MATH2001–Basic Analysis Final Examination June 2011

Time: 90 minutes Total marks: 90 marks

MEMO

SECTION A Multiple choice

Question	1	2	3	4	5	6	7	8	9
Answer	С	Α	В	Е	В	Е	Α	Е	В
Marks	3	3	1	3	2	3	3	3	3

SECTION B

Question		3 and 4	
Marker	M Mohlala	S Bau	J-C Ndogmo

Write down the definitions of the following limits of functions where $a, L \in \mathbb{R}$ and f is a real-valued functions. Also write down the assumptions for the domain of f.

(a)
$$\lim_{x \to a^{-}} f(x) = L.$$
 (3)

Solution. Assume there is c < a such that $(c, a) \subset \text{dom}(f)$. \checkmark Then $\lim_{x \to a^{-}} f(x) = L$ if and only if

$$\forall \, \varepsilon > 0 \,\, \exists \, \delta > 0 \,\, (a - \delta < x < a \Rightarrow |f(x) - L| < \varepsilon) \quad \checkmark \checkmark$$

(b)
$$\lim_{x \to a^+} f(x) = -\infty. \tag{3}$$

Solution. Assume there is c > a such that $(a, c) \subset \text{dom}(f)$. \checkmark Then $\lim_{x \to a^+} f(x) = -\infty$ if and only if

$$\forall A (< 0) \exists \delta > 0 \ (a < x < a + \delta \Rightarrow f(x) < A) \quad \checkmark \checkmark$$

(c)
$$\lim_{x \to \infty} f(x) = L.$$
 (3)

Solution. Assume there is $a \in \mathbb{R}$ such that $(a, \infty) \subset \text{dom}(f)$. \checkmark Then $\lim_{x \to \infty} f(x) = L$ if and only if

$$\forall \varepsilon > 0 \ \exists K > 0 \ (x > K \Rightarrow |f(x) - L| < \varepsilon) \quad \checkmark \checkmark$$

Prove from the definitions that

(a)
$$\lim_{x \to -1^-} \frac{1}{x+1} = -\infty$$
 (6)

Solution. Let A < 0. (\checkmark)

We have to find $\delta > 0$ such that $-1 - \delta < x < -1$ implies $\frac{1}{x+1} < A$. \checkmark Now let x < -1. Since x+1 < -1+1 < 0,

$$\frac{1}{x+1} < A \Leftrightarrow x+1 > \frac{1}{A}$$
$$\Leftrightarrow x > -1 + \frac{1}{A} \quad \checkmark$$

Now put $\delta = -\frac{1}{A}$. Then $\delta > 0$ (since A < 0).

And by the above calculations, $-1 - \delta < x < 1$ implies $-1 + \frac{1}{A} < x < -1$ (\checkmark) and thus $\frac{1}{x+1} < A$. \checkmark

(b)
$$\lim_{x \to -\infty} \frac{x^2 + 1}{x^2 - 1} = 1$$
 (8)

Solution. Let $\varepsilon > 0$. (\checkmark)

First we calculate

$$\left| \frac{x^2 + 1}{x^2 - 1} - 1 \right| = \left| \frac{x^2 + 1 - (x^2 - 1)}{x^2 - 1} \right| \quad \checkmark$$
$$= \frac{2}{|x^2 - 1|} \quad \checkmark$$

For x < -1, $x^2 > 1$, and therefore

$$\left| \frac{x^2 + 1}{x^2 - 1} - 1 \right| < \varepsilon \Leftrightarrow \frac{2}{x^2 - 1} < \varepsilon \quad \checkmark$$

$$\Leftrightarrow x^2 - 1 > \frac{1}{2\varepsilon} \quad \checkmark$$

$$\Leftrightarrow x^2 > \frac{1}{2\varepsilon} + 1. \quad \checkmark$$

Choosing
$$A = -\sqrt{\frac{1}{2\varepsilon} + 1}$$
 \checkmark or alternatively $A = -\frac{1}{2\varepsilon} - 1$ \checkmark

we get

$$x < A(<-1) \Rightarrow x^2 > \frac{1}{2\varepsilon} + 1 \quad (\checkmark)$$

$$\Rightarrow \left| \frac{x^2 + 1}{x^2 - 1} - 1 \right| < \varepsilon \quad \checkmark$$

or alternatively

$$x < A(<-1) \Rightarrow x^2 > A^2 > |A| = \frac{1}{2\varepsilon} + 1 \quad (\checkmark)$$
$$\Rightarrow \left| \frac{x^2 + 1}{x^2 - 1} - 1 \right| < \varepsilon \quad \checkmark$$

Solution. One can use first principles.

Alternatively, one can use that a function h is continuous at a if and only $\lim_{x\to a} h(x) = h(a)$.

From the rules of limits, applied to the continuous functions f and g, one has

$$\lim_{x \to a} (fg)(x) = \lim_{x \to a} f(x)g(x)$$
$$= \lim_{x \to a} f(x) \lim_{x \to a} g(x)$$
$$= f(a)g(a)[= (fg)(a)]$$

(a) Show that
$$e^x \ge 1 + x$$
 for all $x \in \mathbb{R}$.

Hint. You may use Bernoulli's inequality.

