Exam, Real analysis, 1MA226, 2014-04-23 Solutions.

1. The task is to prove that $\frac{5}{2} = \inf E$ where $E = \{\frac{1+2x}{x} : 1 < x < 2\}$. Note that for every 1 < x < 2 we have $\frac{1+2x}{x} = \frac{1}{x} + 2 > \frac{1}{2} + 2 = \frac{5}{2}$. Hence $\frac{5}{2}$ is a lower bound of E.

Next assume that $\beta > \frac{5}{2}$. Then $\beta - 2 > \frac{1}{2}$ and thus $\frac{1}{\beta - 2} < 2$; therefore there exists a real number x which satisfies $\max(1, \frac{1}{\beta - 2}) < x < 2$. Then 1 < x < 2 and also $\frac{1 + 2x}{x} = \frac{1}{x} + 2 < (\beta - 2) + 2 = \beta$, i.e. E contains a number which is $< \beta$. Hence β is not a lower bound of E. We have thus proved that no number $\beta > \frac{5}{2}$ is a lower bound of E.

Hence inf
$$E = \frac{5}{2}$$
.

2. (a) Note that the subsequence x_2, x_4, x_6, \ldots tends to $+\infty$; hence $\limsup_{n\to\infty} x_n = +\infty$ (by Theorem 3.17). Similarly, the subsequence x_1, x_3, x_5, \ldots tends to $-\infty$; hence $\liminf_{n\to\infty} x_n = -\infty$.

Answer: $\limsup_{n\to\infty} x_n = +\infty$. $\liminf_{n\to\infty} x_n = -\infty$.

(b) We partition the sequence (x_n) into the 8 subsequences $(x_{j+8k})_{k=0,1,2,...}$, for j=1,2,...,8. Note that each of these subsequences converges! Indeed, for n=j+8k we have $(-1)^n=(-1)^j$ and $\sin(\frac{n\pi}{4})=\sin(\frac{j\pi}{4})$; hence

$$\lim_{k \to \infty} x_{j+8k} = \lim_{k \to \infty} \left(\left(1 + \frac{1}{j+8k} \right)^{j+8k} (-1)^{j+8k} + \sin\left(\frac{(j+8k)\pi}{4}\right) \right)$$

$$= \lim_{k \to \infty} \left(\left(\left(1 + \frac{1}{j+8k} \right)^{j+8k} (-1)^{j} + \sin\left(\frac{j\pi}{4}\right) \right)$$

$$= (-1)^{j} e + \sin\left(\frac{j\pi}{4}\right)$$

$$= \begin{cases} -e + 2^{-1/2} & \text{if } j = 1 \text{ or } 3\\ e + 1 & \text{if } j = 2\\ e & \text{if } j = 4 \text{ or } 8\\ -e - 2^{-1/2} & \text{if } j = 5 \text{ or } 7\\ e - 1 & \text{if } j = 6. \end{cases}$$

Hence the set of subsequential limits of (x_n) (in the extended real number system) is $\{-e+2^{-1/2}, e+1, e, -e-2^{-1/2}, e-1\}$, and so

$$\lim_{n \to \infty} \sup x_n = \sup\{-e + 2^{-1/2}, e + 1, e, -e - 2^{-1/2}, e - 1\} = e + 1$$

and

$$\liminf_{n \to \infty} x_n = \inf\{-e + 2^{-1/2}, e + 1, e, -e - 2^{-1/2}, e - 1\} = -e - 2^{-1/2}.$$

Answer: $\limsup_{n\to\infty} x_n = e+1$ and $\liminf_{n\to\infty} x_n = -e-2^{-1/2}$.

