

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS
with credits to Lau Tze Siong

MA2108 Mathematical Analysis I
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Section A

Question 1

(a) Since for all $n \in \mathbb{N}$, we have,

$$\begin{aligned} 0 &\leq \cos^2(n^3) \leq 1 \\ 0 &\leq \frac{3}{5} \cos^2(n^3) \leq \frac{3}{5} \\ 0 &\leq \left(\frac{3 \cos^2(n^3)}{5} \right)^n \leq \left(\frac{3}{5} \right)^n \\ 0 &\leq \lim_{n \rightarrow \infty} \left(\frac{3 \cos^2(n^3)}{5} \right)^n \leq \lim_{n \rightarrow \infty} \left(\frac{3}{5} \right)^n = 0. \end{aligned}$$

Hence we have $\lim_{n \rightarrow \infty} \left(\frac{3 \cos^2(n^3)}{5} \right)^n = 0$.

(b) Claim: $1 \leq x_n \leq 3$ for all $n \in \mathbb{N}$.

Proof:

The case where $n = 1$ is obvious.

Suppose for some $k \in \mathbb{N}$, we have $1 \leq x_k \leq 3$.

We have $1 \leq 1 + \frac{5}{3+x_k} \leq 1 + \frac{5}{4} < 3$. Hence we have $1 \leq x_{k+1} \leq 3$.

By induction, we have $1 \leq x_n \leq 3$ for all $n \in \mathbb{N}$.

Claim: $x_{2n+2} \leq x_{2n}$ and $x_{2n+1} \geq x_{2n-1}$ for all $n \in \mathbb{N}$

Proof:

Since $x_{n+2} = 1 + \frac{5}{3+x_{n+1}} = 1 + \frac{5}{3+1+\frac{5}{3+x_n}} = \frac{9}{4} - \frac{25}{68+16x_n}$ and $x_1 = 1, x_2 = \frac{9}{4}, x_3 = \frac{41}{21}, x_4 = \frac{209}{104}$.

We have $x_1 \leq x_3$ and $x_2 \geq x_4$. We have the case when $n = 1$.

Suppose for some $k \in \mathbb{N}$, we have $x_{2k+2} \leq x_{2k}$ and $x_{2k+1} \geq x_{2k-1}$.

Hence we have $\frac{9}{4} - \frac{25}{68+16x_{2k+2}} \leq \frac{9}{4} - \frac{25}{68+16x_{2k}}$ and $\frac{9}{4} - \frac{25}{68+16x_{2k+1}} \geq \frac{9}{4} - \frac{25}{68+16x_{2k-1}}$.

Giving us $x_{2k+4} \leq x_{2k+2}$ and $x_{2k+3} \geq x_{2k+1}$

Hence, by induction we have $x_{2n+2} \leq x_{2n}$ and $x_{2n+1} \geq x_{2n-1}$ for all $n \in \mathbb{N}$.

By completeness of \mathbb{R} , $\lim_{n \rightarrow \infty} x_{2n}$ and $\lim_{n \rightarrow \infty} x_{2n+1}$, exist and both satisfy $x = \frac{9}{4} - \frac{25}{68+16x}$. Hence, we have $\lim_{n \rightarrow \infty} x_{2n} = \lim_{n \rightarrow \infty} x_{2n+1} = 2$.

Hence $\lim_{n \rightarrow \infty} x_n = 2$.

Question 2

(a) (i) Since

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{\frac{(n+1)!}{1 \cdot 3 \cdot 5 \cdots 2n+1}}{\frac{n!}{1 \cdot 3 \cdot 5 \cdots 2n-1}} &= \lim_{n \rightarrow \infty} \frac{n+1}{2n+1} \\ &= \lim_{n \rightarrow \infty} \frac{1}{2} + \frac{1}{4n+2} \\ &= \frac{1}{2} \end{aligned}$$

Hence, by Ratio test, the sum $\sum_{n=1}^{\infty} \frac{n!}{1 \cdot 3 \cdot 5 \cdots 2n-1}$ exists.

(ii) Since

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

Hence the sum $\sum_{n=1}^{\infty} n \left(1 + \frac{1}{2n} \right)^{-n^2}$ exist.

(b) Since $\sum_{n=1}^{\infty} a_n, \sum_{n=1}^{\infty} b_n$ exists, there exists a $M \in \mathbb{N}$ such that for all $p, q, r, s \in \mathbb{N}_{\geq M}$ one has,

$$\left| \sum_{i=p}^q a_i \right| < \frac{\epsilon}{2} \text{ and } \left| \sum_{i=r}^s b_i \right| < \frac{\epsilon}{2}$$

We will show that $\sum_{n=1}^{\infty} c_n$ is Cauchy.

