

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS
with credits to Wang Yu

MA2108 Mathematical Analysis I
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Question 1

(a) Proof: For all $n \in \mathbb{N}$, we have

$$\begin{aligned} |a_{n+2} - a_{n+1}| &= \left| \frac{4}{5}(a_{n+1} - 1) - \frac{4}{5}(a_n - 1) \right| \\ &= \left| \frac{4}{5}a_{n+1} - \frac{4}{5} - \frac{4}{5}a_n + \frac{4}{5} \right| \\ &= \frac{4}{5}|a_{n+1} - a_n| \\ &\leq \frac{4}{5}|a_{n+1} - a_n| \end{aligned}$$

Since $0 < \frac{4}{5} < 1$, (a_n) is a contractive sequence, so it converges.
Let

$$a = \lim_{n \rightarrow \infty} a_n$$

Then

$$a = \lim_{n \rightarrow \infty} a_{n+1} = \lim_{n \rightarrow \infty} \frac{4}{5}(a_n - 1) = \frac{4}{5}(a - 1)$$

Hence $a = -4$.

(b) (i) Write $a_n = \frac{2n^3+3}{n(6n^2+5)}$, $n \in \mathbb{N}$. Then

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{2n^3+3}{n(6n^2+5)} = \lim_{n \rightarrow \infty} \frac{2 + \frac{3}{n^3}}{6 + \frac{5}{n^2}} = \frac{1}{3}.$$

Now for each $n \in \mathbb{N}$, $-a_n \leq x_n \leq a_n$.

So if $x_{n_k} \rightarrow x$, then

$$-\frac{1}{3} = \lim_{k \rightarrow \infty} -a_{n_k} \leq \lim_{k \rightarrow \infty} x_{n_k} = x \leq \lim_{k \rightarrow \infty} a_{n_k} = \frac{1}{3}.$$

This shows that $\frac{1}{3}$ and $-\frac{1}{3}$ are upper bound and lower bound of the set of cluster points of (x_n) , respectively.

On the other hand,

$$x_{6k} = a_{6k} \cos(2k\pi) = a_{6k} \rightarrow \frac{1}{3}$$

and

$$x_{6k+3} = a_{6k+3} \cos((2k+1)\pi) = -a_{6k+3} \rightarrow -\frac{1}{3}.$$

Hence $\limsup x_n = \frac{1}{3}$ and $\liminf x_n = -\frac{1}{3}$.

(ii) The sequence (x_n) diverges because $\limsup x_n \neq \liminf x_n$

Question 2

(a) (i) We use the limit comparison test:

$$\lim_{n \rightarrow \infty} \frac{\frac{n(3n^3+5)}{4n^5\sqrt{n}-3n^2+2}}{\frac{1}{n\sqrt{n}}} = \lim_{n \rightarrow \infty} \frac{3n^5\sqrt{n} + 5n^2\sqrt{n}}{4n^5\sqrt{n} - 3n^2 + 2} = \lim_{n \rightarrow \infty} \frac{3 + \frac{5}{n^3}}{4 - \frac{3}{n^3\sqrt{n}} + \frac{2}{n^5\sqrt{n}}} = \frac{3}{4}$$

Since $\sum_{n=1}^{\infty} \frac{1}{n\sqrt{n}}$ is a p-series with $p = \frac{3}{2} > 1$, so it converges.

Therefore, $\sum_{n=1}^{\infty} \frac{n(3n^3+5)}{4n^5\sqrt{n}-3n^2+2}$ converges.

(ii) We use the root test:

$$\begin{aligned} \lim_{n \rightarrow \infty} \left| n \frac{2n}{1+2n} \right|^{\frac{1}{n}} &= \lim_{n \rightarrow \infty} (n^{\frac{1}{n}}) \left(\frac{2n}{1+2n} \right)^n \\ &= \lim_{n \rightarrow \infty} (n^{\frac{1}{n}}) \frac{1}{\left(1 + \frac{1}{2n}\right)^n} \\ &= \lim_{n \rightarrow \infty} (n^{\frac{1}{n}}) \frac{1}{\sqrt{\left(1 + \frac{1}{2n}\right)^{2n}}} \\ &= 1 \cdot \frac{1}{\sqrt{e}} = \frac{1}{\sqrt{e}} < 1 \end{aligned}$$

By the root test, the series converges.