Alternative solution to (b), instead using Theorem 3.17: We claim that $\limsup_{n\to\infty} x_n = e+1$. To prove this, note that

$$\lim_{k \to \infty} x_{2+8k} = \lim_{k \to \infty} \left(\left(1 + \frac{1}{2+8k} \right)^{2+8k} (-1)^{2+8k} + \sin\left(\frac{\pi}{2} + k \cdot 2\pi\right) \right)$$
$$= \lim_{k \to \infty} \left(\left(1 + \frac{1}{2+8k} \right)^{2+8k} + 1 \right) = e + 1.$$

Hence e+1 is a subsequential limit of (x_n) . Next let $\varepsilon>0$ be given. Take N so that for all $n \geq N$ we have $(1+\frac{1}{n})^n < e+\varepsilon$. (This is possible since $\lim_{n\to\infty} (1+\frac{1}{n})^n = e$.) Then for all $n \geq N$ we have:

$$\left(1 + \frac{1}{n}\right)^n (-1)^n + \sin\frac{n\pi}{4} < e + \varepsilon + 1.$$

Hence e+1 has the two properties which uniquely determine $\limsup_{n\to\infty} x_n$ according to Theorem 3.17. Hence $\limsup_{n\to\infty} x_n = e+1$. Next, we claim that $\liminf_{n\to\infty} x_n = -e-2^{-1/2}$. To prove this, note

that

$$\lim_{k \to \infty} x_{5+8k} = \lim_{k \to \infty} \left(\left(1 + \frac{1}{5+8k} \right)^{5+8k} (-1)^{5+8k} + \sin\left(\frac{5\pi}{4} + k \cdot 2\pi\right) \right)$$
$$= \lim_{k \to \infty} \left(-\left(1 + \frac{1}{5+8k} \right)^{5+8k} - 2^{-1/2} \right) = -e - 2^{-1/2}.$$

Hence $-e-2^{-1/2}$ is a subsequential limit of (x_n) . Next let $\varepsilon > 0$ be given. Take N so that $(1+\frac{1}{n})^n < e+\varepsilon$ for all $n \geq N$ (this is possible as above). Now for every $od\tilde{d}$ $n \geq N$ we have

$$\sin\frac{n\pi}{4} \in \left\{\sin\frac{\pi}{4}, \sin\frac{3\pi}{4}, \sin\frac{5\pi}{4}, \sin\frac{7\pi}{4}\right\} = \left\{-2^{-1/2}, 2^{-1/2}\right\},\,$$

and thus

$$x_n \ge -\left(1 + \frac{1}{n}\right)^n - 2^{-1/2} > -e - \varepsilon - 2^{-1/2}.$$

Furthermore for every even $n \geq N$ we have

$$x_n > 0 - 1 = -1$$
.

Hence $x_n > -e^{-\varepsilon} - 2^{-1/2}$ holds for all integers $n \ge N$. Hence $-e^{-2^{-1/2}}$ has the two properties which uniquely determine $\liminf_{n\to\infty} x_n$ according to (the lim inf analogue of) Theorem 3.17. Hence $\liminf_{n\to\infty} x_n =$ $-e-2^{-1/2}$.

Answer: $\limsup_{n\to\infty} x_n = e+1$ and $\liminf_{n\to\infty} x_n = -e-2^{-1/2}$.

3. By integration by parts we have

$$a_n = \int_{\pi}^{n\pi} \frac{\sin x}{x} dx = \left[\frac{-\cos x}{x} \right]_{\pi}^{n\pi} - \int_{\pi}^{n\pi} \frac{\cos x}{x^2} dx$$
$$= -\frac{(-1)^n}{n\pi} - \frac{1}{\pi} - \int_{\pi}^{n\pi} \frac{\cos x}{x^2} dx.$$

Here the first two terms tend to 0 and $-\frac{1}{\pi}$, respectively, as $n \to \infty$; hence it now suffices to prove that the sequence

$$\left(\int_{\pi}^{n\pi} \frac{\cos x}{x^2} \, dx\right)_{n=1,2,\dots}$$

converges in \mathbb{R} . We will prove this by showing that this sequence is Cauchy! Note that for any $m \geq n \geq 1$ we have

$$\left| \int_{\pi}^{n\pi} \frac{\cos x}{x^2} \, dx - \int_{\pi}^{m\pi} \frac{\cos x}{x^2} \, dx \right| = \left| \int_{n\pi}^{m\pi} \frac{\cos x}{x^2} \, dx \right|$$

$$\leq \int_{n\pi}^{m\pi} \left| \frac{\cos x}{x^2} \right| \, dx \leq \int_{n\pi}^{m\pi} \frac{1}{x^2} \, dx = \frac{1}{n\pi} - \frac{1}{m\pi} < \frac{1}{n\pi}.$$

Now for any $\varepsilon > 0$ we can take $N \in \mathbb{Z}^+$ so large that $\frac{1}{N\pi} < \varepsilon$. Then for any two integers $m \ge n \ge N$ we have, by the above computation,

$$\left| \int_{\pi}^{n\pi} \frac{\cos x}{x^2} \, dx - \int_{\pi}^{m\pi} \frac{\cos x}{x^2} \, dx \right| < \frac{1}{n\pi} \le \frac{1}{N\pi} < \varepsilon.$$

The fact that such an N exists for every $\varepsilon > 0$ proves that the sequence in (1) is Cauchy, and we are done!