Proof:

Given any $\epsilon \in \mathbb{R}_{>0}$, let $N = 2M$. Hence for any $m, n \in \mathbb{N}_{\geq N}$,

$$\begin{aligned} \left| \sum_{i=m}^n c_i \right| &= \left| \sum_{\lfloor \frac{m}{2} \rfloor}^{\lfloor \frac{n}{2} \rfloor} b_n + \sum_{\lfloor \frac{m+1}{2} \rfloor}^{\lfloor \frac{n+1}{2} \rfloor} a_n \right| \\ &< \left| \sum_{\lfloor \frac{m}{2} \rfloor}^{\lfloor \frac{n}{2} \rfloor} b_n \right| + \left| \sum_{\lfloor \frac{m+1}{2} \rfloor}^{\lfloor \frac{n+1}{2} \rfloor} a_n \right| \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \end{aligned}$$

Hence $\sum_{n=1}^{\infty} c_n$ is Cauchy and therefore converges.

Question 3

- (a) For any given $\epsilon \in \mathbb{R}_{>0}$, choose $\delta = \min(\frac{15}{11}\epsilon, 1)$.
 for $x \in \mathbb{R}$ such that $|x - 3| < 1$, we have $2 < x < 4$.
 Hence we have

$$3x - 1 < 12 - 1 = 11$$

Also

$$3x + 9 > 6 + 9 = 15$$

So

$$\left| \frac{3x - 1}{3x + 9} \right| < \frac{11}{15}$$

$$\begin{aligned} \left| \frac{(x-1)(x-2)}{(x+3)} - \frac{1}{3} \right| &= \left| \frac{3x^2 - 10x + 3}{3x + 9} \right| \\ &= |x - 3| \left| \frac{3x - 1}{3x + 9} \right| \\ &< \delta \left| \frac{3x - 1}{3x + 9} \right| \\ &< \left(\frac{15}{11}\epsilon \right) \left(\frac{11}{15} \right) = \epsilon \end{aligned}$$

for all $x \in \mathbb{R}$ such that $|x - 3| < \delta$.

- (b) (i) Suppose $\lim_{x \rightarrow 1} \cos^2 \left(\frac{1}{x-1} \right) = a$. Let $\epsilon = \frac{1}{2}$. For any $\delta \in \mathbb{R}_{>0}$, there exist a $n_1, n_2 \in \mathbb{N}$ such that $2n_1\pi, 2n_2\pi + \frac{\pi}{2} > \frac{1}{\delta}$. Hence we have $x_1 - 1 = \frac{1}{2n_1\pi}$ and $x_2 - 1 = \frac{1}{2n_2\pi + \frac{\pi}{2}}$. Since $|x_1 - 1| < \delta$ and $|x_2 - 1| < \delta$. We have $\left| \cos^2 \left(\frac{1}{x_1-1} \right) - a \right| < \frac{1}{2}$ and $\left| \cos^2 \left(\frac{1}{x_2-1} \right) - a \right| < \frac{1}{2}$. Evaluating, we have $|1 - a| < \frac{1}{2}$ and $|a| < \frac{1}{2}$. Hence $1 = |1 - a + a| < |1 - a| + |a| < \frac{1}{2} + \frac{1}{2} = 1$, which is a contradiction. Hence $\lim_{x \rightarrow 1} \cos^2 \left(\frac{1}{x-1} \right)$ does not exist.

- (ii) Since $\lim_{x \rightarrow 2^-} \lfloor 3x \rfloor + \lfloor 4 - x \rfloor = 5 + 2 = 7$ and $\lim_{x \rightarrow 2^+} \lfloor 3x \rfloor + \lfloor 4 - x \rfloor = 6 + 1 = 7$. One has $\lim_{x \rightarrow 2} \lfloor 3x \rfloor + \lfloor 4 - x \rfloor = 7$.

Question 4

Since f and h are continuous at $x = c$ with $f(c) = h(c)$ and $f(x) \leq g(x) \leq h(x)$ for all $x \in \mathbb{R}$, we have $g(c) = f(c) = h(c)$. Also by Squeeze Theorem, we have $\lim_{x \rightarrow c} f(x) \leq \lim_{x \rightarrow c} g(x) \leq \lim_{x \rightarrow c} h(x)$. Since f and h is continuous, we have $f(c) \leq \lim_{x \rightarrow c} g(x) \leq h(c)$. Hence $\lim_{x \rightarrow c} g(x) = f(c) = g(c)$. Hence g is continuous at $x = c$.

