

Duration: 8.00 – 13.00. The exam consists of 8 problems, each worth 5 points. Solutions may be written in Swedish or English, and should contain detailed arguments. Permitted aids: Course material (including books), lecture notes, old problems, exams and solutions.

1. Give examples or claim non-existence (with brief motivations) of:
 - a) A function $\mathbb{R}^2 \rightarrow \mathbb{R}$ which is discontinuous at every point of its domain \mathbb{R}^2 .
 - b) A function $\mathbb{R}^2 \rightarrow \mathbb{R}$ which is differentiable but not continuously differentiable.
 - c) A function $\mathbb{R}^2 \rightarrow \mathbb{R}$ which is uniformly continuous but nowhere differentiable.
 - d) An equicontinuous and unbounded sequence of functions on $[0, 1]$.
 - e) A normed vector space in which the closed unit ball is neither separable, nor compact.

2.
 - a) Find the $\limsup_{n \rightarrow \infty}$ and $\liminf_{n \rightarrow \infty}$ of the sequence (x_n) defined by:
 $x_0 = 1$, $x_1 = -2$, and $x_{n+2} = x_{n+1}/x_n$.
 - b) Use \limsup and \liminf to define what it means for a function $f: \mathbb{R} \rightarrow \mathbb{R}$ to be continuous at a point $a \in \mathbb{R}$.
 - c) Could you also use these concepts for a function $f: \mathbb{Z} \rightarrow \mathbb{R}$ to define $f(\infty)$ and continuity at ∞ ?

3. On the set \mathbb{Z}^2 of integer points in the plane, denote $L = (0, 0)$ and define the distance function $d: \mathbb{Z}^2 \times \mathbb{Z}^2 \rightarrow \mathbb{R}$ by

$$d(P, Q) := \begin{cases} 0, & P = Q, \\ |P - L| + |Q - L|, & P \neq Q, \end{cases}$$

where $P, Q \in \mathbb{Z}^2$ and $|(x, y)| := \sqrt{x^2 + y^2}$ is the Euclidean metric on \mathbb{R}^2 .

- a) Show that (\mathbb{Z}^2, d) defines a metric space.
(Amusingly, if L is London, d might be called the British Railway metric).
- b) Does this metric space have the Heine-Borel property? Explain!

– Also see next page! / Var god vänd! –

4. Show that the series of functions

$$x \mapsto \sum_{n=1}^{\infty} \frac{x^n}{n} \sin(n\pi x)$$

converges pointwise on $[-1, 1]$, uniformly on $(-1, 1)$, and defines a continuously differentiable function on $(-1, 1)$. Give an expression for its derivative on that interval.

5. Given two continuous functions

$$f_0: [0, 1] \rightarrow \mathbb{R}, \quad g: [0, 1] \rightarrow \mathbb{R},$$

define a sequence of functions $f_n: [0, 1] \rightarrow \mathbb{R}$ iteratively for $n \in \mathbb{N}$ by

$$f_{n+1}(x) := \int_0^x \left(\frac{f_n(x)}{2} + g(x) \right) dx.$$

Show that (f_n) converges uniformly on $[0, 1]$ to a continuously differentiable function f which satisfies

$$f'(x) = \frac{f(x)}{2} + g(x) \quad \forall x \in (0, 1).$$

Give expressions for $f(0)$ and $f(1)$.

6. Let $\mathbb{R}^{n \times n}$ denote the ring of real n by n matrices endowed with the operator norm, and consider the equation

$$ABA - BCB + CAC = I,$$

where $A, B, C \in \mathbb{R}^{n \times n}$ and I denotes the identity matrix. Show that this equation can be solved for A in terms of B and C locally near $(A, B, C) = (I, I, I)$, and give an expression for the linear approximation of that map $(B, C) \mapsto A$ at $(B, C) = (I, I)$. (Solving the problem with $n = 1$, i.e. variables in \mathbb{R} , is worth 2p.)

7. Assume that $f \in C([0, 1])$ and find/compute the following limit (in terms of f):

$$\lim_{n \rightarrow \infty} n \int_0^1 x^n f(x) dx.$$

8. Prove that there exists an increasing function $f: [0, 1] \rightarrow \mathbb{R}$ which is discontinuous at every $x \in [0, 1] \cap \mathbb{Q}$ and which is also Riemann integrable on $[0, 1]$.

Good luck! / Lycka till!