

NOTES ON EXERCISE COURSE OF CALCULUS A

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ABSTRACT. This is the lecture note of the exercise course of Calculus A in Peking university.

CONTENTS

Some rules	1
1. Preliminaries of calculus	2
2. Limits of sequences	4
3. Limits of functions	9
4. Continuous function	10
5. Differentiation	13
6. Indefinite integral	14
7. Definite integral	16
8. Review of the midterm exam	19
9. Mean value theorem of derivatives	21
10. L'Hospital's rule	23
11. Taylor expansion and further applications of MVT	23

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.

1.1.1. *Some basic formulae.*

$$\begin{aligned}\sin a + \sin b &= 2 \sin \frac{a+b}{2} \cos \frac{a-b}{2}, \\ \sin a \cos b &= \frac{1}{2} (\sin(a+b) + \sin(a-b)).\end{aligned}$$

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

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

Proof. Let $a = (a_1, \dots, a_n)$ and $b = (b_1, \dots, b_n)$. 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

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

Proof. Applying Theorem 1.4, we have

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

Additionally,

$$a^2 + b^2 + c^2 \geq ab + ac + bc.$$

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

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

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

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 $ab \leq a^p/p + b^q/q$. \square

1.2.3. Bernoulli's inequality.

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

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

Proof. The proof is by using induction. For $n = 1$, there is nothing to prove. Assume that the result is true for n . By simple calculations, we have

$$\begin{aligned} \prod_{i=1}^n (1 + x_i) &= (1 + x_1) \left(\prod_{i=2}^n (1 + x_i) \right) \\ &\geq (1 + x_1) \left(1 + \sum_{i=2}^n x_i \right) \\ &= 1 + \sum_{i=1}^n x_i + x_1 \left(\sum_{i=2}^n x_i \right) \\ &\geq 1 + \sum_{i=1}^n x_i, \end{aligned}$$

where for the last inequality, we have used the property that x_i have the same sign. Now we complete the proof. \square

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

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 $\{(1 + 1/n)^n\}$ is increasing.

Proof. Let $b = 1 + 1/n$ and $a = 1 + 1/(n+1)$, the result follows from Exercise 1.10. \square

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

1.3. Real numbers.

1.3.1. *Density of real numbers.* One of the most remarkable property of the real numbers is that \mathbb{R} is dense. We can see from the following proposition.

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. \square

1.3.2. *Closeness of calculations for real numbers.*

Proposition 1.14. *There exist $a, b \in \mathbb{R} \setminus \mathbb{Q}$ such that $a^b \in \mathbb{Q}$.*

Proof. Consider $a = b = \sqrt{2}$. If $a^b \in \mathbb{Q}$, then we are done. If not, we see that $(a^b)^{\sqrt{2}} = 2$. \square

Exercise 1.15. Give the corresponding examples.

- $a, b \in \mathbb{Q}, a^b \in \mathbb{Q}$.
- $a, b \in \mathbb{Q}, a^b \in \mathbb{R} \setminus \mathbb{Q}$.
- $a, b \in \mathbb{R} \setminus \mathbb{Q}, a + b \in \mathbb{Q}$.

2. LIMITS OF SEQUENCES

2.1. **Comparing the order.** Let $a > 0$ and $b > 1$, we have

$$\ln n \ll n^a \ll b^n \ll n! \ll n^n, \quad (2.1)$$

where we call $f(n) \ll g(n)$ if

$$\lim_{n \rightarrow +\infty} \frac{f(n)}{g(n)} = 0.$$

Now, let us show (2.1). We note that

$$0 < \frac{n!}{n^n} \leq \frac{1}{n},$$

which implies that $n! \ll n^n$. Let $x_n = b^n/(n!)$. We have

$$\frac{b_{n+1}}{b_n} = \frac{b}{n+1}.$$

As a result $b^n \ll n!$ follows from the following lemma, whose proof is left for the reader.

Lemma 2.1. *Let $\{x_n\}$ be a sequence, if*

$$\lim_{n \rightarrow +\infty} \left| \frac{x_{n+1}}{x_n} \right| < 1,$$

then $\lim_{n \rightarrow +\infty} x_n = 0$.

Denote $y_n = n^a/b^n$. By using this lemma, we obtain that $n^a \ll b^n$. Finally, we turn to the proof of $\ln n \ll n^a$. Noting that

$$\frac{\ln n}{n^a} = \frac{1}{a} \cdot \frac{\ln n^a}{n^a},$$

we only show that $\ln n/n \rightarrow 0^+$. This is a direct consequence of the following exercise.

Exercise 2.2. $\lim_{n \rightarrow +\infty} n^{1/n} = 1$.

Hint: Let $n^{1/n} = 1 + x_n$. We have

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

By using Lemma 2.1, we can show $\lim_{n \rightarrow +\infty} n^2 x_n^2 = 0$ (in Homework).

2.2. Basic properties on limits.

2.3. Nonexistence of limits.

Proposition 2.3. $\lim_{n \rightarrow +\infty} x_n = x$ if and only if for any subsequence x_{n_k} , we have $\lim_{k \rightarrow +\infty} x_{n_k} = x$.

Proof. It follows from the definition the limit. \square

We can use this proposition to show that some sequence does not have a limit.

Exercise 2.4. $(-1)^n$ diverges.

Exercise 2.5. For $\{x_n\}$, we have $x_{2k} \rightarrow a$ and $x_{2k-1} \rightarrow b$, where $a, b \in [-\infty, +\infty]$. Show that x_n is convergent if and only if $a = b \in (-\infty, +\infty)$.

2.4. Monotone sequence.

Example 2.6. Let $n \in \mathbb{Z}_+$. Assume that $x_n \in [0, 1]$ is the root of $\sum_{i=1}^n x^i = 1$. Show that $\lim_{n \rightarrow +\infty} x_n = \frac{1}{2}$.

Proof. It is easy to see that x_n is decreasing. On the other hand, $x_n - x_n^{n+1} = 1 - x_n$. Letting $n \rightarrow +\infty$, we see that $x_n \rightarrow \frac{1}{2}$. \square

Exercise 2.7. Assume that $0 < b < a$. We let $\{a_n\}, \{b_n\}$ be defined as follows.

$$a_{n+1} = \frac{a_n + b_n}{2}, \quad b_{n+1} = \sqrt{a_n b_n}, \quad n \in \mathbb{Z}_+,$$

where $a_1 = a, b_1 = b$. Show that $\lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} b_n$ and exist.

Hint: Show that a_n and b_n are monotone.

Exercise 2.8. $\{x_n\}$ is monotone. Show that $\{x_n\}$ is monotone if and only if it has a convergent subsequence.

2.5. Boundedness. Any convergent sequence is bounded.

Example 2.9. Assume that $x_n \rightarrow x > 0$. Then x_n has a lower bound but may not have a minimal point.

Proof. For n sufficiently large, we have $x_n > \frac{x}{2}$. Considering $x_n = 1 + \frac{1}{n}$, we see that it does not have a minimal point. \square

Exercise 2.10. Assume that $x_n \rightarrow +\infty$, then there must be some $n_0 \in \mathbb{Z}_+$ such that $x_{n_0} = \min_{n \in \mathbb{Z}_+} \{x_n\}$.

2.6. Some important sequence and limits.

Example 2.11. Show that

$$S_n = \sum_{i=1}^n \frac{1}{i^p}$$

is convergent if and only if $p > 1$.

Proof. Taking $p = 1$ and $p = 2$ for example. For $p = 1$, since

$$\ln(n+1) - \ln(n) < \frac{1}{n},$$

S_n diverges. For $p = 2$, we see that

$$\frac{1}{n^2} < \frac{1}{n-1} - \frac{1}{n},$$

and then S_n is convergent. □

Example 2.12. Consider

$$x_n = \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n}.$$

Show that $x_n \rightarrow \ln 2$.

Proof. Let

$$\gamma_n = \sum_{i=1}^n \frac{1}{i} - \ln n.$$

We can show that $\gamma_n \rightarrow \gamma$ (Euler constant). Then the result follows directly. □

2.7. Sandwich theorem. Recall that if $a_n \leq b_n \leq c_n$ and $a_n, c_n \rightarrow x$, then $b_n \rightarrow x$.

Example 2.13. Assume that $0 < a_1 \leq a_2 \leq \dots \leq a_k$. Calculate $\lim_{n \rightarrow +\infty} (a_1^n + \dots + a_k^n)^{1/n}$.

