

MA3110 Tut 1

1. Recall $\lim_{n \rightarrow c} f(n) = L \Leftrightarrow [\forall \varepsilon > 0, \exists \delta > 0 \text{ s.t. } |x - c| < \delta \Rightarrow |f(x) - L| < \varepsilon]$
 $\Leftrightarrow -\varepsilon < f(x) - L < \varepsilon$

$$\lim_{n \rightarrow c} f(n) = L \Leftrightarrow \quad \text{---} \quad c - \delta < x < c + \delta \Rightarrow |f(x) - L| < \varepsilon.$$

$$\lim_{n \rightarrow c} f(n) = L \Leftrightarrow \quad \text{---} \quad c - \delta < x < c + \delta \Rightarrow |f(x) - L| < \varepsilon$$

Since $0 < |x - c| < \delta \Leftrightarrow c - \delta < x < c + \delta$ and $c - \delta < x < c + \delta$ result follows.

2. Basically, we want to have $0 < k < \delta \Leftrightarrow y > k$ for some $k \in \mathbb{R}$.

We suppose k is positive. otherwise, choose $k' = \min(1-k)$.

(early letting $k = \frac{1}{\delta}$ and v.v. works. I.e,

$\Rightarrow \lim_{n \rightarrow 0} f(n) = L$. Given a ε , we get a δ for free. Then
 $x < \delta \Rightarrow \frac{1}{x} = y > k = \frac{1}{\delta}$. for the given.

$\Leftarrow \lim_{y \rightarrow \infty} f(\frac{1}{y}) = L$. given a ε , we get a k for free. Then
 $y > k$ (assume positive) > 0 .

$\Rightarrow \text{for } 0 < \frac{1}{y} = x < \frac{1}{k} = \delta$. for the given.

3. Use chain rule. First, write $r = \frac{p}{q}$ where $p \in \mathbb{Z} \setminus \{0\}$ and $q \in \mathbb{N}$.

If $p=0$, $r=0$ and $\frac{d}{dx} x^r = 0$.

$$\begin{aligned} \therefore \frac{d}{dx} x^{\frac{p}{q}} &= \frac{d}{dx} (x^{\frac{1}{q}})^p = p(x^{\frac{1}{q}})^{p-1} \frac{1}{q} x^{\frac{1}{q}-1} \\ &= \frac{p}{q} x^{\frac{p-1+1-q}{q}} = \frac{p}{q} x^{\frac{p}{q}-1} = rx^{r-1} \text{ as desired.} \end{aligned}$$

4. We have $f'(c)=0$ exists, $d := f(c)$, wts $g = f^{-1}$ is not diff'ble at d .
Suppose otherwise. Then we can use chain rule:

$$\frac{d}{dx} f(f(x))|_c = g'(d)f'(c) = 0.$$

but $g(f(x)) = x$, $\therefore \frac{d}{dx} x|_c = 1 \neq 0$, $\rightarrow \square$.

5. To apply Mv.fn.thm, we need: $f'(8) \neq 0$ and $f'(8)$ exists. f is strictly monotone over \mathbb{R} . $\therefore g'(8) = \frac{1}{f'(8)}$

f is only strictly monotone on an interval, we shall restrict it to $f: [0, \infty) \rightarrow \mathbb{R}$.

$f'(x) = 5x^4 + 4$ is positive (e.g. first deriv. test). and hence f is strictly monotone.
note that $f(1) = 8$, $\therefore g'(8) = \frac{1}{f'(1)} = \frac{1}{9}$. (what about other solns?)

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about
in $f'(x)$.

6. Consider $f: [0, n] \rightarrow \mathbb{R}$, $\nexists u \mapsto \sqrt{1+u}$. Then $\exists c \in (0, n)$

$$\frac{d}{du} \sqrt{1+u} \Big|_{u=c} = \frac{\sqrt{1+c} - \sqrt{1+0}}{u-0} \quad \text{inequalities of the form } f(u) < \text{or } a + bu$$

$$\frac{c}{2\sqrt{1+c}} + 1 = \sqrt{1+c}. \quad \text{since } c > 0, \sqrt{1+c} > 1$$

$$\therefore \sqrt{1+n} \leq 1 + \frac{1}{2\sqrt{1+c}} n$$

$$< 1 + \frac{1}{2}n. \quad \forall n > 0.$$

hyperbolas
 \rightarrow Taylor's.

7. (a) Consider $I = (-1, 1)$, $c = 0 \in I$, $f(n) = n$, $g(n) = |n|$.