(b) We observe that for every $n \in \mathbb{N}$, $(x_n - \frac{1}{n})^2 \geq 0$, thus,

$$\frac{1}{2}(x_n^2 + \frac{1}{n^2}) \geq \frac{x_n}{n}.$$

Similarly, for every $n \in \mathbb{N}$, $(x_n + \frac{1}{n})^2 \geq 0$, thus,

$$\frac{x_n}{n} \geq -\frac{1}{2}(x_n^2 + \frac{1}{n^2}).$$

Hence, for every $n \in \mathbb{N}$

$$0 \leq \left| \frac{x_n}{n} \right| \leq \frac{1}{2}(x_n^2 + \frac{1}{n^2})$$

Since $\sum_{n=1}^{\infty} x_n^2$ and $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converge, we can conclude that $\sum_{n=1}^{\infty} \left| \frac{x_n}{n} \right|$ converges.

(c) (i) Proof: Let $b_1 = a_1 + a_2 + \cdots + a_{n_1}$ and $b_k = a_{n_{k-1}+1} + a_{n_{k-1}+2} + \cdots + a_{n_k}$ for all $k \geq 2$

Since $a_n \geq 0$, so $0 \leq a_{n_k} \leq b_k$.

Note that $\sum_{k=1}^{\infty} b_k = \sum_{n=1}^{\infty} a_n$ which is convergent.

So $\sum_{k=1}^{\infty} a_{n_k}$ is convergent by the comparison test.

(ii) Without the assumption that $a_n \geq 0$ for all $n \in \mathbb{N}$, the series $\sum_{k=1}^{\infty} a_{n_k}$ may diverge.

Here is an example: let $a_n = \frac{(-1)^n}{n}$ and $a_{n_k} = a_{2k}$.

Then by the alternating series test, $\sum_{n=1}^{\infty} a_n$ converges,

but $\sum_{k=1}^{\infty} a_{n_k} = \sum_{k=1}^{\infty} \frac{1}{2k} = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{k}$ diverges.

Question 3

(a) (i) We have

$$\left| \frac{1}{3x-4} - \frac{1}{2} \right| = \frac{1}{2} \left| \frac{2-3x+4}{3x-4} \right| = \frac{1}{2} \left| \frac{3x-6}{3x-4} \right| = \frac{3}{2} \frac{|x-2|}{|3x-4|}$$

We first restrict x to $0 < |x-2| < \frac{1}{2}$, then $-\frac{1}{2} < x-2 < \frac{1}{2} \Rightarrow \frac{3}{2} < x < \frac{5}{2}$.

So $\frac{1}{2} < 3x-4 < \frac{7}{2}$.

In particular, $|3x-4| > \frac{1}{2}$, so that $0 < \frac{1}{|3x-4|} < 2$.

It follows that

$$0 < |x-2| < \frac{1}{2} \Rightarrow \left| \frac{1}{3x-4} - \frac{1}{2} \right| < \frac{3}{2} \cdot 2|x-2| = 3|x-2|.$$

Now let $\varepsilon > 0$ be given. Choose $\delta = \min(\frac{1}{2}, \frac{1}{3}\varepsilon)$. Then

$$0 < |x-2| < \delta \Rightarrow \left| \frac{1}{3x-4} - \frac{1}{2} \right| < 3|x-2| < 3 \cdot \frac{1}{3}\varepsilon = \varepsilon.$$

(ii) Let $M > 0$ be given. Choose $\delta = \frac{5}{M}$. Then

$$0 < x-4 < \delta \Rightarrow \frac{x+1}{x-4} = 1 + \frac{5}{x-4} > \frac{5}{x-4} > \frac{5}{\delta} = M.$$

(b) (i) Write $f(x) = \cos(\frac{1}{\sqrt{x-1}})$.