Solution. Let $x \in \mathbb{R}$ and $n \in \mathbb{N}$ with n > |x|. Then $\frac{x}{n} > -1$, and with the aid of Bernoulli's inequality we calculate

$$\left(1 + \frac{x}{n}\right)^n \ge 1 + n\frac{x}{n} = 1 + x$$

$$\Rightarrow e^x = \lim_{n \to \infty} \left(1 + \frac{x}{n}\right)^n \ge 1 + x.$$

Thus $e^x \ge 1 + x$ for all $x \in \mathbb{R}$.

(b) Using part (a) or otherwise show that
$$e^x \le \frac{1}{1-x}$$
 for $x > -1$. (3)

Solution. Replacing x with -x in the result of (a), $e^{-x} \ge 1 - x$. Taking inverses for x < 1, i. e., 1 - x > 0, leads to $e^x = \frac{1}{e^{-x}} \le \frac{1}{1 - x}$ for x < 1.

(c) Show that
$$\lim_{h\to 0} \frac{e^h - 1}{h}$$
 exists, and find this limit. (5)

Solution.

(a) and (b) give for h < 1 that

$$h \le e^h - 1 \le \frac{1}{1 - h} - 1 = \frac{h}{1 - h} \Rightarrow \begin{cases} 1 \le \frac{e^h - 1}{h} \le \frac{1}{1 - h} & \text{if } h > 0\\ \frac{1}{1 - h} \le \frac{e^h - 1}{h} \le 1 & \text{if } h < 0 \end{cases}$$

Application of the Sandwich Theorem leads to

$$\lim_{h \to 0} \frac{e^h - 1}{h} = 1$$

since $\lim_{h\to 0} \frac{1}{1-h} = 1$.

(d) Show that e^x is differentiable and find its derivative. (3)

Solution. By (c),

$$\frac{d}{dx}e^{x} = \lim_{h \to 0} \frac{e^{x+h} - e^{x}}{h} = \lim_{h \to 0} \frac{e^{x}e^{h} - e^{x}}{h} = e^{x} \lim_{h \to 0} \frac{e^{h} - 1}{h} = e^{x}$$

Solution.

Consider the function

$$g(x) = f(x) - f(x+1), \quad x \in [0,1].$$

Then g is continuous on [0,1] (\checkmark)

with

$$g(0) = f(0) - f(1)$$
 (\checkmark)

and

$$g(1) = f(10 - f(2) = f(1) - f(0) = -g(0) \quad \checkmark$$

If g(0) = 0, then g(1) = -g(0) = 0 = g(0), so that we can take c = 0. (\checkmark)

If $g(0) \neq 0$, then g(0) and g(1) = -g(0) have opposite signs, (\checkmark)

and by the Intermediate Value Theorem, there is $c \in (0,1)$ such that g(c) = 0.

Hence

$$0 = g(c) = f(c) - f(c+1), \quad (\checkmark)$$

so that

$$f(c) = f(c+1). \quad (\checkmark)$$

(a) Let (a_n) be a sequence of real numbers with $a_n \neq 0$ for all n. Prove that

$$\lim \sup_{n \to \infty} \sqrt[n]{|a_n|} \le \limsup_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|.$$

Solution.

The result is clear if
$$\limsup_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$$
. (\checkmark)
So let $\limsup_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| < \infty$ and let $\varepsilon > 0$. (\checkmark)

Then there is $K \in \mathbb{N}$ such that

$$\left| \frac{a_{n+1}}{a_n} \right| \le L + \varepsilon \text{ if } n \ge K. \quad \checkmark$$

Hence, for $n \geq K$,

$$\left| \frac{a_n}{a_K} \right| = \left| \frac{a_n}{a_{n-1}} \right| \left| \frac{a_{n-1}}{a_{n-2}} \right| \dots \left| \frac{a_{K+1}}{a_K} \right|$$
$$\leq (L+\varepsilon)^{n-K}. \quad \checkmark$$

Thus

$$|a_n| \le |a_K|(L+\varepsilon)^{n-K}$$

$$= \frac{|a_K|}{(L+\varepsilon)^K} (L_\varepsilon)^n \quad \checkmark$$

NB: For c > 0, $\ln \sqrt[n]{c} = \frac{1}{n} \ln c \to 0$ as $n \to \infty$, so that $\sqrt[n]{c} \to 1$ as $n \to \infty$.

Hence there is $K_1 \geq K$ such that

$$\frac{|a_K|}{(L+\varepsilon)^K} \le (1+\varepsilon)^n \text{ for } n \ge K_1. \quad \checkmark$$

Therefore,

$$\sqrt[n]{|a_n|} \le (1+\varepsilon)(L+\varepsilon) \text{ for } n \ge K_1 \quad (\checkmark)$$

This gives

$$\lim \sup_{n \to \infty} \sqrt[n]{|a_n|} \le (1 + \varepsilon) \quad \checkmark$$

Since $\varepsilon > 0$ is arbitrary, it follows that

$$\lim \sup_{n \to \infty} \sqrt[n]{|a_n|} \le L = \lim \sup_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|. \quad (\checkmark)$$

(b) Give an example for a sequence (a_n) where the inequality in (a) is strict. (3) Write down the values of for $\limsup_{n\to\infty} \sqrt[n]{|a_n|}$ and $\limsup_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right|$ for your example. No proof is required.

Solution. Let $a_n = 1$ if n is odd and $a_n = 2$ if n is even. Then

$$\lim \sup_{n \to \infty} \sqrt[n]{|a_n|} = 1$$
 and $\lim \sup_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = 2.$