(b) If $f(c) \neq 0$, i.e. say $f(c) > 0$ then by cont. \exists a neighbourhood U containing c s.t. $f(u) > 0$. On that intv, $g = f$ \therefore ~~if~~ g is diff \Rightarrow f is diff

Suppose $f(c) = 0$, then $g'(c) = 0$, since otherwise, by lemma 6.3.1,

~~then~~ $\exists \delta$ s.t. for some $h \in (c-\delta, c+\delta)$ s.t. $g(h) < 0$.

$$g'(c) = \lim_{h \rightarrow 0} \frac{g(c+h) - g(c)}{h} = 0. \quad \lim_{h \rightarrow 0} \frac{|f(c+h)|}{h} \xrightarrow{\substack{\lim \\ h \rightarrow 0}} \leq 0.$$

$$= \lim_{h \rightarrow 0} \frac{|f(c+h)|}{h} \text{ exists and } \geq 0. \quad \xrightarrow{\substack{\lim \\ h \rightarrow 0}} \geq 0$$

$$(\forall \epsilon > 0, \exists \delta \text{ s.t. } 0 < |h| < \delta, \left| \frac{|f(c+h)|}{h} \right| < \epsilon \Rightarrow \left| \frac{|f(c+h)|}{h} \right| < \epsilon$$

$$\therefore \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h} \text{ exists } = 0$$

(c) if $f(c) < 0$, $f'(c) = -g'(c)$, else $f'(c) = g'(c)$.

$$\checkmark \lim_{x \rightarrow c} \frac{f(x)-f(c)}{x-c} = f'(c)$$

8. WTS $|f(v) - f(u) - (v-u)f'(c)| \leq \epsilon(v-u)$ we have $\left| \frac{f(u)-f(c)}{u-c} - f'(c) \right| < \epsilon$.

$$= |f(v) - f(u) - (v-u)f'(c) - f(c) - cf'(c) + cf'(c) - cf'(c)|$$

$$\leq |f(v) - f(c) - (v-c)f'(c)| + |f(u) - f(c) - (u-c)f'(c)|$$

$$= \left| \frac{f(v)-f(c)}{v-c} (v-c) - \frac{f(u)-f(c)}{u-c} (u-c) \right| (v-u).$$

MA3110 Tuf 2

1. WTS f diff on (a, b) , $f' > 0 \forall x \in (a, b)$.

$$\forall x \in (a, b), f(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} \geq 0.$$

Suppose $h \rightarrow 0^+$, then $f(x+h) \geq f(x)$
 $h \rightarrow 0^-$, then $f(x+h) \leq f(x) \Rightarrow$

$$2-(i) \lim_{n \rightarrow 0} \frac{(2n+3n\cos\frac{1}{n}) - 0}{n-0} = 2 + \lim_{n \rightarrow 0} 3n\cos\frac{1}{n} = 2 \text{ (by squeeze).}$$

(ii) Let f be given. We choose $x = \frac{1}{2n\pi} < 8, n \in \mathbb{N}$.

~~$$\begin{aligned} f(x) &= f(0) + f'(0)x + \frac{f''(\xi)}{2!}x^2 + \dots \\ &\approx f(0) + f'(0)x \end{aligned}$$~~

$$\text{when } x \neq 0, f(x) = 2 + 6n\cos\frac{1}{n} + 3\sin\left(\frac{1}{n}\right)$$

at $x_n = \frac{1}{(2n-1)\pi}, f(x_n) = 2 + 0 - 3 = -1$. By lemma, $\exists f'$ s.t. $\forall n \neq k$
 $\forall y \in (x_n, x_k)$ $f(x_n) > f(y)$. Suppose x_0, y (we can force) $\in f$.

Ex 4. f' is bddn I: $\forall x \in I, |f'(x)| \leq k$ for some $k > 0$.

(iff f is a constant, and the stuff we want to show is trivially
 true.) MVT on $[x, y]$: $\exists c \in (x, y)$,

$$|f'(c)| = \left| \frac{f(x) - f(y)}{x-y} \right| \leq k.$$

$$\Rightarrow |f(x) - f(y)| \leq k|x-y|. \quad \square$$

5. We show $0 < a < b \leq 1$, we have $\frac{f(b)}{b} > \frac{f(a)}{a}$ ($\& \frac{f(x)}{x}$ is str. inc.).

$$\text{MVT on } f \text{ rest. to } [0, a]: f'(c_1) = \frac{f(a) - 0}{a - 0} = \frac{f(a)}{a}.$$

$$[a, b]: f'(c_2) = \frac{f(b) - f(a)}{b - a}$$

but $c_1 < c_2 \Rightarrow f'(c_1) < f'(c_2)$ (strict. inc.)