For each $n \in \mathbb{N}$, let $x_n = (\frac{1}{n\pi} + 1)^2$.

Then $x_n \neq 1$ for all $n \in \mathbb{N}$, $x_n \rightarrow 1$ and $f(x_n) = \cos n\pi = (-1)^n$, for $n \in \mathbb{N}$.

From this, we see that $f(x_{2k}) \rightarrow 1$ and $f(x_{2k-1}) \rightarrow -1$.

So $(f(x_n))$ diverges.

Hence the limit $\lim_{x \rightarrow 1} \cos \frac{1}{\sqrt{x-1}}$ does not exist.

(ii) For $x \in (1, 1.1)$, $[7-5x] = 1$. So

$$\lim_{x \rightarrow 1^+} \frac{[7x-5]}{1+x^2} = \frac{1}{1+1^2} = \frac{1}{2}$$

Question 4

(a) Proof: Let $\varepsilon > 0$. Choose $\delta = \frac{\varepsilon}{C}$. Then

$$|x-y| < \delta \Rightarrow |f(x) - f(y)| < C|x-y| < C\delta = C \frac{\varepsilon}{C} = \varepsilon.$$

So f is uniformly continuous on I .

(b) (i) Take

$$x_n = \frac{1}{2n\pi}, y_n = \frac{1}{(2n+1)\pi}, n \in \mathbb{N}.$$

Then

$$x_n - y_n = \frac{1}{2n\pi} - \frac{1}{(2n+1)\pi} \rightarrow 0 - 0 = 0,$$

but

$$|g(x_n) - g(y_n)| = |\cos(2n\pi) - \cos((2n+1)\pi)| = 2.$$

So g is not uniformly continuous on $(0, 1)$.

(ii) Define

$$H(x) = \begin{cases} 0 & \text{if } x = 0, \\ h(x) & \text{if } 0 < x < 1, \\ \sin(1) & \text{if } x = 1. \end{cases}$$

Clearly $H(x)$ is continuous on $(0, 1)$.

Since

$$-1 < \sin \frac{1}{x} < 1 \Rightarrow -x < x \sin \frac{1}{x} < x,$$

And

$$\lim_{x \rightarrow 0^+} x = \lim_{x \rightarrow 0^+} -x = 0$$

By Squeeze Theorem, we have

$$\lim_{x \rightarrow 0^+} x \sin \frac{1}{x} = 0.$$

Since

$$\lim_{x \rightarrow 0^+} H(x) = \lim_{x \rightarrow 0^+} x \sin \frac{1}{x} = 0 = H(0)$$

and

$$\lim_{x \rightarrow 1^-} H(x) = \lim_{x \rightarrow 1^-} x \sin \frac{1}{x} = \sin(1) = H(1)$$

So $H(x)$ is continuous on $[0, 1]$.

Therefore, $H(x)$ is uniformly continuous on $[0, 1]$, and so is on $(0, 1)$.

Since $h(x) = H(x)$ for $x \in (0, 1)$

So h is uniformly continuous on $(0, 1)$.

Question 5

(a) Proof: Let $s = \limsup \frac{a_{n+1}}{a_n}$, then $0 \leq s < 1$.

There exists $r \in \mathbb{R}$ such that $s < r < 1$.

Let $\varepsilon = r - s > 0$.

Since $\limsup \frac{a_{n+1}}{a_n} < 1$, there exists $K \in \mathbb{N}$ such that

$$\frac{a_{n+1}}{a_n} < s + \varepsilon = r, \text{ for all } n \geq K$$

So for $n \geq K$,

$$0 < a_n < r a_{n-1} < r^2 a_{n-2} < \cdots < r^{n-K} a_K = C r^n,$$

where $C = r^{-K} a_K > 0$.

So

$$0 < \sum_{n=1}^{\infty} a_n = \sum_{n=1}^{K-1} a_n + \sum_{n=K}^{\infty} a_n < \sum_{n=1}^{K-1} a_n + \sum_{n=K}^{\infty} C r^n = \sum_{n=1}^{K-1} a_n + C \frac{r^K}{1-r}$$

Since $\sum_{n=1}^{\infty} a_n$ is bounded

So the series converges.