Proof. We see that

$$a_k \leq (a_1^n + \dots + a_k^n)^{1/n} \leq k^{1/n} a_k.$$

Then $\lim_{n \rightarrow +\infty} (a_1^n + \dots + a_k^n)^{1/n} = a_k$. □

Exercise 2.14. Assume that $0 < a_1 \leq a_2 \leq \dots \leq a_k$. Calculate $\lim_{n \rightarrow +\infty} (a_1^{1/n} + \dots + a_k^{1/n})^n$.

Exercise 2.15. Assume that $a_k \rightarrow a > 0$. Calculate $\lim_{n \rightarrow +\infty} (a_1^n + \dots + a_n^n)^{1/n}$.

2.8. Cauchy's proposition. It is about the limit of average for a sequence having a limit.

Proposition 2.16. If $\lim_{n \rightarrow +\infty} x_n = x$, then

$$\lim_{n \rightarrow +\infty} \frac{\sum_{i=1}^n x_i}{n} = x. \quad (2.2)$$

Proof. For any $\varepsilon > 0$, we can choose $N \in \mathbb{Z}_+$ such that $|x_n - x| < \varepsilon$ for any $n > N$. This implies that if $n > N$, there holds

$$\left| \frac{\sum_{i=1}^N x_i}{n} - x \right| \leq \frac{\sum_{i=1}^N |x_i|}{n} + \frac{n-N}{n} \varepsilon.$$

Choosing larger N without changing the notation, we can assume that if $n > N$, then

$$\left| \frac{\sum_{i=1}^N x_i}{n} - x \right| < 2\varepsilon.$$

As a result, we have (2.2). \square

Exercise 2.17. Assume that $a_n \rightarrow a$ and $b_n \rightarrow b$. Show that

$$\lim_{n \rightarrow +\infty} \frac{\sum_{i=1}^{n-1} a_i b_{n-i}}{n} = ab.$$

Exercise 2.18. Assume that $x_n \rightarrow x$. Show that

$$\lim_{n \rightarrow +\infty} \frac{\sum_{k=0}^n C_n^k x_k}{2^n} = x$$

Exercise 2.19 (Stolz $\frac{0}{\infty}$). Let $\{a_n\}$ and $\{b_n\}$ be two sequences. Assume that $\{b_n\}$ is a strictly monotone and divergent sequence (i.e. strictly increasing and approaching $+\infty$, or strictly decreasing and approaching $-\infty$) and the following limit exists

$$\lim_{n \rightarrow +\infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} = l.$$

Then

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = l.$$

Exercise 2.20 (Stolz $\frac{0}{0}$). Let $\{a_n\}$ and $\{b_n\}$ be two sequences. Assume now that $a_n, b_n \rightarrow 0$ and $\{b_n\}$ is strictly decreasing. If

$$\lim_{n \rightarrow +\infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} = l.$$

Then

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = l.$$

2.9. Limits with respect to the definition of e . We know that

$$e = \lim_{n \rightarrow +\infty} (1 + 1/n)^n. \quad (2.3)$$

By this we can consider related limits.

Question 2.21. What about the limit $\lim_{n \rightarrow -\infty} (1 + 1/n)^n$.

Example 2.22. Show that

$$\lim_{n \rightarrow +\infty} \left(1 + \frac{1}{n} + \frac{1}{n^2} \right)^n = e$$

Proof. It follows from (2.3) that

$$\lim_{n \rightarrow +\infty} \left(1 + \frac{1}{n} + \frac{1}{n^2} \right)^n = \lim_{n \rightarrow +\infty} \left(1 + \frac{n+1}{n^2} \right)^{\frac{n^2}{n+1} \cdot \frac{n+1}{n}} = e.$$

\square

Example 2.23. Calculate the following limits.

$$\lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n}\right)^{n^2}, \quad \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n^2}\right)^n.$$

Proof. Noting that

$$\left(1 - \frac{1}{n}\right)^{n^2} = \left[\left(1 - \frac{1}{n}\right)^n\right]^n$$

and $\lim_{n \rightarrow +\infty} (1 - 1/n)^n = 1/e$, we see that the first limit is 0. On the other hand, we obtain that

$$\left(1 - \frac{1}{n^2}\right)^n = \left[\left(1 - \frac{1}{n^2}\right)^{n^2}\right]^{1/n}.$$

The term in $[\cdot]$ is bounded and then the limit is 1. \square

Exercise 2.24. Calculate $\lim_{n \rightarrow +\infty} (1 + 1/n)^{n^2}$ and $\lim_{n \rightarrow +\infty} (1 + 1/n^2)^n$.

Exercise 2.25. If there exists $\{x_n\}$ such that $\lim_{n \rightarrow +\infty} x_n = 1$ and $\lim_{n \rightarrow +\infty} x_n^n = 1.001$.

Hint: Consider $x_n = 1 + \frac{a}{n}$.

Exercise 2.26. Find $\{x_n\}$ such that the following properties hold.

- (1) $\lim_{n \rightarrow +\infty} (x_n - e^n) = 0$.
- (2) $\lim_{n \rightarrow +\infty} (f(x_n) - f(e^n)) \neq 0$, where $f(x) = x \ln x$.

Hint: Consider $y_n = x_n - e^n$.

2.10. Problems associated with fixed points. Consider a sequence $\{x_n\}$ such that $x_{n+1} = f(x_n)$. If x_n is convergent with $\lim_{n \rightarrow +\infty} x_n = x$ and f is continuous, then $f(x) = x$.

Example 2.27. Let $x_{n+1} = \sqrt{2 + x_n}$ and $x_1 = 1$. Show that $\lim_{n \rightarrow +\infty} x_n = 2$.

Proof. 2 is the fix point. We have

$$\frac{x_{n+1} - 2}{x_n - 2} = \frac{1}{2 + \sqrt{x_n + 2}}.$$

Then

$$\left| \frac{x_{n+1} - 2}{x_n - 2} \right| < \frac{1}{2}.$$

\square

Exercise 2.28. Let $x_{n+1} = \frac{1}{x_n^{1/2}}$ and $x_1 = 2$. Show that $\lim_{n \rightarrow +\infty} x_n = 1$.

Exercise 2.29. Let $x_{n+1} = \frac{1}{x_n^2}$ and $x_1 = 2$. Show that x_n is divergent.

Exercise 2.30. Let $x_{n+1} = \frac{1}{x_n}$ and $x_1 = 2$. Show that x_n is divergent.

Question 2.31. Can you find something interesting in the above three exercises?

Exercise 2.32. $x_1 = \sqrt{2}$. $x_{n+1} = \sqrt{2^{x_n}}$. Consider $\lim_{n \rightarrow +\infty}$.

Hint: Draw the picture.

3. LIMITS OF FUNCTIONS

3.1. Heine criterion.

Proposition 3.1. Assume that $f : [a, b] \rightarrow \mathbb{R}$ is a function. For $c \in (a, b)$, $\lim_{x \rightarrow c} f(x) = A$, if and only if for any $x_n \rightarrow c$, there holds $f(x_n) \rightarrow A$ as $n \rightarrow +\infty$.

Proof. The proof is due to the definition. \square

Exercise 3.2. Use this Heine criterion and Cauchy criterion of sequences to show the Cauchy criterion of functions.

Example 3.3. Show that the Dirichlet function does not have limits at any points in $[0, 1]$. Here Dirichlet function $D(x) : [0, 1] \rightarrow \{0, 1\}$ is defined by

$$D(x) = 1 \text{ if } x \in \mathbb{Q}, \quad D(x) = 0 \text{ if } x \notin \mathbb{Q}$$

Exercise 3.4. Show that the Dirichlet function can be represented by

$$D(x) = \lim_{m \rightarrow \infty} \left\{ \lim_{n \rightarrow \infty} [\cos(\pi m! x)]^{2n} \right\}.$$

Exercise 3.5. The limit $\lim_{x \rightarrow +\infty} (a \cos x + b \sin x)$ exists. Show that $a = b = 0$.

