

Calculus : [End Semester]

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1) Given

$$\text{Sequence } \{(1 + \frac{1}{n})^n\}$$

Given $a_n = (1 + \frac{1}{n})^n$, Now let $y = \lim_{n \rightarrow \infty} a_n$

$$\Rightarrow y = \lim_{n \rightarrow \infty} (1 + \frac{1}{n})^n$$

By taking log on both sides (log e)

$$\ln y = \lim_{n \rightarrow \infty} \ln(1 + \frac{1}{n})$$

$$(\lim_{n \rightarrow \infty} \frac{1}{n} = 0)$$

$$\ln y = \lim_{n \rightarrow \infty} \frac{\ln(1 + \frac{1}{n})}{\frac{1}{n}}$$

this of form $\frac{0}{0}$ so we use 'L' Hospital rule then we know that if $\frac{f(x)}{g(x)}$ is of $\frac{0}{0}, \frac{\infty}{\infty}, \frac{\infty}{0}$ then $h(x) = \frac{f'(x)}{g'(x)}$

$$\ln y = \lim_{n \rightarrow \infty} \frac{1}{(1 + \frac{1}{n})} \frac{(-\frac{1}{n^2})}{(-\frac{2}{n^3})}$$

$$\ln y = \lim_{n \rightarrow \infty} \frac{1}{1 + \frac{1}{n}} \Rightarrow \ln y = \frac{1}{1+0} \Rightarrow y = e^1$$

$$\therefore \lim_{n \rightarrow \infty} (1 + \frac{1}{n})^n = e$$

as we see this is a decreasing sequence and a_n tends to e
 So, upper bounded by e so,

The given sequence $\{(1 + \frac{1}{n})^n\}$ converges to e , as

$$\lim_{n \rightarrow \infty} a_n = e (\text{finite number}).$$

3) Given

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$$\lim_{x \rightarrow 3} (x^2 + 2x) = 15$$

Here $f(x) = x^2 + 2x$, $L = 15$, $x_0 = 3$ then for given ϵ , there must be a δ for which

$$|x - x_0| < \delta \text{ and } |f(x) - L| < \epsilon \quad \dots \text{ (1)}$$

$$\Rightarrow |x - 3| < \delta \text{ and } |x^2 + 2x - 15| < \epsilon$$

$$\Rightarrow |x^2 + 2x - 15| < \epsilon, \text{ we have } x^2 + 2x - 15 = (x+5)(x-3),$$

let us assume that $\delta = 1$

$$\Rightarrow |x-3| < 1$$

$$\begin{array}{ll} x-3 < 1 & \Rightarrow 2 < x < 4 \rightarrow \textcircled{2} \\ \downarrow & \\ -(x-3) < 1 & \text{from } \textcircled{2} \quad x < 4 \Rightarrow x+5 < 4+5 \\ x < 4 & \qquad \qquad \qquad x+5 < 9 \\ x > 2 & \end{array}$$

$$|f(x) - L| = |x-3|(x+5) < \delta 9$$

$$\begin{aligned} \text{from (1)} \quad \text{let} \quad 9\delta = \epsilon & \Rightarrow |x-3|(x+5) < 9(\epsilon/9) \\ \delta = \epsilon/9 & \qquad \qquad \qquad |x-3|(x+5) < \epsilon \\ & \qquad \qquad \qquad \text{i.e. } |f(x) - L| < \epsilon \end{aligned}$$

$$\therefore \lim_{x \rightarrow 3} (x^2 + 2x) = 15 //$$

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10) Given function

$$f(x,y) = \begin{cases} \frac{xy}{\sqrt{x^2+y^2}} & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0) \end{cases}$$

then we know that $\frac{xy}{\sqrt{x^2+y^2}}$ is continuous everywhere except at origin $(0,0)$

Now for $f(x,y)$ we should check continuity at $(0,0)$

$$\text{since } \left| \frac{xy}{\sqrt{x^2+y^2}} \right| \leq \frac{|x^2+y^2|}{\sqrt{x^2+y^2}} = \sqrt{x^2+y^2}$$

