NOTES ON EXERCISE COURSE OF CALCULUS A

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Some rules

Submission rules. The exercise course is on every Tuesday. In this course, you have to submit the homework assigned last Tuesday and the Thursday before the last Thursday. For example, suppose that you need to submit the homework on September 10, you have to submit those assigned on September 3 and August 29.

An exception is that on October 8, you must submit the homework assignment given before September 24 (including this day). After that, you should follow the above rules.

You can send your homework to the email:2201110024@stu.pku.edu.cn, or write on a paper to submit it on the exercise course. If you want to send it by email, you should name the title of this email with "name+student ID+the number of the homework". For example, "Zhang San 0000000000 Homework 1" in Chinese.

Grade of homework. We only care about submitting or not and complete or not. If you submit all the homework and complete all the problems assigned to it, then you will get full marks. Regular grades only come from the submission situation of homework.

Midterm. The midterm exam will take place in Early November and the precise date has not been determined.

Some useful links. We present some useful links associated to calculus.

Lecture notes by Yantong Xie:https://darkoxie.github.io Mathstackexchange: https://math.stackexchange.com

1. Preliminaries of Calculus

1.1. **Trigonometry.** We introduce some results in trigonometry.

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1.1.1. Some basic formulae.

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$$\sin a + \sin b = 2\sin\frac{a+b}{2}\cos\frac{a-b}{2},$$

$$\sin a \cos b = \frac{1}{2}(\sin(a+b) + \sin(a-b)).$$

Exercise 1.1. What about $\sin a - \sin b$, $\cos a \pm \cos b$, $\sin a \sin b$, $\cos a \cos b$?

1.1.2. Reverse functions. Consider $f(x) = \sin x$. We see that it is increasing in $[-\pi/2, \pi/2]$ and we can define the reverse function of it in this interval by $f^{-1}(x) = \arcsin x$, where $x \in [-1, 1]$.

Exercise 1.2. Consider reverse functions of $\cos x$, $\tan x$.

1.1.3. Euler formula.

$$e^{i\theta} = \cos\theta + i\sin\theta.$$

Exercise 1.3. Calculate $\sum_{k=1}^{n} \cos kx$.

- 1.2. Some useful inequalities.
- 1.2.1. Cauchy's inequality.

Theorem 1.4. For $\{a_i\}_{i=1}^n, \{b_i\}_{i=1}^n \subset \mathbb{R}$, we have

$$\left(\sum_{i=1}^n a_i b_i\right)^2 \le \left(\sum_{i=1}^n a_i^2\right) \left(\sum_{i=1}^n b_i^2\right).$$

Proof. Let $a=(a_1,...,a_n)$ and $b=(b_1,...,b_n)$. Consider $|a+tb|^2$ with $t\in\mathbb{R}$. \square

Question 1.5. What is the condition such that the above inequality satisfies "="?

Proposition 1.6. Let a, b, c > 0 be such that a + b + c = 1. We have

$$a^3 + b^3 + c^3 \ge \frac{a^2 + b^2 + c^2}{3}$$
.

Proof. Applying Theorem 1.4, we have

$$(a^2 + b^2 + c^2)^2 \le (a^3 + b^3 + c^3)(a + b + c) = a^3 + b^3 + c^3.$$

Additionally.

$$a^2 + b^2 + c^2 > ab + ac + bc$$
.

This implies that $3(a^2+b^2+c^2)=(a+b+c)^2=1$. Combining all above, the result follows directly.

1.2.2. Hölder's inequality.

Theorem 1.7. For $\{a_i\}_{i=1}^n, \{b_i\}_{i=1}^n \subset \mathbb{R}_+$, we have

$$\left(\sum_{i=1}^n a_i b_i\right) \le \left(\sum_{i=1}^n a_i^p\right)^{1/p} \left(\sum_{i=1}^n b_i^q\right)^{1/q},$$

where 1/p + 1/q = 1 with p, q > 0.

Proof. It is a corollary of Yong's inequality, i.e. for a, b > 0, p, q > 0 with 1/p + 1/q = 1, we have $ab \le a^p/p + b^q/q$.

1.2.3. Bernoulli's inequality.

Theorem 1.8. Let $n \geq 2$. Assume that $x_1, x_2, ..., x_n > -1$ and have the same sign. Then

$$\prod_{i=1}^{n} (1+x_i) \ge 1 + \sum_{i=1}^{n} x_i.$$

Exercise 1.9. Let $m \in \mathbb{R}$ and x > -1. Show that if $m \in [0,1]$, then $(1+x)^m \le 1 + mx$ and if m < 0 or m > 1, then $(1+x)^m \ge 1 + mx$.

Exercise 1.10. Show that if b > a > 0, and $n \in \mathbb{Z}_+$, then $a^{n+1} > b^n((n+1)a - nb)$, and $b^{n+1} > a^n((n+1)b - na)$.

Proposition 1.11. The sequence $\{(1+\frac{1}{n})^n\}$ is increasing.

Proof. Let $b = 1 + \frac{1}{n}$ and $a = 1 + \frac{1}{n+1}$, the result follows from Exercise 1.10.

Exercise 1.12. Show that the sequence $\{(1+\frac{1}{n})^{n+1}\}$ is decreasing.

1.3. Results related to real numbers.

Proposition 1.13. Let $a, b \in \mathbb{R}$. Show that there exists $r_1 \in \mathbb{Q}$ and $r_2 \in \mathbb{R} \setminus \mathbb{Q}$ such that $a < r_1 < r_2 < b$.

Proof. Assume that $a \in \mathbb{Q}$. Let $N \gg 1$ be such that $1/N < \pi/N < b-a$, we choose $r_1 = a+1/N$ and $r_2 = a+\pi/N$. Assume that $a \in \mathbb{R} \setminus \mathbb{Q}$, we choose $N \gg 1$ such that N(b-a) > 10. As a result, there must be some $n \in \mathbb{Z}_+$ such that $n \in (Na, Nb)$, and then $n/N \in (a,b)$. Taking n/N as new a and applying the previous arguments, we are done.