Exercise 3.6. Show that $\lim_{x \rightarrow 0+} \sin(\frac{1}{x})$ does not exist.

3.2. **Riemannian function.** Riemannian function is defined as follows.

$$R(x) = \begin{cases} \frac{1}{q}, & x = \frac{p}{q}, \text{ where } p, q \in \mathbb{Z} \text{ are relatively prime, } q > 0, \\ 0, & x \notin \mathbb{Q}. \end{cases}$$

Example 3.7. Consider the limit $\lim_{x \rightarrow x_0} R(x)$, where $x_0 \notin \mathbb{Q}$.

Proof. Assume that $x_0 \notin \mathbb{Q}$, we claim that $\lim_{x \rightarrow x_0} R(x) = 0$. For any $\varepsilon > 0$, we can choose $N \in \mathbb{Z}_+$ such that $\frac{1}{N} < \varepsilon$. Then there are only finite numbers in \mathbb{Q} such that the representation $\frac{p}{q}$ with $p, q \in \mathbb{Z}$, $(p, q) = 1$, and $q > 0$ satisfy $q < N$. Then the result follows. \square

3.3. Some basic calculations.

Example 3.8. Calculate

$$\lim_{x \rightarrow +\infty} \left(\frac{x^2 - 1}{x^2 + 1} \right)^{\frac{x-1}{x+2}}.$$

Proof. Simple calculations imply that it is 1. \square

Exercise 3.9. Calculate the following limits.

- (1) $\lim_{x \rightarrow +\infty} \frac{x^k}{a^x} = 0$, $a > 1, k > 0$.
- (2) $\lim_{x \rightarrow +\infty} \frac{\ln x}{x^k} = 0$, $k > 0$.
- (3) $\lim_{x \rightarrow +\infty} x^{1/x} = 1$.

Hint: when $x \notin \mathbb{Z}_+$, consider $[x]$.

3.4. Two important limits. We know that

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1, \quad \lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} = e. \quad (3.1)$$

Example 3.10. Calculate

$$\lim_{x \rightarrow \infty} \frac{\sin x}{x}, \quad \lim_{x \rightarrow +\infty} (1+x)^{\frac{1}{x}}.$$

Exercise 3.11. By using (3.1) to calculate the following limits.

- (1) $\lim_{x \rightarrow +\infty} \left(\frac{2}{\pi} \arctan x \right)^x$;
- (2) $\lim_{x \rightarrow \frac{\pi}{2}-} (\sin x)^{\tan x}$;
- (3) $\lim_{x \rightarrow \infty} \left(\frac{x^2-1}{x^2+1} \right)^{x^2}$;
- (4) $\lim_{x \rightarrow \frac{\pi}{2}-} (\cos x)^{\frac{\pi}{2}-x}$;
- (5) $\lim_{x \rightarrow 0} \frac{\sin 2x - 2 \sin x}{x^3}$;
- (6) $\lim_{x \rightarrow 1} (1-x) \tan \left(\frac{\pi}{2} x \right)$.

Hint: You have to change the variables.

3.5. Order analysis. Assume that $f, g : (a-\delta, a) \cup (a, a+\delta)$. We have the following definitions.

$f(x) = o(g(x))$ as $x \rightarrow a$ if and only if

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = 0.$$

$f(x) = O(g(x))$ as $x \rightarrow a$ if and only if there exists $M > 0$ such that

$$\left| \frac{f(x)}{g(x)} \right| \leq M.$$

Example 3.12. what is the meaning of $o(1)$ and $O(1)$?

Exercise 3.13. Consider the following limits.

- (1) $\lim_{x \rightarrow 0} x \sin \frac{1}{x}$;
- (2) $\lim_{x \rightarrow \infty} x \sin \frac{1}{x}$;
- (3) $\lim_{x \rightarrow 0} x \sin x$;
- (4) $\lim_{x \rightarrow \infty} x \sin x$;
- (5) $\lim_{x \rightarrow 0} \frac{1}{x} \sin \frac{1}{x}$;
- (6) $\lim_{x \rightarrow \infty} \frac{1}{x} \sin \frac{1}{x}$.

Question 3.14. How to use the notation o, O to illustrate the above limits?

4. CONTINUOUS FUNCTION

4.1. Discontinuity.

Example 4.1. Consider the following three functions and classify the continuity and discontinuity of them.

$$f(x) = \begin{cases} e^{\frac{1}{x}}, & x \in (-\infty, 0), \\ x^2, & x \in [0, +\infty); \end{cases}$$

$$f(x) = \begin{cases} e^{\frac{1}{x}}, & x \in \mathbb{R} \setminus \{0\} \\ 0, & x = 0 \end{cases}$$

$$f(x) = \begin{cases} \frac{\ln(1+x^2)}{x}, & x \in (-1, 0) \cup (0, 1), \\ 2, & x = 0. \end{cases}$$

Question 4.2. If the range of the function f on the interval $[a, b]$ is a closed interval, is f necessarily continuous on $[a, b]$?

4.2. Uniqueness.

Example 4.3. Assume that $f, g \in C(\mathbb{R})$. If $f(x) = g(x)$ for any $x \in \mathbb{Q}$, then $f \equiv g$.

Proof. By using the continuity of f and g . \square

Exercise 4.4. Assume that $f \in C(\mathbb{R})$ and $f(x+y) = f(x) + f(y)$. Show that $f(x) = f(1)x$.

4.3. Intermediate value theorem.

Example 4.5. Assume that $0 \leq f \in C[0, 1]$ with $f(0) = f(1) = 0$. Show that for any $a \in (0, 1)$, there exists $x_0 \in [0, 1]$ such that $x_0 + a \in [0, 1]$, and

$$f(x_0) = f(x_0 + a).$$

Proof. Let $g(x) = f(x+a) - f(x)$. The result follows directly from intermediate value theorem. \square

Question 4.6. If f is not nonnegative, what will happen?

Example 4.7. Assume that $f \in C[0, 1]$ with $f(0) = f(1)$. Show that for any $n \in \mathbb{Z}_+$, there exists ξ such that

$$f\left(\xi + \frac{1}{n}\right) = f(\xi).$$

Proof. Let $g(x) = f(x + \frac{1}{n}) - f(x)$. Consider $g(0), g(\frac{1}{n}), \dots, f(1)$. WLOG, assume that $g(0) > 0$. If there exists $1 \leq k \leq n$ such that $g(\frac{k}{n}) < 1$, then the result follows. If not, it is a contradiction to $f(0) = f(1)$. \square

Exercise 4.8. Assume that $f \in C[0, 1]$, and $f([0, 1]) \subset [0, 1]$. Show that the figure of $y = f(x)$ has intersection with both $y = x$ and $y = 1 - x$.

Hint: Draw the picture and then you will find the answer.

Exercise 4.9. Let $f_n(x) = x^n + x$ with $n \in \mathbb{Z}_+$. Show that the following properties hold.

- (1) For any $n \in \mathbb{Z}_+$, the equation $f_n(x) = 1$ has a unique root in $(\frac{1}{2}, 1)$.
- (2) If $c_n \in (\frac{1}{2}, 1)$ is a root of $f_n(x) = 1$ in $(\frac{1}{2}, 1)$, then

$$\lim_{n \rightarrow \infty} c_n = 1.$$

Hint: Firstly, show that c_n is increasing. If $c_n < \alpha$ for any $n \in \mathbb{Z}_+$, there is a contradiction.

4.4. Contraction maps.

Example 4.10. Let $f \in C(-\infty, +\infty)$. For any $x, y \in \mathbb{R}$, there holds $|f(x) - f(y)| \leq k|x - y|$ with $0 < k < 1$. Show the following properties.

- (1) The function $kx - f(x)$ is increasing.
- (2) There exists unique $\xi \in \mathbb{R}$, such that $f(\xi) = \xi$.

Hint: Consider the sequence $x_{n+1} = f(x_n)$. Show that x_n is a Cauchy sequence.

Exercise 4.11. Let the function f be defined on the domain $[a, b]$, with the image set $f([a, b]) \subset [a, b]$, and satisfying $|f(x) - f(y)| \leq |x - y|$ for all $x, y \in [a, b]$. For any $x_0 \in [a, b]$, define the sequence recursively by

$$x_{n+1} = \frac{1}{2}(x_n + f(x_n)).$$

Show that the sequence $\{x_n\}$ is convergent.