Question 5

- (i) We may construct (x_n) such that $x_n \in (1 - \frac{1}{2^n}, 1) \cap (\mathbb{R} \setminus \mathbb{Q})$. Hence $\lim_{n \rightarrow \infty} x_n = 1$ and since f is continuous at $x = 1$, $\lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} ax_n + 4 = f(1) = 7$.
 Hence $a = 3$.

(ii) No.

We will first show that if f is continuous at $x = b$ then $b^2 + b + 5 = 3b + 4$.

Case 1) Suppose b is rational.

We may construct (x_n) such that $x_n \in (b - \frac{1}{2^n}, b) \cap (\mathbb{R} \setminus \mathbb{Q})$. Hence $\lim_{n \rightarrow \infty} x_n = b$ and since f is continuous at $x = b$, $\lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} 3x_n + 4 = f(b)$. Hence we have $3b + 4 = b^2 + b + 5$.

Case 2) Suppose b is irrational.

We may construct (x_n) such that $x_n \in (b - \frac{1}{2^n}, b) \cap (\mathbb{Q})$. Hence $\lim_{n \rightarrow \infty} x_n = b$ and since f is continuous at $x = b$, $\lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} x_n^2 + x_n + 5 = f(b)$. Hence we have $b^2 + b + 5 = 3b + 4$.

Therefore if f is continuous at $x = b$ then $b^2 + b + 5 = 3b + 4$.

Since $b = 1$ is the only solution to the equation $b^2 + b + 5 = 3b + 4$ and f is continuous at $x = 1$, f is only continuous at $x = 1$.

Section B Question 6

(a) (i) Since $\lim_{n \rightarrow \infty} y_n = L$, there exists $N \in \mathbb{N}$ such that for all $n \geq N$,

$$|y_n - L| < \frac{L}{2}$$

So $y_n > \frac{L}{2}$ for all $n \geq N$.

Let $\alpha \in \mathbb{R}$

On the other hand, since $\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \infty$,

there exists $K \in \mathbb{N}$ such that for all $n \geq K$ we have

$$\frac{x_n}{y_n} > \frac{2\alpha}{L}$$

Set $M = \max(N, K)$.

Hence we have for all $n \geq M$,

$$\begin{aligned} x_n &> \frac{2\alpha}{L} y_n \\ &> \frac{2\alpha}{L} \frac{L}{2} = \alpha \end{aligned}$$

. Since α is arbitrary, $\lim_{n \rightarrow \infty} x_n = \infty$.

(ii) No.

Let $x_n = \frac{1}{n}$, $y_n = \frac{1}{n^2}$. Hence $\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \lim_{n \rightarrow \infty} n = \infty$ and $\lim_{n \rightarrow \infty} y_n = 0$. However $\lim_{n \rightarrow \infty} x_n = 0 \neq \infty$.

(b) Since $ca_{n+1} \leq a_{n+1}b_{n+1} - a_nb_n$ and $\sum_{n=1}^M ca_{n+1} \leq a_1b_1 - a_{M+1}b_{M+1} \leq a_1b_1$.

$\sum_{n=1}^M a_n \leq \frac{ca_1 + a_1b_1}{c}$ for all $M \in \mathbb{N}$. Since $a_n > 0$ for all $n \in \mathbb{N}$, $x_M = \sum_{n=1}^M a_n$ is an increasing

sequence. By the Completeness property of real numbers $\lim_{M \rightarrow \infty} x_M$ exists. Hence $\sum_{n=1}^{\infty} a_n$ converges.

Question 7

- (a) We will first show that
- f
- is continuous.

For any $p \in \mathbb{R}$ Given any $\epsilon \in \mathbb{R}$, choose $\delta = \frac{\epsilon}{C}$, Hence we have for any $x \in \mathbb{R}$ such that $|x - p| < \delta$, we have $|f(x) - f(p)| \leq C|x - p| < C\left(\frac{\epsilon}{C}\right) = \epsilon$. Hence f is continuous.

Existence:

If $f(0) = 0$, then we are done.

Suppose $f(0) = k > 0$, for any $x \in \mathbb{R}_{>0}$ we have $k - Cx \leq f(x) \leq k + Cx$. Consider the function $h(x) = f(x) - x$.

$h(0) = k > 0$ and $h\left(\frac{k}{1-C} + 1\right) = f\left(\frac{k}{1-C} + 1\right) - \frac{k}{1-C} - 1 \leq k + C\left(\frac{k}{1-C} + 1\right) - \frac{k}{1-C} - 1 = C - 1 < 0$.