But $\sqrt{x^2+y^2} \rightarrow 0$ as $(x,y) \rightarrow (0,0)$

so, $\frac{xy}{\sqrt{x^2+y^2}} \rightarrow 0$ at $(0,0)$

$\therefore f(x,y)$ is continuous everywhere

5) Cauchy's mean value theorem proof :-

Here:- $g(a) \neq g(b) \Rightarrow g(b)-g(a) \neq 0$

Now consider a function $F(x)$ defined by $F(x) = f(x) + Ag(x)$ - (1)

where A is some constant to be determine such that $F(a)=F(b)$

$$f(a) + A(g(a)) = f(b) + A(g(b))$$

$$f(b) - f(a) = -A(g(b) - g(a))$$

$$-A = \frac{f(b) - f(a)}{g(b) - g(a)} - (2)$$

from (1) $f(x)$ & $g(x)$ are continuous & differentiable Then $F(x)$ is also continuous & differentiable by Rolle's Theorem

$F'(c) = 0$, where $c \in [a, b]$

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$$g'(c) + Ag'(c) = 0$$

$$-A = \frac{f'(c)}{g'(c)} - ③$$

from ② & ③

$$\frac{f'(c)}{g'(c)} = \frac{f(b) - f(a)}{g(b) - g(a)}$$

Hence proved //.

8) Given $f(x) = x^\alpha$ on interval $[1, 3]$ and is monotonically increasing

$$\text{Partition } P_n = \{x_0 = 1, x_1 = 1 + \dots, x_i = 1 + \dots, x_n = 3\}$$

$$\text{let } M_i = \sup\{f(x); x_{i-1} \leq x \leq x_i\} = x_i \Rightarrow M_i = (1 + \frac{\alpha i}{n})^\alpha$$

$$m_i = \inf\{f(x); x_{i-1} \leq x \leq x_i\} = x_{i-1} \Rightarrow m_i = (1 + \frac{\alpha(i-1)}{n})^\alpha$$

Now

$$\begin{aligned} V(P_n, f) &= \sum_{i=0}^n M_i \Delta x_i \\ &= \sum_{i=0}^n (1 + \frac{\alpha i}{n})^\alpha (\frac{2}{n}) \\ &\Rightarrow \frac{2}{n} \sum_{i=0}^n (1 + \frac{i^\alpha}{n^\alpha} + \frac{\alpha i}{n}) \\ &\Rightarrow \frac{2}{n} \left(n + \frac{4}{n^\alpha} \frac{\alpha(n+1)(2n+1)}{6} + \frac{4}{n} \frac{\alpha(n+1)}{2} \right) \\ &\Rightarrow 2 \left(1 + \frac{4}{6} (1 + \frac{1}{n})(2 + \frac{1}{n}) + \alpha(1 + \frac{1}{n}) \right), \end{aligned}$$

$$\begin{aligned}
 \text{Now } L(P_n, f) &= \sum_{i=0}^{n-1} m_i \Delta x_i \\
 &= \frac{2}{n} \left(\sum_{i=0}^{n-1} \left(1 + \frac{2(i-1)}{n} \right)^2 \right) \\
 &\Rightarrow \frac{2}{n} \left(\sum_{i=1}^{n-1} \left(1 + \frac{4(i-1)}{n^2} + \frac{4}{n} \right) \right) \\
 &\Rightarrow \frac{2}{n} \left(n + \frac{4}{6} \frac{(n)(n)(2n-1)}{n^2} + \frac{4}{n} \frac{(n-1)n}{2} \right) \\
 &\Rightarrow 2 \left(1 + \frac{2}{3} (1-\frac{1}{n})(2-\frac{1}{n}) + 2(1-\frac{1}{n}) \right)
 \end{aligned}$$

then $\lim_{n \rightarrow \infty} L(f, P_n) = 2 \left(1 + \frac{2}{3} (1-0)(2-0) + 2 \right)$

$$= 2 \left(\frac{3+4+6}{3} \right) = \frac{26}{3}$$

$$\lim_{n \rightarrow \infty} U(f, P_n) = 2 \left(1 + \frac{2}{3} (1)(2) + 2 \right) \Rightarrow \frac{26}{3}$$

As $\lim_{n \rightarrow \infty} U(f, P_n) = \lim_{n \rightarrow \infty} L(f, P_n) = \frac{26}{3}$ so it is Riemann integrable.

$$\int_1^3 x^2 dx = \left[\frac{x^3}{3} \right]_1^3 = \frac{27}{3} - \frac{1}{3} = \frac{26}{3}$$

so, the common limit equals to the Riemann integral $\int_1^3 x^2 dx$.