Hint: Use the MCT.

Exercise 4.12. Let $f \in C[0, +\infty)$. Assume that $f(0) = 0$ and $0 < f(x) < x$ when $x > 0$. For $x_{n+1} = f(x_n)$, show that $\lim_{n \rightarrow +\infty} x_n = 0$.

Hint: Draw the picture.

4.5. Boundedness, maximum and minimum.

Example 4.13. Let the function f have only first-type discontinuities on the interval $[a, b]$. Prove that f is bounded on $[a, b]$.

Proof. Prove by the definition. □

Exercise 4.14. If $f \in C[a, +\infty)$ and there exists a finite limit $\lim_{x \rightarrow +\infty} f(x)$, prove that f is bounded on $[a, +\infty)$.

Exercise 4.15. If $f \in C[a, +\infty)$ and there exists a finite limit $\lim_{x \rightarrow +\infty} f(x)$, prove that f can attain at least either a maximum or a minimum value on $[a, +\infty)$.

Hint: First consider the behavior of f on $[a, a + N]$, $N > 1$.

Exercise 4.16. If $f \in C(a, b)$ and $f(a^+) = f(b^-) = +\infty$, show that f has a minimum value on (a, b) .

Exercise 4.17. If $f \in C(a, b)$ and $f(a^+) = f(b^-)$, prove that f can attain at least either a maximum or a minimum value on (a, b) .

Exercise 4.18. If $f \in C(-\infty, +\infty)$, $\lim_{x \rightarrow \pm\infty} f(x) = +\infty$, and the minimum value of $f(x)$ is $f(a) < a$, prove that the composite function $f(f(x))$ attains its minimum value at least at two points.

Hint: Draw the picture.

4.6. Monotone functions.

Exercise 4.19. Let $f \in C[a, b]$, and for any two rational numbers r_1, r_2 in $[a, b]$ with $r_1 < r_2$, it holds that $f(r_1) \leq f(r_2)$. Prove that the function f is monotonically increasing on $[a, b]$.

Exercise 4.20. Let f be a monotonically increasing function on $(-\infty, +\infty)$, and define $g(x) = f(x^+)$ at each point. Prove that g is a function that is right-continuous everywhere on $(-\infty, +\infty)$.

Exercise 4.21. Let f be a monotonically increasing function on $(\infty, +\infty)$, and for all $x, y \in \mathbb{R}$, it satisfies $f(x+y) = f(x) + f(y)$. Prove that $f(x) = f(1)x$.

Exercise 4.22. Let $f \in C[a, b]$. Prove that a necessary and sufficient condition for f to have no extreme points in (a, b) is that f is strictly monotonically increasing on $[a, b]$.

5. DIFFERENTIATION

5.1. Definitions.

Example 5.1. Given that the even function $f(x)$ is differentiable at the point $x = 0$, find $f'(0)$.

Proof. Considering $f'(0-)$ and $f'(0+)$, it is easy to see that $f'(0) = 0$. □

Exercise 5.2. Let $p(x)$ be an n -degree polynomial with n roots, and denote its distinct roots as x_1, \dots, x_k , where the multiplicity of root x_i is n_i for $i = 1, 2, \dots, k$, and $n_1 + n_2 + \dots + n_k = n$. Prove that the following holds.

$$p'(x) = p(x) \left(\sum_{i=1}^k \frac{n_i}{x - x_i} \right)$$

Example 5.3. Let the function be defined as

$$f(x) = \begin{cases} \frac{x}{1+e^{1/x}}, & x \neq 0, \\ 0, & x = 0. \end{cases}$$

Study the differentiability of $f(x)$.

Proof. Consider $\frac{f(x)-f(0)}{x}$. □

Exercise 5.4. Let n be a natural number. Under what conditions is the function

$$f(x) = \begin{cases} x^n \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

Study the differentiability of $f(x)$.

Example 5.5. Let the function $f(x)$ satisfy the functional equation $f(x+y) = f(x)f(y)$, and it is known that $f'(0) = 1$. Prove that $f(x)$ is differentiable everywhere and that $f'(x) = f(x)$ holds.

Proof. The assumption that $f(x+y) = f(x)f(y)$ implies that the differentiability can be spreaded. □

Exercise 5.6. Suppose in a neighborhood U of the origin, we have $|f(x)| \leq |g(x)|$, and $g(0) = g'(0) = 0$. Find $f'(0)$.

Hint: Draw the picture.

Exercise 5.7. Assume that $f \in C[a, b]$. Show that if there is some $\alpha, M > 1$ such that for any $x, y \in [a, b]$, $|f(x) - f(y)| \leq M|x - y|^\alpha$, then $f \equiv \text{const}$.

Hint: Show that $f' \equiv 0$.

5.2. Some tricks.

Example 5.8. Let $f(0) = 0$ and $f'(0)$ exist. Define the sequence

$$x_n = f\left(\frac{1}{n^2}\right) + f\left(\frac{2}{n^2}\right) + \cdots + f\left(\frac{n}{n^2}\right), \quad n \in \mathbf{N}_+$$

Try to find $\lim_{n \rightarrow \infty} x_n$.

Proof. It is easy to find that

$$f\left(\frac{k}{n^2}\right) = f'(0)\frac{k}{n^2} + o\left(\frac{k}{n^2}\right).$$

Then we can sum k up from 1 to n , and find that $x_n \rightarrow \frac{1}{2}f'(0)$. \square

Exercise 5.9. Find the limits of the following sequences.

- (1) $\lim_{n \rightarrow \infty} \left(\sin \frac{1}{n^2} + \sin \frac{2}{n^2} + \cdots + \sin \frac{n}{n^2} \right).$
- (2) $\lim_{n \rightarrow \infty} \left[\left(1 + \frac{1}{n^2}\right) \left(1 + \frac{2}{n^2}\right) \cdots \left(1 + \frac{n}{n^2}\right) \right].$

Hint: Use the previous limit.

Exercise 5.10. Let $y = \frac{1+x}{\sqrt{1-x}}$, calculate $y^{(n)}(x)$, where $n \in \mathbf{N}_+$.

Hint: Take \ln .

Exercise 5.11. Let f have derivatives of all orders on \mathbf{R} . Prove that for each natural number n the following holds.

$$\frac{1}{x^{n+1}} f^{(n)}\left(\frac{1}{x}\right) = (-1)^n \left[x^{n-1} f\left(\frac{1}{x}\right) \right]^{(n)}.$$

Exercise 5.12. Using the sum of the series $1 + x + x^2 + \cdots + x^n$, find the sums of the following.

- (1) $1 + 2x + 3x^2 + \cdots + nx^{n-1}.$
- (2) $1^2 + 2^2x + 3^2x^2 + \cdots + n^2x^{n-1}.$

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6. INDEFINITE INTEGRAL

6.1. Pairing method.

Example 6.1. Calculate $\int \frac{dx}{1+x^4}.$

Consider $\int \frac{x^2 dx}{1+x^4}.$

Exercise 6.2. Calculate the following indefinite integrals.

- (1) $\int \frac{dx}{1+x^2+x^4}.$
- (2) $\int \frac{e^x dx}{e^x + e^{-x}}.$
- (3) $\int \frac{b \sin x + a \cos x}{a \sin x + b \cos x} dx \quad (a \neq b).$
- (4) $\int \frac{dx}{1+x^3}.$

Hint: (1) Consider $\int \frac{x^2}{1+x^2+x^4} dx.$ (2) Consider $\int \frac{e^{-x}}{e^x + e^{-x}} dx.$ (3) Consider $\int \frac{\sin x}{a \sin x + b \cos x} dx$ and $\int \frac{\cos x}{a \sin x + b \cos x} dx.$ Consider $\int \frac{x}{1+x^3} dx.$

Exercise 6.3. Calculate

$$\int (\cos^4 x - \sin^4 x) dx \quad \int (\cos^4 x + \sin^4 x) dx$$

and

$$\int \cos^4 x dx \quad \int \sin^4 x dx.$$

6.2. By iterations.

Example 6.4. Calculate $\int \frac{dx}{(1+x^2)^n}$

Using integration by parts, we have

$$\int \frac{dx}{(1+x^2)^n} = \frac{x}{(1+x^2)^n} + \int \frac{2nx^2 dx}{(1+x^2)^{n+1}}.$$

Exercise 6.5. Calculate

$$\int \sin^m x \cos^n x dx \quad \int \tan^n x dx,$$

where $m, n \in \mathbb{Z}_+$.