4. Recall from my comments to the exam: $[0, \infty)$ should be corrected to $(0, \infty)$ in the statement of the problem.

Write $f_n(x) = e^{-nx} \cos n\pi x$ so that $F(x) = \sum_{n=1}^{\infty} f_n(x)$. We have $|f_n(x)| < e^{-nx}$ and $\sum_{n=1}^{\infty} e^{-nx} < \infty$ for every $x \in (0, \infty)$; hence the series defining F(x) is absolutely convergent for every $x \in (0, \infty)$. We compute:

$$f'_n(x) = -e^{-nx}n(\cos n\pi x + \pi \sin n\pi x).$$

For any given 0 < a < b, we have for all $n \ge 1$ and all $x \in [a, b]$:

$$|f'_n(x)| \le e^{-nx} n(1+\pi) \le e^{-na} n(1+\pi),$$

and the series $\sum_{n=1}^{\infty} e^{-na} n(1+\pi)$ converges since a>0 (e.g. by the ratio test). Hence by the Weierstrass' M-test (Theorem 7.10), the series $\sum_{n=1}^{\infty} f'_n(x)$ is converges uniformly on [a,b]. Hence by Theorem 7.17¹, we have $F'(x) = \sum_{n=1}^{\infty} f'_n(x)$ for all $x \in [a,b]$. Since this is true for any given 0 < a < b, we conclude that

(2)
$$F'(x) = \sum_{n=1}^{\infty} f'_n(x), \quad \forall x \in (0, \infty);$$

in particular F(x) is differentiable for all $x \in (0, \infty)$.

It remains to compute F'(1). It seems easiest to first compute F(x) for general x > 0. Note that $f_n(x) = \Re(e^{-nx(1+i\pi)})$, and the series

$$G(x) = \sum_{n=1}^{\infty} e^{-nx(1+i\pi)}$$

is an absolutely convergent geometric series for every $x \in (0, \infty)$, since $|e^{-nx(1+i\pi)}| = e^{-nx}$. Hence, for $x \in (0, \infty)$:

$$G(x) = \frac{e^{-x(1+i\pi)}}{1 - e^{-x(1+i\pi)}} = \frac{1}{1 - e^{-x(1+i\pi)}} - 1,$$

and so

$$F(x) = \sum_{n=1}^{\infty} \Re\left(e^{-nx(1+i\pi)}\right) = \Re G(x), \qquad \forall x \in (0,\infty).$$

Therefore

$$F'(x) = \Re G'(x) = \Re \left(\frac{-(1+i\pi)e^{-x(1+i\pi)}}{(1-e^{-x(1+i\pi)})^2} \right), \quad \forall x \in (0,\infty).$$

¹Of course, we apply the version of Theorem 7.17 for *series*. In other words, we apply Theorem 7.17 (literally) to the sequence of functions (s_k) defined by $s_k(x) = \sum_{n=1}^k f_n(x)$.

In particular (using $e^{-i\pi} = -1$):

$$F'(1) = \Re\left(\frac{-(1+i\pi)(-e^{-1})}{(1+e^{-1})^2}\right) = \frac{e^{-1}}{(1+e^{-1})^2} = \frac{e}{(e+1)^2}.$$

Answer: $F'(1) = \frac{e}{(e+1)^2}$.