By Intermediate Value Theorem, there exist a $a \in [0, \frac{k}{1-C} + 1]$ such that $h(a) = 0$ and $f(a) = a$.

- (b) For any $n \in \mathbb{N}$ Consider the function $h_n(x) = g(x) - \frac{1}{n} \sum_{k=1}^n x^k$. Since $g(x)$ and $\frac{1}{n} \sum_{k=1}^n x^k$ are continuous, $h_n(x)$ is continuous. Since $h_n(1) = g(1) - 1 \leq 0$ and $h_n(0) = g(0) - 0 \geq 0$. If $h_n(1) = 0$ then let $x_n = 1$ and we are done. Similarly, if $h_n(0) = 0$ let $x_n = 0$. If both $h_n(1)$ and $h_n(0)$ are not equals 0, we have $h_n(1) < 0$ and $h_n(0) > 0$. By Intermediate Value Theorem, there exist a $c \in (0, 1)$ such that $h_n(c) = 0$. Hence by letting $x_n = c$ and we are done.

Question 8

- (a) False.

Let $A = B = \{x \in \mathbb{R} \mid -1 \leq x \leq 0\}$. Hence $\sup A = \sup B = 0$. But $\sup C = 1 \neq (\sup A)(\sup B)$

- (b) True.

Since $\lim_{n \rightarrow \infty} \frac{(a_n)^n}{n} = 1$, there exist a $M \in \mathbb{N}$ such that $\frac{1}{2} < \frac{(a_n)^n}{n} < \frac{3}{2}$ for all $n \in \mathbb{N}_{n \geq M}$. Hence we have $\left(\frac{n}{2}\right)^{\frac{1}{n}} < a_n < \left(\frac{3n}{2}\right)^{\frac{1}{n}}$. Therefore $\lim_{n \rightarrow \infty} (n)^{\frac{1}{n}} \left(\frac{1}{2}\right)^{\frac{1}{n}} \leq \lim_{n \rightarrow \infty} a_n \leq \lim_{n \rightarrow \infty} (n)^{\frac{1}{n}} \left(\frac{3}{2}\right)^{\frac{1}{n}}$. Hence $1 \leq \lim_{n \rightarrow \infty} a_n \leq 1$. Hence $\lim_{n \rightarrow \infty} a_n = 1$.

- (c) False. Let
- $c \neq 0$
- .

Let

$$\begin{aligned} f(x) &= b \text{ for all } x \in \mathbb{R} \\ g(x) &= \begin{cases} x & \text{for all } x \neq b \\ 2c & x = b \end{cases} \end{aligned}$$

Then $g(f(x)) = g(b) = 2c$ for all $x \in \mathbb{R}$.

So $\lim_{x \rightarrow a} g[f(x)] = 2c \neq c$.

But $\lim_{x \rightarrow a} f(x) = b$. and $\lim_{x \rightarrow b} g(x) = \lim_{x \rightarrow b^-} g(x) = \lim_{x \rightarrow b^+} g(x) = c$

- (d) Rewriting $h(2x) = h(3x)$, we have $h(y) = h\left(\frac{2}{3}y\right)$.

Claim: $h(p) = h\left(\left(\frac{2}{3}\right)^n p\right)$ for all $n \in \mathbb{N}$ and $p \in \mathbb{R}$.

Proof:

For any $p \in \mathbb{R}$. Since $h(p) = h\left(\frac{2}{3}p\right)$, we have case when $n = 1$.

Suppose for some $k \in \mathbb{N}$ we have $h(p) = h\left(\left(\frac{2}{3}\right)^k p\right)$. Since we have $h\left(\left(\frac{2}{3}\right)^k\right) = h\left(\frac{2}{3}\left(\frac{2}{3}\right)^k\right) = h\left(\left(\frac{2}{3}\right)^{k+1}\right)$.

We have $h(p) = h\left(\left(\frac{2}{3}\right)^{k+1} p\right)$.

By induction, for all $n \in \mathbb{N}$ such that $h(p) = h\left(\left(\frac{2}{3}\right)^n p\right)$.

Since h is continuous, for any $p \in \mathbb{R}$, $h(p) = \lim_{n \rightarrow \infty} h(p) = \lim_{n \rightarrow \infty} h\left(\left(\frac{2}{3}\right)^n p\right) = h\left(\lim_{n \rightarrow \infty} \left(\frac{2}{3}\right)^n p\right) = h(0)$. Hence for all $p \in \mathbb{R}$, $h(p) = h(0)$. Therefore h is a constant function.