6.3. Some special integrals.

Exercise 6.6 (Rational functions). Calculate the following indefinite integrals.

- (1) $\int \frac{x^5 - x}{1+x^8} dx.$
- (2) $\int \frac{dx}{x(x^n + a)} (a \neq 0).$
- (3) $\int \frac{x dx}{(x+1)(x^2+3)}.$
- (4) $\int \frac{x-1}{(x^2+2x+3)^2} dx.$
- (5) $\int \frac{1+x+x^2}{(x-2)^{10}} dx.$
- (6) $\int \frac{x^9+1}{x^3-5x^2+6x} dx.$
- (7) $\int \frac{dx}{1+x^6}.$
- (8) $\int \frac{x^2-x+3}{(x^2+x+1)(x-1)^2} dx.$

Exercise 6.7 (Triangular functions). Calculate the following indefinite integrals.

- (1) $\int \frac{dx}{1+\cos x}.$
- (2) $\int \frac{dx}{\sin x \cos^4 x}.$
- (3) $\int \frac{dx}{2+\tan^2 x}.$
- (4) $\int \tan^5 x \sec^3 x dx.$
- (5) $\int \frac{\sec x}{(1+\sec x)^2} dx.$
- (6) $\int \frac{\sin^2 x \cos x}{\sin x + \cos x} dx.$
- (7) $\int \frac{\sin x \cos x}{1+\sin^4 x} dx.$
- (8) $\int \frac{dx}{\sin^4 x \cos^2 x}.$

Example 6.8. Calculate the Poisson integral $\int \frac{1-r^2}{1-2r \cos x + r^2} dx \quad (-1 < r < 1).$

Proof. We have

$$\begin{aligned} \int \frac{1-r^2}{1-2r\cos x+r^2} dx &= \int \frac{1-r^2}{(1+r)^2-4r\cos^2 \frac{x}{2}} dx \\ &= \int \frac{1-r^2}{(1-r)^2\cos^2 \frac{x}{2} + (1+r)^2\sin^2 \frac{x}{2}} dx \\ &= \int \frac{2(1-r^2)d(\tan \frac{x}{2})}{(1-r)^2 + (1+r)^2 \tan^2 \frac{x}{2}}. \end{aligned}$$

□

Exercise 6.9 (Other types). Calculate the following indefinite integrals.

- (1) $\int \frac{dx}{\sqrt{\sin x \cos 7x}}$
- (2) $\int \frac{dx}{x\sqrt{2x^2+3}}$
- (3) $\int \sqrt{\tan^2 x + 2} dx.$
- (4) $\int \frac{xe^x dx}{\sqrt{1+e^x}}.$
- (5) $\int \frac{dx}{\sqrt{(x-1)^3(x-2)}}.$
- (6) $\int \frac{\sqrt{x}-1}{\sqrt[3]{x}+1} dx.$

7. DEFINITE INTEGRAL

7.1. Calculate limits.

Exercise 7.1. Calculate

$$\lim_{n \rightarrow +\infty} \left(\frac{1}{n+1} + \dots + \frac{1}{2n} \right).$$

Exercise 7.2. Calculate

$$\lim_{n \rightarrow +\infty} \left(\frac{1}{n^2} \sum_{k=1}^n k \ln(n+k) - \frac{n+1}{2n} \ln n \right).$$

Hint: Note that $\sum_{k=1}^n k = \frac{n(n+1)}{2}$.

Exercise 7.3. Assume that $f \in R[a, b]$. Calculate

$$\lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{k=1}^n (-1)^{k-1} f\left(\frac{k}{n}\right).$$

Hint: WLOG, assume that $n = 2m$.

$$\frac{1}{2m} \sum_{k=1}^{2m} (-1)^{k-1} f\left(\frac{k}{2m}\right) = \frac{1}{2m} \sum_{k=1}^{2m} f\left(\frac{k}{2m}\right) - \frac{1}{2m} \sum_{k=1}^m f\left(\frac{k}{m}\right).$$

7.2. Divide into two parts.

Example 7.4. Show that

$$\lim_{n \rightarrow +\infty} \int_0^{\frac{\pi}{2}} \sin^n x dx = 0.$$

Proof. Consider $(0, \frac{\pi}{2} - \delta)$ and $(\frac{\pi}{2} - \delta, \frac{\pi}{2})$.

□

Exercise 7.5. Let $f \in C[-1, 1]$. Show that

$$\lim_{h \rightarrow 0^+} \int_{-1}^1 \frac{h}{h^2 + x^2} f(x) dx = \pi f(0).$$

Hint: Consider intervals $(-1, -\delta)$, $(-\delta, \delta)$, and $(\delta, 1)$.

7.3. Approximation and Riemann-Lebesgue Lemma.

Example 7.6. Show that integrals can be approximated by step functions and continuous functions.

Draw the picture.

Exercise 7.7. Assume that $f \in R[0, \pi]$. Show that

$$\lim_{n \rightarrow +\infty} \int_0^\pi f(x) \sin nx dx = 0.$$

7.4. Calculations by symmetry.

Exercise 7.8. Using symmetry, calculate the following problems.

- (1) $I_1 = \int_0^\pi \frac{x dx}{1 + \cos^2 x}$
- (2) $I_2 = \int_0^1 \frac{x}{e^x + e^{1-x}} dx$
- (3) $I_3 = \int_{-2}^2 x \ln(1 + e^x) dx$
- (4) $I_4 = \int_0^{\pi/4} \ln(1 + \tan x) dx$
- (5) $I_5 = \int_0^{\pi/2} \frac{\sin^n x}{\sin^n x + \cos^n x} dx$
- (6) $I_6 = \int_0^\pi \frac{a^n \sin^2 x + b^n \cos^2 x}{a^{2n} \sin^2 x + b^{2n} \cos^2 x} dx$

Exercise 7.9. Let $f \in C[0, a]$, $a > 0$.

- (1) If $f(x) + f(a - x) \neq 0$ on $[0, a]$, calculate $I = \int_0^a \frac{f(x)}{f(x) + f(a - x)} dx$;
- (2) If $f(x)f(a - x) \equiv 1$ on $[0, a]$, calculate $I = \int_0^a \frac{dx}{1 + f(x)}$.

Exercise 7.10. Let f be a continuous function, and a, b be real numbers. Prove the following equalities.

- (1) $\int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx$;
- (2) $\int_1^a f\left(x^2 + \frac{a^2}{x^2}\right) \frac{dx}{x} = \int_1^a f\left(x + \frac{a^2}{x}\right) \frac{dx}{x}$;
- (3) $\int_0^{2\pi} f(a \cos x + b \sin x) dx = 2 \int_0^\pi f(\sqrt{a^2 + b^2} \cos x) dx$.

7.5. Mean value theorem.

Example 7.11. Let f be a non-negative strictly increasing function that is continuous on the interval $[a, b]$. By the Mean Value Theorem for integrals, for each $p > 0$, there exists a unique $x_p \in (a, b)$ such that

$$f^p(x_p) = \frac{1}{b - a} \int_a^b f^p(t) dt$$

Find $\lim_{p \rightarrow \infty} x_p$.

