Mock Exam - Analysis

M1 MIASHS

October 7, 2025

Exercise 1 - Study of a Function and Recursive Sequence

We consider the function

$$g: \mathbb{R} \to \mathbb{R}, \qquad g(x) = \frac{1}{2} \left(\sqrt{x+4} + 1 \right).$$

- a) **Domain of definition.** Find the domain of definition of g.
- b) **Image (range).** Determine the image of g, i.e. the set of all possible values of g(x).
- c) **Derivative and monotonicity.** Compute g'(x) and study its sign on the domain. Deduce whether g is increasing or decreasing.
- d) Injectivity and surjectivity. Determine whether g is injective and/or surjective onto its image. Conclude on the bijectivity of g.
- e) **Application: Recursive sequence.** We define a sequence by:

$$v_0 = 0,$$
 $v_{n+1} = g(v_n), \forall n \in \mathbb{N}.$

- i) Prove that the sequence (v_n) is well-defined, i.e. all its terms belong to the domain of g.
- ii) Study the monotonicity and boundedness of (v_n) .
- iii) Deduce from the Monotone Convergence Theorem that (v_n) converges. Let $\ell = \lim_{n\to\infty} v_n$. Show that ℓ satisfies a fixed-point equation involving g, and determine its exact value.

Hint: Since q is continuous and increasing, the fixed-point method applies.

Exercise 2 - Arithmetico-Geometric Sequence

We consider the sequence (u_n) defined by

$$u_{n+1} = \frac{1}{2}u_n + 3, \qquad u_0 = 0.$$

- a) Compute the first three terms of the sequence.
- b) Show that the sequence admits a fixed point α , that is, a value satisfying $u_{n+1} = u_n = \alpha$. Find α .
- c) Define a new sequence $v_n = u_n \alpha$. Show that (v_n) satisfies a simpler recurrence relation.
- d) Solve explicitly the recurrence relation of (v_n) .
- e) Deduce the explicit formula for (u_n) , and determine its limit as $n \to \infty$.

Hint: This exercise illustrates the standard method for solving affine (arithmetico-geometric) recurrences.

Exercise 3 - Chain Rule and Composition of Functions

We consider the functions

$$f: \mathbb{R} \to \mathbb{R}^2$$
, $f(t) = (e^{2t}, t^2 - 1)$, $g: \mathbb{R}^2 \to \mathbb{R}$, $g(x, y) = x^2 y + \sin y$.

Let $h = g \circ f : \mathbb{R} \to \mathbb{R}$. For all this exercise, let $t \in \mathbb{R}$ and $(x, y) \in \mathbb{R}^2$.

- 1) Chain rule. State the chain rule for the derivative of a composition $h = g \circ f$, where $f: \mathbb{R} \to \mathbb{R}^2$ and $g: \mathbb{R}^2 \to \mathbb{R}$.
- 2) Intermediate derivatives. Compute:

$$f'(t)$$
 and $\nabla g(x,y)$.

- 3) **Derivative of the composition.** Using the chain rule, find the general expression for h'(t).
- 4) Numerical value. Compute h'(0).

Exercise 4 - Optimisation

We model the potential energy of a particle in a plane by the function

$$f: \mathbb{R}^2 \to \mathbb{R}$$
, $f(x,y) = 6x^2 + 3xy + 5y^2 - 8x + 4y + 9$.

This quadratic form (including an xy coupling term and linear forcing terms) is more general while remaining explicitly solvable.

- 1. Continuity. Justify that f is continuous on \mathbb{R}^2 .
- 2. Gradient and critical points. Compute the gradient $\nabla f(x,y)$ and solve explicitly the system $\nabla f(x,y) = 0_{\mathbb{R}^2}$.
- 3. **Hessian matrix.** Compute the Hessian matrix $H_f(x,y)$.
- 4. **Eigenvalues and classification.** Show that $H_f(x, y)$ is positive definite for all $(x, y) \in \mathbb{R}^2$. Deduce that f is strictly convex and conclude about the nature (and uniqueness) of the critical point found in (b).
- 5. Physical interpretation. Discuss the meaning of the global minimum of f, being

$$\min_{\mathbb{R}^2} f$$
,

as a stable equilibrium position, and comment on the combined effect of the xy-coupling term (interaction) and the linear terms (external forcing).

6. **Associated integrals.** For a simple (non-exponential) "accessibility weight" over the square domain, consider

$$I = \iint_D \frac{1}{1+x+y} dx dy, \qquad D = [0,1]^2.$$

- (i) Justify that I is well-defined and can be computed using iterated integration.
- (ii) Computation of K (beyond the syllabus). As a complement, we connect the quadratic study to an average energy quantity:

$$K = \iint_{[0,1]^2} \left(f(x,y) - \min_{\mathbb{R}^2} f \right) dx dy.$$

Express K in terms of integrals of monomials over [0,1], and conclude with an explicit calculation.