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Given

6) $f(x) = 3x^{2/3}$ in interval $-27 \leq x \leq 8$

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For absolute maximum (or) minimum,

$$f'(x) = 0, \Rightarrow \frac{2}{3}x^{-1/3} = 0 \\ \Rightarrow \frac{2}{x^{1/3}} = 0 \Rightarrow x = 0$$

and we are given interval $[-27, 8]$ and at end points

$$f(-27) = 3 \times 9 = 27$$

$$f(8) = 3 \times 16 = 12$$

Hence absolute maximum value is 27 at $x = -27$

absolute minimum value is 12 at $x = 8$

as x in closed interval we have absolute extrema and we had checked at end points and at $f'(x) = 0$.

7) Given a bounded function $f: [a, b] \rightarrow \mathbb{R}$

we know for any partition $P = \{x_0, \dots, x_n\}$ of $[a, b]$

$$M_i = \sup_{x \in [x_{i-1}, x_i]} f(x), \quad m_i = \inf_{x \in [x_{i-1}, x_i]} f(x) \quad (i=1, 2, \dots, n)$$

Then

$$\text{we know } m_i \leq M_i$$

$$m_i \Delta x_i \leq M_i \Delta x_i$$

$$\sum_{i=1}^n m_i \Delta x_i \leq \sum_{i=1}^n M_i \Delta x_i$$

$$\Rightarrow L(P, f) \leq U(P, f)$$

For any partition P , the lower Riemann integral is less or equal to upper Riemann integral.

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A) Given $f(x)$ this has to be continuous at point a then we know that to be continuous at $x=0$ then it limit at a should be equal to $f(a)$ so,

As we for $f(x)$, $\lim_{x \rightarrow a} f(x) = f(a)$ then only this is continuous

By limit definition $L=f(a), x_0 = x \rightarrow a$

then for given ϵ , there must be a δ for which $|x-a| < \delta$ and $|f(x)-L| < \epsilon$ so,

Now to be continuous

$$|x-a| < \delta \Rightarrow |f(x)-f(a)| < \epsilon // \text{ Hence proved.}$$

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a) Here for $x^2 + y^2 \leq 1$ and $y \geq 0$ then this a closed set as it contains its boundary point

b) $\{(x, y) | x^2 + y^2 \leq 1 \text{ and } y > 0\}$

This a open set as all boundary points are not there as $y=0$, we get boundary $\{0\}$, This is open set.

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2) a) Given series

$$\sum_{n=0}^{\infty} \frac{(x-1)^{2n}}{4^n}$$

Here $a_n = \frac{1}{4^n}$

then radius of convergence is

$$R = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{4^n}{4^{n+1}} \right| \Rightarrow \lim_{n \rightarrow \infty} \left| \left(1 + \frac{1}{n}\right) \right|$$

$$R \Rightarrow \lim_{n \rightarrow \infty} \left| \left(1 + \frac{1}{n}\right) \right| \Rightarrow R = 1$$

Thus, the given series converges absolutely for $|x-1| < 1$
and diverges for $|x-1| > 1$

At $x=0$, then the series is $\sum_{n=0}^{\infty} \frac{1}{4^n}$ this diverges

At $x=2$, then the series is $\sum_{n=0}^{\infty} \frac{1}{4^n}$ this also diverges

Thus the interval of convergence of power series is $0 < x < 2$

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2) b)

This is a geometric

series with common ratio $\ln x$, and first term at $n=0$

so, when we substitute, it we get $a_0 = \ln x = 1$, we know that a geometric series converges if and only if $|r| < 1$ so, since $r = \ln x$, this implies

$$|\ln x| < 1$$

$$-1 < \ln x < 1$$

$$\frac{1}{e} < x < e$$

: Interval of convergence is $\frac{1}{e} < x < e$

we know the formula for the sum of a convergent geometric series is

$$S = \frac{a_0}{1-r^2} \quad \text{for } \frac{1}{e} < x < e$$

$$S = \frac{1}{1-\ln x} \quad \text{for } \frac{1}{e} < x < e$$

: sum of the series in $\frac{1}{e} < x < e$ is $\frac{1}{1-\ln(x)}$,