Proof. WLOG, we assume that $a = 0$ and $b = 1$. Then

$$f(x_p) = \left(\int_0^1 f^p(t) dt \right)^{\frac{1}{p}}.$$

Letting $p \rightarrow +\infty$, the RHS goes to $f(1^-)$. Thus, $x_p \rightarrow 1$. □

Exercise 7.12. Let $f \in C[a, b]$, and let $g(x)$ be a periodic function with period T that is nonnegative integrable on $[0, T]$. Prove that:

$$\lim_{n \rightarrow \infty} \int_a^b f(x)g(nx)dx = \frac{1}{T} \int_a^b f(x)dx \int_0^T g(x)dx.$$

Proof. Assume that $b - a = N\frac{T}{n} + c_n(a, b, T)$, where $N \in \mathbb{Z}_+$ and $0 \leq c_n(a, b, T) < \frac{T}{n}$. We have

$$\begin{aligned} \int_a^b f(x)g(nx)dx &= \sum_{i=1}^N \int_{a+\frac{(i-1)T}{n}}^{a+\frac{iT}{n}} f(x)g(nx)dx + \int_{b-c_n(a,b,T)}^b f(x)g(nx)dx \\ &= f(\xi_k) \int_{a+\frac{(k-1)T}{n}}^{a+\frac{kT}{n}} g(nx)dx + \int_{b-c_n(a,b,T)}^b f(x)g(nx)dx, \end{aligned}$$

where for the last equality, we have used the mean value theorem of integration. Then, we are done. \square

7.6. Some inequalities.

Proposition 7.13 (Cauchy-Schwartz). *Let $f, g \in R[a, b]$. Then*

$$\left(\int_a^b f(x)g(x)dx \right)^2 \leq \int_a^b f^2(x)dx \int_a^b g^2(x)dx.$$

Hint: Consider

$$\int_a^b (f(x) - tg(x))^2 dx.$$

Example 7.14. $f \in C^1[a, b]$ and let $f(a) = 0$. Prove that

$$\int_a^b f^2(x)dx \leq \frac{(b-a)^2}{2} \int_a^b (f'(x))^2 dx.$$

Exercise 7.15. It is given that the function $f \in C[a, b]$ and $f(x) > 0$ for all x . Prove that

$$\int_a^b f(x)dx \int_a^b \frac{1}{f(x)}dx \geq (b-a)^2.$$

Exercise 7.16. Given a non-negative function $f \in R[a, b]$ with $\int_a^b f(x)dx = 1$ and k being a real number, prove that

$$\left(\int_a^b f(x) \cos kx dx \right)^2 + \left(\int_a^b f(x) \sin kx dx \right)^2 \leq 1.$$

Proposition 7.17 (Young). *Let f be continuous and differentiable on $[0, \infty)$ and strictly increasing, with $f(0) = 0$ and $a, b > 0$. Then*

$$ab \leq \int_0^a f(x)dx + \int_0^b g(y)dy.$$

where $g(y)$ is the inverse function of $f(x)$, and equality holds if and only if $b = f(a)$.

Hint: Draw the picture.

7.7. Combination of previous topics.

Exercise 7.18. Calculate the following asymptotic equality

$$\int_0^1 \frac{x^{n-1}}{1+x} dx = \frac{a}{n} + \frac{b}{n^2} + o\left(\frac{1}{n^2}\right) \quad (n \rightarrow \infty)$$

for the undetermined constants a and b .

Hint: By using integration by parts.

Exercise 7.19. Prove that for every natural number n ,

$$\frac{2}{3}n\sqrt{n} < 1 + \sqrt{2} + \cdots + \sqrt{n} < \frac{4n+3}{6}\sqrt{n}.$$

Exercise 7.20. Let f be a non-increasing function on $[1, +\infty)$. Define

$$a_n = \sum_{k=1}^n f(k) - \int_1^n f(x) dx, \quad n \in \mathbb{N}_+.$$

Prove that the sequence $\{a_n\}$ converges.

Exercise 7.21. Calculate

$$\lim_{n \rightarrow \infty} \left(\frac{\sin \pi/n}{n+1} + \frac{\sin 2\pi/n}{n+\frac{1}{2}} + \cdots + \frac{\sin \pi}{n+\frac{1}{n}} \right).$$

Hint: First consider the case

$$\lim_{n \rightarrow \infty} \left(\frac{\sin \pi/n}{n} + \frac{\sin 2\pi/n}{n} + \cdots + \frac{\sin \pi}{n} \right).$$

Exercise 7.22. Assume that $f \in C^1[0, a]$, where $a > 0$. Prove that

$$|f(0)| \leq \frac{1}{a} \int_0^a |f(x)| dx + \int_0^a |f'(x)| dx.$$

Hint: WLOG, we assume that $a = 1$. We have

$$f(0) - \int_0^1 f = \int_0^1 (f - f(0)) = \int_0^1 \left(\int_0^x f'(t) dt \right) dx.$$

Exercise 7.23. Assume that $f \in C^1[0, 1]$. Prove that

$$\int_0^1 |f(x)| dx \leq \max \left\{ \int_0^1 |f'(x)| dx, \left| \int_0^1 f(x) dx \right| \right\}.$$

Hint: If $f \geq 0$ or $f \leq 0$ in $[0, 1]$, there is nothing to prove. Otherwise, we can apply N-L formula.

8. REVIEW OF THE MIDTERM EXAM

Exercise 8.1. Let

$$x_n = (1+q)(1+q^2) \cdots (1+q^n),$$

where the constant $q \in [0, 1)$. Prove that the sequence $\{x_n\}$ has a limit.

Exercise 8.2. Let

$$x_1 > 0, \quad x_{n+1} = \frac{3(1+x_n)}{3+x_n} \quad (n = 1, 2, \dots).$$

Find

$$\lim_{n \rightarrow +\infty} x_n.$$

Exercise 8.3. Find the limit

$$\lim_{x \rightarrow +\infty} \frac{1}{x} \int_0^x (t - [t]) dx.$$

Hint: For x , consider $[x]$.

Exercise 8.4. Calculate

$$\int_0^\pi \sqrt{1 - \sin x} dx.$$

Hint: Note that $1 - \sin x = (\sin \frac{x}{2} - \cos \frac{x}{2})^2$.

Exercise 8.5. Calculate

$$\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\cos^4 x}{1 + e^{-x}} dx.$$

Hint: Consider the change of variables $y = -x$.

Exercise 8.6. Let the function $y = f(x)$ be differentiable on the interval $[a, b]$ and strictly increasing. Let $g(y)$ be the inverse function of $f(x)$. Prove the following formula:

$$\int_a^b f(x) dx = bf(b) - af(a) - \int_{f(a)}^{f(b)} g(y) dy.$$

Hint: By the change of variables and the relation of derivatives for functions and their reverse functions.

Exercise 8.7. Let $f(x)$ be continuous on $(-\infty, +\infty)$. Find

$$\frac{d}{dx} \int_0^x t^2 f(x^3 - t^3) dt.$$

Hint: By change of variables.

Exercise 8.8. 33. Let the function $f(x)$ be continuous on $[0, +\infty)$, monotonically increasing, and differentiable on $(0, +\infty)$.

(1) Prove that for any $x > 0$,

$$f(x) \geq \frac{1}{x} \int_0^x f(t) dt.$$

(2) Define $F(x) = \frac{1}{x} \int_0^x f(t) dt$. Prove that $F(x)$ is monotonically increasing on $(0, +\infty)$.

(3) Find $\lim_{x \rightarrow 0^+} F(x)$.

Exercise 8.9. Let $f(x)$ and $g(x)$ be continuous on $[a, b]$.

- (1) If $f(x) \geq 0$ for $x \in [a, b]$, prove that $F(x) = \int_a^x f(t)dt$ is monotonically increasing on $[a, b]$. Furthermore, if $F(b) = \int_a^b f(t)dt = 0$, prove that $F(x) = 0$ and $f(x) = 0$ for $x \in [a, b]$.
- (2) If $f(x) \geq g(x)$ and $f(x) \neq g(x)$ for $x \in [a, b]$, prove that

$$\int_a^b f(x)dx > \int_a^b g(x)dx.$$

Exercise 8.10. Calculate

$$\int \frac{dx}{x\sqrt{3x^2 - 2x - 1}}.$$

Hint: Let $x = \frac{1}{t}$.

9. MEAN VALUE THEOREM OF DERIVATIVES

Exercise 9.1. Let f be continuous on $[a, b]$, differentiable on (a, b) , and with $0 < a < b$. Prove that there exists $\xi \in (a, b)$ such that

$$f(b) - f(a) = \ln \frac{b}{a} \cdot \xi f'(\xi).$$

Hint: Consider $f(e^x)$.

Exercise 9.2. Let f be differentiable on $[a, b]$. Prove that there exists $\xi \in (a, b)$ such that

$$2\xi[f(b) - f(a)] = (b^2 - a^2) f'(\xi).$$

Hint: Consider $f(x^{1/2})$.