$$\Rightarrow \frac{f(a)}{a} < \frac{f(b) - f(a)}{b - a} \quad \text{since } b > a, a > 0,$$

$$\Rightarrow b f(a) - a f(a) < b f(b) - a f(a)$$

$$\Rightarrow \frac{f(a)}{a} < \frac{f(b)}{b} \quad \text{(since } a < b \text{)} \quad \square.$$

MA3110 Tuf 3

1. When $n=1$, $h'(n) = \frac{2}{n^3} e^{-\frac{1}{n^2}}$ if $n \neq 0$.

$$\text{when } n=0 \Rightarrow \lim_{n \rightarrow 0} \frac{h(n)-h(0)}{n} = \lim_{n \rightarrow 0} \frac{e^{-\frac{1}{n^2}}}{n}.$$

$$\lim_{n \rightarrow 0} + \frac{e^{-\frac{1}{n^2}}}{n} = \lim_{y \rightarrow \infty} \frac{e^{-\frac{1}{y^2}}}{y}$$

$$= \lim_{y \rightarrow \infty} \frac{y}{e^{y^2}}$$

$$= \lim_{y \rightarrow \infty} \frac{1}{2ye^{y^2}} = 0.$$

$$\cancel{\lim_{n \rightarrow 0} - \frac{2}{n^2} e^{-\frac{1}{n^2}}} \quad \cancel{\lim_{n \rightarrow 0} + \frac{e^{-\frac{1}{n^2}}}{n}} \quad P_1(n) = \frac{2}{n^3}.$$

Assume $n-1$. Then $h^{(n-1)}(n) = \begin{cases} e^{-\frac{1}{n^2}} P_{n-1}(\frac{1}{n}) & n \neq 0 \\ 0 & n=0 \end{cases}$

$$\therefore n \neq 0 \Rightarrow h^{(n)}(n) = \frac{2}{n^3} e^{-\frac{1}{n^2}} P_{n-1}(\frac{1}{n}) + e^{-\frac{1}{n^2}} P'_{n-1}(\frac{1}{n})(-\frac{1}{n^2}) \\ = e^{-\frac{1}{n^2}} \left[\frac{2}{n^3} P_{n-1}(\frac{1}{n}) - \cancel{\frac{1}{n^2} P'_{n-1}(\frac{1}{n})} \right].$$

where $P_n(n) =$

$$n=0 \Rightarrow \lim_{n \rightarrow 0} \frac{e^{-\frac{1}{n^2}} P_{n-1}(\frac{1}{n})}{n} = \sum_{i=0}^k a_i \lim_{n \rightarrow 0} \frac{e^{-\frac{1}{n^2}} \cancel{P_{n-1}(\frac{1}{n})}}{n^{i+1}} \cancel{n^{i+1}} = 0.$$

2. Given $\lim_{n \rightarrow a^+} g(n) = \lim_{n \rightarrow a^+} f(n) = 0$, $\lim_{n \rightarrow a^+} \frac{f(n)}{g(n)} = \infty$, WTS $\lim_{n \rightarrow a^+} \frac{f(n)}{g(n)} = \infty$. □

$\lim_{n \rightarrow a^+} \frac{f(n)}{g(n)} = \infty \Rightarrow \exists c \in (a, b)$, $\forall x \in (a, c)$, ~~a n y c b~~

$\frac{f(x)}{g(x)} > M+1$. By Cauchy MVT on (n, y) , where $a < n < y < c$,

$\frac{f(y)-f(n)}{g(y)-g(n)} = \frac{f(u)}{g(u)}$ for some $u \in (n, y) \subset (a, c)$ (where the derivative is good)

$\therefore \cancel{\frac{f(y)-f(n)}{g(y)-g(n)}} \lim_{n \rightarrow a^+} \frac{f(y)-f(n)}{g(y)-g(n)} = \frac{f(y)}{g(y)} = \frac{f(u)}{g(u)} \geq M+1 > M$. □

3.

$$(i) f'(c) = \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h}$$

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$$= \lim_{h \rightarrow 0} \lim_{n \rightarrow \infty} \frac{f(c+nh) - f(c+h)}{h} - f'(c)$$

$$\text{Let } \lim_{h \rightarrow 0} \frac{g(h)}{h} = \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h} - f'(c) \text{ sin}$$

$$= \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{nh} + \frac{f(c) - f(c-h)}{h}$$

$$(ii) f = \begin{cases} \frac{x^2}{2} & \text{if } n \geq 0 \\ -\frac{x^2}{2} & \text{if } n < 0 \\ \text{undefined} & n=0. \end{cases}$$