(b) Proof: Let $a_n = x_{2n-1} + x_{2n}$ for all $n \in \mathbb{N}$.

Note that

$$\begin{aligned} \sum_{n=1}^{\infty} (-1)^{[(n+1)/2]} x_n &= -x_1 - x_2 + x_3 + x_4 - x_5 - x_6 + x_7 + x_8 - \cdots \\ &= -(x_1 + x_2) + (x_3 + x_4) - (x_5 + x_6) + (x_7 + x_8) - \cdots \\ &= -a_1 + a_2 - a_3 + a_4 - \cdots \\ &= \sum_{n=1}^{\infty} (-1)^n a_n. \end{aligned}$$

For all $n \in \mathbb{N}$,

Since $x_n > 0$, so $a_n = x_{2n-1} + x_{2n} > 0$.

Since $x_n \geq x_{n+1}$, so $a_n = x_{2n-1} + x_{2n} \geq x_{2n} + x_{2n+1} \geq x_{2n+1} + x_{2n+2} = a_{n+1}$.

It follows that (a_n) is decreasing.

Since $\lim_{n \rightarrow \infty} x_n = 0$, so $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} (x_{2n-1} + x_{2n}) = 0 + 0 = 0$.

By the alternating series test, the $\sum_{n=1}^{\infty} (-1)^n a_n$ converges, then so is $\sum_{n=1}^{\infty} (-1)^{[(n+1)/2]} x_n$.

Question 6

(a) Proof: Let $a > 0$. Then by putting $x = a^{\frac{1}{3}}$, we have

$$h(a^{\frac{1}{3}}) = h(x) = h(x^3) = h(a)$$

Next we put $x = a^{\frac{1}{9}} = a^{\frac{1}{3^3}}$, then

$$h(a^{\frac{1}{3^3}}) = h(x) = h(x^3) = h(a^{\frac{1}{3}})$$

Similarly,

$$h(a) = h(a^{\frac{1}{3}}) = h(a^{\frac{1}{3^3}}) = \dots$$

By induction, $h(a) = h(a^{\frac{1}{3^n}})$, for all $n \in \mathbb{N}$.

Now $(a^{\frac{1}{3^n}})$ is a subsequence of $(a^{\frac{1}{n}})$, so

$$\lim_{n \rightarrow \infty} a^{\frac{1}{3^n}} = \lim_{n \rightarrow \infty} a^{\frac{1}{n}} = 1$$

Since h is continuous at 1,

$$\lim_{n \rightarrow \infty} h(a^{\frac{1}{3^n}}) = h(1).$$

On the other hand, since $h(a) = h(a^{\frac{1}{3^n}})$, for all $n \in \mathbb{N}$,

$$\lim_{n \rightarrow \infty} h(a^{\frac{1}{3^n}}) = h(a).$$

By the uniqueness of limit, $h(a) = h(1)$.

So h is a constant function on $(0, \infty)$.

(b) (i) Since f is bounded on $(0,1)$.

There exists $M > 0$, such that $|f(t)| < M$ for every $t \in (0,1)$.

In particular, for every $x \in (0,1)$, $|f(t)| < M$ for every $t \in (0,x)$.

Hence, for every $x \in (0,1)$, $t \in (0,x)$

$$-M = \sup -M \leq \sup f(t) = g(x) \leq \sup M = M$$

So g is bounded on $(0,1)$.

Therefore, $\inf g(x)$ exists.

For $0 < x < y < 1$, $(0,x) \subset (0,y)$.

So $g(x) \leq g(y)$.

Therefore, g is increasing.

Hence $L = \lim_{x \rightarrow 0^+} g(x) = \inf g(x)$ exists.

(ii) Proof: Given $\varepsilon > 0$.