Alternative, without using any complex numbers: By (2) we have

$$F'(1) = \sum_{n=1}^{\infty} f'_n(1) = -\sum_{n=1}^{\infty} e^{-n} n(-1)^n = -\sum_{n=1}^{\infty} n(-e)^{-n}.$$

To compute this, we *repeat* the discussion which we carried out to prove the differentiability of F, but for the following function:

$$H(x) = \sum_{n=1}^{\infty} (-1)^n e^{-nx} = \sum_{n=1}^{\infty} (-e^{-x})^n = \frac{-e^{-x}}{1 + e^{-x}} \qquad (x \in (0, \infty)).$$

This leads to the conclusion that H is differentiable, with

$$H'(x) = -\sum_{n=1}^{\infty} (-1)^n n e^{-nx}, \qquad \forall x \in (0, \infty).$$

In particular H'(1) = F'(1). But also

$$H'(x) = \frac{e^{-x}(1+e^{-x}) + e^{-x}(-e^{-x})}{(1+e^{-x})^2} = \frac{e^{-x}}{(1+e^{-x})^2}.$$

Hence

$$F'(1) = H'(1) = \frac{e^{-1}}{(1+e^{-1})^2} = \frac{e}{(e+1)^2}.$$

5. NOTE: This problem lies outside the syllabus of the course, since Weierstrass' Theorem is no longer part of the syllabus (since 2019).

Assume that $f:[0,1]\to\mathbb{R}$ is continuous and that $\int_0^1 f(x)x^{2n+1}\,dx=0$ for $n=0,1,2,\ldots$ We substitute $x=\sqrt{y}$ in the integral; this gives:

$$0 = \int_0^1 f(x)x^{2n+1} dx = \int_0^1 f(\sqrt{y})y^{n+\frac{1}{2}} \frac{dy}{2\sqrt{y}} = \frac{1}{2} \int_0^1 f(\sqrt{y})y^n dy.$$

Hence if we define $h(y) := f(\sqrt{y})$ then we have:

$$\int_0^1 h(y)y^n \, dy = 0, \qquad \forall n \in \{0, 1, 2, \ldots\},\,$$

and hence

$$\int_0^1 h(y)P(y) \, dy = 0, \qquad \text{for every polynomial } P.$$

Note also that h by definition is a continuous function, $h:[0,1]\to\mathbb{R}$. But by the Weierstrass' Theorem 7.26, there exists a sequence (P_n) of polynomials such that $P_n\to h$ uniformly on [0,1]. Then also $hP_n\to h^2$ uniformly on [0,1] and hence, by Theorem 7.16,

(3)
$$\int_0^1 h(y)^2 dy = \lim_{n \to \infty} \int_0^1 h(y) P_n(y) dy = \lim_{n \to \infty} 0 = 0.$$

Now if $h(y_0) \neq 0$ for some $y_0 \in [0,1]$ then $h(y_0)^2 > 0$, and then, since h^2 is continuous, there exists some interval $[a,b] \subset [0,1]$ with a < b and $y_0 \in [a,b]$, such that $h(y)^2 \geq \frac{1}{2}h(y_0)^2$ for all $y \in [a,b]$. Then (using also the fact that $h(y)^2 \geq 0$ for all y):

$$\int_0^1 h(y)^2 \, dy \ge \int_a^b h(y)^2 \, dy \ge \frac{1}{2} h(y_0)^2 \int_a^b \, dy = \frac{1}{2} h(y_0)^2 (b - a) > 0,$$

and this contradicts (3). Hence we must have $h(y_0) = 0$ for all $y_0 \in [0, 1]$. This implies that $f(x) = h(x^2) = 0$ for all $x \in [0, 1]$, qed.

Finally, let us prove that the corresponding statement *fails* if [0,1] is replaced by [-1,1]. Indeed, consider for example the constant function $f(x) \equiv 1$ on [-1,1]. This is a continuous function and $\int_{-1}^{1} f(x)x^{2n+1} dx = 0$ for all $n = 0, 1, 2, \ldots$ Still, f is not identically 0.

²Proof: Note that h is bounded, since h is a continuous function on a compact set; hence there is some B>0 such that $|h(y)|\leq B$ for all $y\in [0,1]$. Now let $\varepsilon>0$ be given. Because of $P_n\to h$ uniformly on [0,1], there exists some N such that $|P_n(y)-h(y)|<\varepsilon/B$ for all $n\geq N$ and all $y\in [0,1]$. It follows that $|h(y)P_n(y)-h(y)|\leq |h(y)|\cdot|P_n(y)-h(y)|\leq B\cdot(\varepsilon/B)=\varepsilon$ for all $n\geq N$ and all $y\in [0,1]$. Hence hP_n indeed converges uniformly to h^2 on [0,1].