Example 9.3. Let f, g be continuous on $[a, b]$ and differentiable on (a, b) , with $g(x)$ having no zeros in the interval (a, b) . Prove that there exists $\xi \in (a, b)$ such that

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

Proof. Consider the function

$$F(x) = -f(x)g(x) + g(b)f(x) + f(a)g(x).$$

It is easy to see that $F(a) = g(b)f(a) = F(b)$. Then the result follows from Rolle's theorem. \square

Exercise 9.4. Let f be continuous on $[a, +\infty)$ and differentiable on $(a, +\infty)$, with $\lim_{x \rightarrow +\infty} f(x) = f(a)$. Prove that there exists $\xi > a$ such that $f'(\xi) = 0$.

Exercise 9.5. Let $f(x)$ be differentiable on $[0, +\infty)$ and satisfy $0 \leq f(x) \leq \frac{x}{1+x^2}$. Prove that there exists $\xi > 0$ such that

$$f'(\xi) = \frac{1 - \xi^2}{(1 + \xi^2)^2}.$$

Hint: Consider $f(x) - \frac{x}{1+x^2}$.

Exercise 9.6. For (1) $f(x) = ax^2 + bx + c$ ($a \neq 0$) and (2) $f(x) = \frac{1}{x}$ ($x > 0$), calculate the value of θ in the formula $f(x + \Delta x) - f(x) = f'(x + \theta\Delta x)\Delta x$ and find the limit $\lim_{\Delta x \rightarrow 0} \theta$.

Exercise 9.7. Prove that when $x \geq 0$, we have

$$\sqrt{x+1} - \sqrt{x} = \frac{1}{2\sqrt{x+\theta(x)}},$$

where $\frac{1}{4} \leq \theta(x) \leq \frac{1}{2}$, and the following properties hold.

$$\lim_{x \rightarrow 0^+} \theta(x) = \frac{1}{4}, \quad \lim_{x \rightarrow +\infty} \theta(x) = \frac{1}{2}.$$

Exercise 9.8. Let f be differentiable on the interval $[a, b]$. Prove that if $f(a)$ is the maximum value of f , then $f'_+(a) \leq 0$; if $f(b)$ is the maximum value of f , then $f'_-(b) \geq 0$.

Exercise 9.9. Prove that for $|x| \leq \frac{1}{\sqrt{2}}$, the following holds.

$$2 \arcsin x \equiv \arcsin \left(2x\sqrt{1-x^2} \right).$$

Exercise 9.10. Let the function f be twice differentiable on the interval I , and suppose that $f''(x) \equiv 0$. What kind of function is f ?

Exercise 9.11. Prove that the derivative of a differentiable function that is unbounded on a finite open interval (a, b) is also unbounded.

Exercise 9.12. Let f be differentiable on $(0, a)$ and $f(0^+) = +\infty$. Prove that $f'(x)$ does not have a lower bound on the right side of the point $x = 0$.

Exercise 9.13. Let f be continuous on $[a, b]$, differentiable on (a, b) , and satisfy $f(a) = f(b)$, but f is not a constant function. Prove that there exists $\xi \in (a, b)$ such that $f'(\xi) > 0$.

Exercise 9.14. Let f be continuous on $[0, 1]$ and twice differentiable in $(0, 1)$. It is known that the line segment connecting points $A(0, f(0))$ and $B(1, f(1))$ intersects the curve $y = f(x)$ at point $C(c, f(c))$, where $0 < c < 1$. Prove that there exists a point $\xi \in (0, 1)$ such that $f''(\xi) = 0$.

Hint: Draw the picture.

Exercise 9.15. Let f be continuous on $[a, b]$ and differentiable in (a, b) , with $f'(x)$ having no zeros. Prove that there exist $\xi, \eta \in (a, b)$ such that

$$\frac{f'(\xi)}{f'(\eta)} = \frac{e^b - e^a}{b - a} e^{-\eta}.$$

Hint: Consider the case that $\xi = \eta$.

Exercise 9.16. Let f be continuous on $[0, 1]$, differentiable in $(0, 1)$, with $f(0) = f(1) = 0$ and $f\left(\frac{1}{2}\right) = 1$. Prove that:

- (1) There exists $\eta \in \left(\frac{1}{2}, 1\right)$ such that $f(\eta) = \eta$.
- (2) For any real number λ , there exists $\xi \in (0, \eta)$ such that

$$f'(\xi) - \lambda(f(\xi) - \xi) = 1.$$

Hint: (1): IVT. (2) Consider the function $e^{-\lambda x}(f(x) - x)$.

Exercise 9.17. Let f be a differentiable function on the interval I . Prove that the necessary and sufficient condition for f' to be a constant function on I is that f is a linear function.

Proposition 9.18 (Darboux). *The derivative of a function satisfies IVT.*

Hint: Consider the function $F(x) = f(x) - \eta x$.

10. L'HOSPITAL'S RULE

Exercise 10.1. $\delta_n = e - \left(1 + \frac{1}{n}\right)^n$. Calculate the limit $\lim_{n \rightarrow +\infty} n\delta_n$.

Hint: Consider the limit

$$\lim_{x \rightarrow 0} \frac{e - (1+x)^{\frac{1}{x}}}{x}.$$

Exercise 10.2. The following limits of functions should not be evaluated using L'Hospital's Rule. Why?

- (1) $\lim_{x \rightarrow 1} \frac{x}{x+1}$.
- (2) $\lim_{x \rightarrow +\infty} \frac{x + \sin x}{x - \sin x}$.
- (3) $\lim_{x \rightarrow +\infty} \frac{e^x + e^{-x}}{e^x - e^{-x}}$.
- (4) $\lim_{x \rightarrow +\infty} \frac{x}{\sqrt{1+x^2}}$.

Exercise 10.3. Find the following limits.

- (1) $\lim_{x \rightarrow 0} \frac{a^{x^2} - b^{x^2}}{(a^x - b^x)^2}$.
- (2) $\lim_{x \rightarrow +\infty} \left[(x^3 - x^2 + \frac{x}{2}) e^{\frac{1}{x}} - \sqrt{1+x^6} \right]$.
- (3) $\lim_{x \rightarrow 0^+} \left(\ln \frac{1}{x} \right)^x$.
- (4) $\lim_{x \rightarrow +\infty} \left(\frac{\pi}{2} - \arctan x \right)^{\frac{1}{\ln x}}$.

11. TAYLOR EXPANSION AND FURTHER APPLICATIONS OF MVT

Example 11.1. Let the function f be defined in the neighborhood $(x_0 - r, x_0 + r)$ and be n -times differentiable at $x = x_0$. Let $P_n^T(x)$ be the n -th Taylor polynomial of $f(x)$ at $x = x_0$. For any other n -th degree polynomial $P_n(x)$, prove that there exists a number $\delta \in (0, r)$, depending on the choice of $P_n(x)$, such that

$$|f(x) - P_n^T(x)| \leq |f(x) - P_n(x)|$$

holds for all $x \in (x_0 - \delta, x_0 + \delta)$.

Proof. Let $P_n^T(x) = \sum_{i=0}^n a_i x^i$ and $P_n(x) = \sum_{i=0}^n b_i x^i$. WLOG, we assume that $P_n^T(x) \not\equiv P_n(x)$. Choose $i_0 \in \{0, 1, 2, \dots, n-1\}$ such that $a_i = b_i$ when $i \leq i_0$, and $a_i \neq b_i$ when $i > i_0$. By the Peano's remainder of Taylor expansion, we have

$$\lim_{x \rightarrow 0} \frac{|f(x) - P_n^T(x)|}{|x|^{n+1}} = 0$$

and

$$\lim_{x \rightarrow 0} \frac{\left| f(x) - \sum_{i=1}^{i_0} b_i x^i \right|}{|x|^{i_0+1}} = 0.$$

By the choice of i_0 , we have

$$\lim_{x \rightarrow 0} \frac{|f(x) - P_n(x)|}{|x|^{i_0+1}} = |a_{i_0+1} - b_{i_0+1}|.$$

Then we are done. \square

Example 11.2. Let the function $f(x)$ be differentiable on $[a, +\infty)$, and suppose that the limit $\lim_{x \rightarrow \infty} f(x)$ exists and is finite. Answer the following questions:

- (1) Provide a counterexample to show that $\lim_{x \rightarrow \infty} f'(x) = 0$ does not always hold.