Since $\lim_{x \rightarrow 0^+} g(x)$ exists

There exists $\delta' \in (0,1)$ such that

$$\delta \in (0, \delta') \Rightarrow |g(\delta) - L| < \varepsilon \Rightarrow g(\delta) < L + \varepsilon$$

Now let $\delta = \frac{1}{2}\delta'$, so that $0 < \delta < \delta' < 1$.

Since $g(\delta) = \sup\{f(x) : x \in (0, \delta)\}$

So for all $x \in (0, \delta)$, $f(x) \leq g(\delta) < L + \varepsilon$.

(iii) Proof: Prove by contradiction.

Suppose that for every $\varepsilon > 0$ and for every $0 < \delta_1 < 1$,

$f(x_1) \leq L - \varepsilon$ for all $x_1 \in (0, \delta_1)$.

It follows that $L - \varepsilon$ is an upper bound of $f(x_1)$ for $x_1 \in (0, \delta_1)$.

So $g(\delta_1) = \sup\{f(x) : x \in (0, \delta_1)\} \leq L - \varepsilon$ for $\delta_1 \in (0, 1)$.

Therefore $g(\delta_1) < L$ for all $\delta_1 \in (0, 1)$.

This contradicts that L is the infimum of $g(x)$ for $x \in (0, 1)$.

Question 7

(a) (i) Proof: Let

$$m = \min(f(x_i)), \text{ and } M = \max(f(x_i)), 1 \leq i \leq 4$$

$$t = \frac{1}{3}f(x_1) + \frac{1}{12}f(x_2) + \frac{5}{12}f(x_3) + \frac{1}{6}f(x_4).$$

Then

$$\begin{aligned} m &= \frac{1}{3}m + \frac{1}{12}m + \frac{5}{12}m + \frac{1}{6}m \\ &\leq \frac{1}{3}f(x_1) + \frac{1}{12}f(x_2) + \frac{5}{12}f(x_3) + \frac{1}{6}f(x_4) \\ &= t \\ &\leq \frac{1}{3}M + \frac{1}{12}M + \frac{5}{12}M + \frac{1}{6}M \\ &= M. \end{aligned}$$

If $m = f(x_i)$, and $M = f(x_j)$.

By the Intermediate Value Theorem,

there exists c between x_i and x_j such that $f(c) = t$.

(b) Proof: Given $\varepsilon > 0$, since g is uniformly continuous on $[0, \infty)$, there exists $\delta > 0$ such that

$$|x - y| < \delta \Rightarrow |g(x) - g(y)| < \varepsilon/2$$

There exists $m \in \mathbb{N}$ such that $m \cdot \delta \geq 1$, so that $\frac{1}{m} \leq \delta$.

Define $x_i = \frac{i}{m}$, $i = 0, 1, 2, 3, \dots, m$.

Since for any $x \geq 0$,

$$\lim_{n \rightarrow \infty} g(x + n) = 0$$

For each x_i , there exists a $M_i \in \mathbb{N}$, such that

$$|g(x_i + n) - 0| < \varepsilon/2, \text{ for all } n \geq M_i$$

Let $M = \max(M_i)$, $i = 0, 1, 2, 3, \dots, m$.

For any $x \geq 0$,

$$x_0 = 0 \leq x - [x] < 1 = x_m.$$

There exist a $k \in \{0, 1, 2, \dots, m-1\}$, such that $x_k \leq x - [x] < x_{k+1}$.
So

$$\begin{aligned} |x - ([x] + x_k)| &= |(x - [x]) - x_k| \\ &= (x - [x]) - x_k \\ &< x_{k+1} - x_k \\ &= \frac{1}{m} \leq \delta \end{aligned}$$

Such that

$$|g(x) - g([x] + x_k)| < \varepsilon/2$$

Therefore for $x \geq M$, it follows $[x] \geq M$.

$$\begin{aligned} |g(x) - 0| &= |g(x) - g([x] + x_k) + g([x] + x_k) - 0| \\ &\leq |g(x) - g([x] + x_k)| + |g([x] + x_k) - 0| \\ &< \varepsilon/2 + \varepsilon/2 = \varepsilon. \end{aligned}$$

Hence $\lim_{x \rightarrow \infty} g(x) = 0$