³The discussion in the following six lines could be replaced by: "It follows from (3) and Rudin's Exc. 6:2 that h(y) = 0 for all $y \in [0,1]$ ". However I wanted to provide a detailed argument instead of referring to Rudin's Exc. 6:2.

- **6.** Set $g(x) := \sum_{k=0}^n \frac{c_k}{k+1} x^{k+1}$. Note that then g(0) = 0 and g'(x) = p(x) for all $x \in \mathbb{R}$. Also $g(1) = \sum_{k=0}^n \frac{c_k}{k+1} = 0$, by the assumption of the problem. Now by the Mean Value Theorem, there is some $\xi \in (0,1)$ such that $g(1) g(0) = (1-0) \cdot g'(\xi)$, or in other words $p(\xi) = g'(\xi) = 0$. \square
 - 7. Let us define the map $\phi: C([0,1]) \to C([0,1])$ by

$$(\phi(f))(x) = \int_0^1 K(x, y) f(y) \, dy \qquad (\phi \in C([0, 1]), \ x \in [0, 1]).$$

Let us first verify that ϕ is well-defined, i.e. that we really have $\phi(f) \in C([0,1])$ for every $f \in C([0,1])$. Thus let $f \in C([0,1])$ be given. For any and $x, x' \in [0,1]$ we have

$$\begin{aligned} |\phi(f)(x) - \phi(f)(x')| &= \left| \int_0^1 K(x, y) f(y) \, dy - \int_0^1 K(x', y) f(y) \, dy \right| \\ &= \left| \int_0^1 \left(K(x, y) - K(x', y) \right) f(y) \, dy \right| \\ &\leq \int_0^1 \left| K(x, y) - K(x', y) \right| |f(y)| \, dy. \end{aligned}$$

Take B>0 so that $|f(y)| \leq B$ for all $y \in [0,1]$. Now K is a continuous map from the compact space $[0,1]^2$ to \mathbb{R} ; hence by Theorem 4.19, K is uniformly continuous. Hence for any given $\varepsilon>0$ there exists some $\delta>0$ such that $|K(x,y)-K(x',y')|<\varepsilon/B$ for any two points $(x,y),(x',y')\in [0,1]^2$ with $|(x,y)-(x',y')|<\delta$. In particular it follows that for any $x,x'\in [0,1]$ with $|x-x'|<\delta$ we have $|K(x,y)-K(x',y)|<\varepsilon/B$ for all $y\in [0,1]$, and thus

$$\int_0^1 \left| K(x,y) - K(x',y) \right| |f(y)| \, dy \le \int_0^1 \frac{\varepsilon}{B} \cdot B \, dy = \varepsilon.$$

In view of the previous computation this proves that $|\phi(f)(x) - \phi(f)(x')| \le \varepsilon$ for all $x, x' \in [0, 1]$ with $|x - x'| < \delta$. Hence $\phi(f)$ is (uniformly) continuous; i.e. $\phi(f) \in C([0, 1])$.

Having proved that ϕ is well-defined we next prove that ϕ is a *contraction*. For any $f, g \in C([0, 1])$ we have, for any $x \in [0, 1]$:

$$|\phi(f)(x) - \phi(g)(x)| = \left| \int_0^1 K(x, y)(f(y) - g(y)) \, dy \right|$$

$$\leq \int_0^1 \left| K(x, y) \right| \cdot \left| f(y) - g(y) \right| \, dy$$

$$\leq \int_0^1 \frac{1}{2} \cdot d(f, g) \, dy = \frac{1}{2} d(f, g),$$
(4)

and hence

(5)

$$d(\phi(f), \phi(g)) = \sup_{x \in [0,1]} |\phi(f)(x) - \phi(g)(x)| \le \frac{1}{2} d(f, g) \qquad (\forall f, g \in C([0,1])).$$

This proves that ϕ is a contraction!