- (2) If $f(x)$ is twice differentiable and $f''(x)$ is bounded on $[a, +\infty)$, prove that $\lim_{x \rightarrow \infty} f'(x) = 0$.

Proof. For the first point, we consider the function

$$f'(x) = \begin{cases} \text{linear function} & x \in [n, n + n^{-100}], \\ 0 & \text{otherwise.} \end{cases}$$

By Taylor expansion with Lagrange's remainder, we have

$$f(x+1) = f(x) + f'(x) + \frac{1}{2}f''(\xi_x),$$

where $\xi_x \in [x, x+1]$. □

Example 11.3. Let f be twice differentiable on $(0, +\infty)$, and suppose that

$$M_0 = \sup\{|f(x)| \mid x \in (0, +\infty)\}, \quad \text{and} \quad M_2 = \sup\{|f''(x)| \mid x \in (0, +\infty)\}$$

are finite numbers. Prove that $M_1 = \sup\{|f'(x)| \mid x \in (0, +\infty)\}$ is also finite and satisfies the inequality

$$M_1 \leq 2\sqrt{M_0 M_2}.$$

Proof. Write

$$f(x+t) = f(x) + f'(x)t + \frac{f''(\xi)}{2}t^2,$$

where $x, t > 0$ and $\xi \in (x, x+t)$. From this, we have the estimate

$$|tf'(x)| \leq \left| f(x+t) - f(x) - \frac{t^2}{2}f''(\xi) \right| \leq 2M_0 + \frac{t^2}{2}M_2.$$

Thus, we obtain

$$|f'(x)| \leq \frac{2M_0}{t} + \frac{1}{2}tM_2.$$

This holds for every $x \in (0, +\infty)$. Taking the supremum, we get

$$M_1 \leq \frac{2M_0}{t} + \frac{t}{2}M_2.$$

Therefore, M_1 is a finite number. Since this holds for every $t > 0$, to get the best estimate, we can take $t = 2\sqrt{M_0/M_2}$ to minimize the expression on the right, yielding

$$M_1 \leq 2\sqrt{M_0 M_2}.$$

□

Example 11.4. Let f be twice differentiable on $[a, b]$. Prove that there exists $\xi \in (a, b)$ such that

$$f(a) - 2f\left(\frac{a+b}{2}\right) + f(b) = \frac{1}{4}(b-a)^2 f''(\xi).$$

Proof. Write the Taylor expansions of $f(a)$ and $f(b)$ at the point $\frac{a+b}{2}$:

$$\begin{aligned} f(a) &= f\left(\frac{a+b}{2}\right) + f'\left(\frac{a+b}{2}\right)\left(\frac{a-b}{2}\right) + \frac{1}{2}f''(\eta_1)\left(\frac{b-a}{2}\right)^2, \\ f(b) &= f\left(\frac{a+b}{2}\right) + f'\left(\frac{a+b}{2}\right)\left(\frac{b-a}{2}\right) + \frac{1}{2}f''(\eta_2)\left(\frac{b-a}{2}\right)^2, \end{aligned}$$

Then adding both equations, we have

$$f(a) - 2f\left(\frac{a+b}{2}\right) + f(b) = \frac{1}{8}(b-a)^2 [f''(\eta_1) + f''(\eta_2)].$$

By applying the Darboux theorem to f'' , there exists $\xi \in \{a, b\}$ such that

$$f''(\xi) = \frac{1}{2} [f''(\eta_1) + f''(\eta_2)].$$

□

Exercise 11.5. Calculate $\lim_{n \rightarrow +\infty} \sin(\pi en!)$.

Hint: Use Taylor's expansion to e .

Example 11.6. If the Taylor polynomial of any order of the function f at a point x_0 is zero, can we conclude that $f(x) \equiv 0$?

Let f have derivatives of all orders on $[-1, 1]$, with $f^{(n)}(0) = 0$ for all $n \in \mathbb{N}_+$, and there exists a constant $C \geq 0$ such that for all $n \in \mathbb{N}_+$ and $x \in [-1, 1]$ the inequality $|f^{(n)}(x)| \leq n!C^n$ holds. Prove that $f(x) \equiv 0$.

Hint: Consider the function $e^{-\frac{1}{x^2}}$.

Example 11.7. Let f be twice differentiable on $[a, b]$, and let $f'(a) = f'(b) = 0$. Prove that there exists $\xi \in (a, b)$ such that

$$|f''(\xi)| \geq \frac{4}{(b-a)^2} |f(b) - f(a)|.$$

Proof. WLOG, we assume that $a = 0$, $b = 1$, and $f(1) > f(0)$. If the result is not true. We see that

$$|f''(x)| < 4(f(1) - f(0)).$$

By Taylor's expansion, it follows that

$$\begin{aligned} f\left(\frac{1}{2}\right) - f(0) &= \frac{1}{2} f''(\xi_1) \left(\frac{1}{2}\right)^2, \\ f\left(\frac{1}{2}\right) - f(1) &= \frac{1}{2} f''(\xi_2) \left(\frac{1}{2}\right)^2. \end{aligned}$$

This is a contradiction. □

Exercise 11.8. Let f be twice differentiable on $[a, +\infty)$, and suppose that $f(x) \geq 0$ and $f''(x) \leq 0$. Prove that for $x \geq a$, it holds that $f'(x) \geq 0$.

Hint: Prove by contradiction.

Exercise 11.9. Let f be differentiable on (a, b) . Is it true that for every point $t \in (a, b)$, there always exist two points $x_1, x_2 \in (a, b)$ such that

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(t)?$$

Let f be differentiable on (a, b) , and suppose that at some point $\xi \in (a, b)$, we have $f''(\xi) > 0$. Prove that there exist two points $x_1, x_2 \in (a, b)$ such that

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(\xi)?$$

Hint: Draw the picture.

Exercise 11.10. Let f be $(n+1)$ -times differentiable in $(-1, 1)$, with $f^{(n+1)}(0) \neq 0$ for $n \in \mathbb{N}_+$. For $0 < |x| < 1$, we have

$$f(x) = f(0) + f'(0)x + \cdots + \frac{f^{(n-1)}(0)}{(n-1)!}x^{n-1} + \frac{f^{(n)}(\theta x)}{n!}x^n,$$

prove that

$$\lim_{x \rightarrow 0} \theta = \frac{1}{n+1}.$$

Hint: Note that

$$\frac{f^{(n)}(0)}{n!}x^n + \frac{f^{(n+1)}(0)}{(n+1)!}x^{n+1} + o(x^{n+2}) = \frac{f^{(n)}(\theta x)}{n!}x^n.$$

Exercise 11.11. Let f be n -times differentiable in the neighborhood $O_\delta(x_0)$, and suppose that $f''(x_0) = \cdots = f^{(n-1)}(x_0) = 0$ and $f^{(n)}(x_0) \neq 0$. Prove that when $0 < |h| < \delta$, it holds that

$$f(x_0 + h) - f(x_0) = hf'(x_0 + \theta h), \quad 0 < \theta < 1,$$

and that

$$\lim_{h \rightarrow 0} \theta = \frac{1}{n+1}.$$

Exercise 11.12. Let f be twice continuously differentiable on $(-\infty, +\infty)$, and suppose that for all $x, h \in \mathbb{R}$ the following holds:

$$f(x+h) - f(x) = hf'\left(x + \frac{h}{2}\right).$$

Prove that $f(x) = ax^2 + bx + c$.

Hint: Take the derivatives wrt to h .

Exercise 11.13. Let f be differentiable on $[0, +\infty)$, with $f(0) = 0$, and there exists a constant $c > 0$ such that

$$|f'(x)| \leq c|f(x)| \quad \forall x \in [0, +\infty).$$

Prove that $f(x) \equiv 0$.

Hint: Consider the equation $f'(x) = cf(x)$.

Exercise 11.14. Let f have derivatives of all orders on $(-1, 1)$, and for each $n \geq 0$, suppose that

$$|f^{(n)}(x)| \leq n!|x|.$$

Prove that $f(x) \equiv 0$.

Hint: Taylor expansion.