Recall also that C([0,1]) is a *complete* metric space. (Cf. Rudin's Theorem 7.15.) Now by the Contraction Principle, it follows that ϕ has a unique fixed point in C([0,1]). But note that $f \in C([0,1])$ is a fixed point of ϕ if and only if f satisfies the integral equation in the problem formulation. Hence we have proved that that equation has a unique solution in C([0,1])!

Remark: One notes trivially that the constant function 0 is a solution of the given integral equation; hence the conclusion is that:

$$f \in C([0,1])$$
 satisfies the given equation iff $f \equiv 0$.

In view of this it is actually overkill to refer to the Contraction Principle; instead we could just argue as follows:⁴ Assume that $f \in C([0,1])$ satisfies the given equation. Then $\phi(f) = f$ and hence $d(f,0) = d(\phi(f),\phi(0)) \leq \frac{1}{2}d(f,0)$, by (5). This implies that d(f,0) = 0, i.e. f = 0 in C([0,1]), qed.

⁴The argument which we give here is simply the (trivial!) uniqueness part of the proof of the Contraction Principle, adapted to our special case.

8. Let $f(u,v,w)=(u+v+w-6,u^2+v^2+w^2-14)$; this is a C^1 map from \mathbb{R}^3 (which we view as " \mathbb{R}^{2+1} ") to \mathbb{R}^2 , and we have f(1,2,3)=(0,0). Also the matrix of f'(u,v,w) is:

$$[f'(u,v,w)] = \begin{pmatrix} (D_1f_1)(u,v,w) & (D_2f_1)(u,v,w) & (D_3f_1)(u,v,w) \\ (D_1f_2)(u,v,w) & (D_2f_2)(u,v,w) & (D_3f_2)(u,v,w) \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 2u & 2v & 2w \end{pmatrix}$$

The left 2×2 block of this matrix ⁵ equals, at (u, v, w) = (1, 2, 3):

$$\begin{pmatrix} 1 & 1 \\ 2 & 4 \end{pmatrix}$$
,

which is an invertible matrix (since its determinant is 2). Hence by the Implicit Function Theorem there exist open sets $U \subset \mathbb{R}^{2+1}$ and $W \subset \mathbb{R}$ with $(1,2,3) \in U$ and $3 \in W$, such that there exist unique functions $u: W \to \mathbb{R}$ and $v: W \to \mathbb{R}$ satisfying

$$(u(w), v(w), w) \in U$$
 and $f(u(w), v(w), w) = (0, 0), \quad \forall w \in W.$

In other words: (u(w), v(w)) is a solution of the equation system in the problem, for every $w \in W$. The Implicit Function Theorem also says that these functions u and v are C^1 , and that (noticing that the right 2×1 block of [f'(1,2,3)] equals $\binom{1}{6}$):

$$\begin{pmatrix} u'(3) \\ v'(3) \end{pmatrix} = -\begin{pmatrix} 1 & 1 \\ 2 & 4 \end{pmatrix}^{-1} \begin{pmatrix} 1 \\ 6 \end{pmatrix} = -\frac{1}{2} \begin{pmatrix} 4 & -1 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 6 \end{pmatrix} = -\frac{1}{2} \begin{pmatrix} -2 \\ 4 \end{pmatrix} = \begin{pmatrix} 1 \\ -2 \end{pmatrix}.$$

Answer: u'(3) = 1 and v'(3) = -2.

(Alternative; outline: It is fairly easy to compute u(w) and v(w) explicitly: We have

$$\begin{cases} u(w) = 3 - \frac{w}{2} - \sqrt{-2 + 3w - \frac{3}{4}w^2} \\ v(w) = 3 - \frac{w}{2} + \sqrt{-2 + 3w - \frac{3}{4}w^2}, \end{cases}$$

for w in a neighborhood of 3. Hence in this neighborhood,

$$u'(w) = -\frac{1}{2} - \frac{3 - \frac{3}{2}w}{2\sqrt{-2 + 3w - \frac{3}{4}w^2}}$$
 and $v'(w) = -\frac{1}{2} + \frac{3 - \frac{3}{2}w}{2\sqrt{-2 + 3w - \frac{3}{4}w^2}}$

In particular this gives u'(3) = 1 and v'(3) = -2.)

⁵viz., the matrix of " A_x " in the notation of Rudin's Theorem 9.28.