✓

$$\text{Q4 show } 1 + \frac{x}{2} - \frac{x^2}{8} \leq \sqrt{1+x} \leq 1 + \frac{x}{2}$$

$$\frac{d}{dx} \left(\frac{x}{2\sqrt{1+x}} \right) = \frac{1}{2} \left(-\frac{1}{2} \right) \frac{1}{(1+x)^{3/2}}$$

$$\sqrt{1+x} = f(x) + \frac{f'(0)x}{1!} + \frac{f''(0)x^2}{2!}$$

$$= 1 + \frac{x}{2} - \frac{x^2}{8} + R_2(x)$$

$$= 1 + \frac{x}{2} - \frac{x^2}{8} + R_2(x)$$

$$R_2(x) = \frac{3}{8} (1+c)^{-5/2} \text{ for some } c > 0.$$

$$\geq x_n \cdot \frac{3}{8} (1 - \frac{1}{\sqrt{1+x_n}})^{-5/2} \Rightarrow (1+x_n)^5 \geq 1$$

✓

Q5. By Taylor's thm,

$$f(x) = f(x_0) + \frac{f^{(n)}(x_0)}{n!} (x-x_0)^n \quad (R_{n-1})$$

a neighborhood of.

If n is even, $f^{(n)}(x_0) > 0$, then $R_{n-1} \nearrow 0$ as $x \rightarrow x_0$ around x_0 , and since

\leftarrow

n is odd LHS < RHS > or v.v., neither unless $f^{(n)}(x_0) = 0$.

Q6. WTS $R_n(x) \rightarrow 0$ as $n \rightarrow \infty$.

$$\lim_{n \rightarrow \infty} R_n(x) = \lim_{n \rightarrow \infty} \frac{\sum_{k=0}^{n-1} C_k(x)}{(n!)^2} (x-x_0)^{n+1}$$

$$- \leq \lim_{n \rightarrow \infty} |R_n(x)| \leq \lim_{n \rightarrow \infty} \left| \frac{(x-x_0)^{n+1}}{(n+1)!} \right| \frac{S_{n+1}}{S_n} = \frac{(x-x_0)}{n+2} \quad n \rightarrow \infty, \uparrow \rightarrow \infty$$

MA3110 Tuf 4.

1. we have $\forall n \in \mathbb{N}$, $L(f, P_n) \leq \int_a^b f \leq U(f, P_n)$

and as $n \rightarrow \infty$, $\exists N$ s.t. $\forall n \geq N$,

$$A = L(f, P_n) \leq \int_a^b f \leq U(f, P_n) = A.$$

$\therefore \int_a^b f$ is integrable, squeeze thm forces $\int_a^b f = A$. \square

2. (i) $L(f, P_n) = \frac{1}{n} (0 + \frac{1}{n} + \frac{2^2}{n} + \dots + \frac{(n-1)^2}{n})$

$$= \frac{1}{n^3} (1^2 + 2^2 + \dots + (n-1)^2)$$

$$= \frac{(n-1)n(2n-1)}{6n^2} = \frac{(n-1)(2n-1)}{6n^2} \rightarrow \frac{2}{6} = \frac{1}{3} \text{ as } n \rightarrow \infty.$$

$$U(f, P_n) = \frac{1}{n^3} \times \frac{n(n+1)(2n+1)}{6} = \frac{(n+1)(2n+1)}{6n^2} \rightarrow \frac{2}{6} = \frac{1}{3}.$$

(ii) since $\forall \varepsilon > 0$, $\exists N$ s.t. $|L(f, P_n) - \frac{1}{3}| < \frac{\varepsilon}{2}$

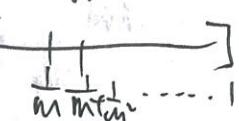
$$|U(f, P_n) - \frac{1}{3}| < \frac{\varepsilon}{2} \quad \forall n > N,$$

$$\therefore U(f, P_n) - L(f, P_n) < \varepsilon \Rightarrow \text{mfsb}.$$

meas by Q1: \exists seq. s.t. $U, L \rightarrow A$.

3. $f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ -1 & \text{if } x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$ is not diff. but it's integrable.

upper sum = 1, lower sum = -1. for any part. $\Rightarrow \bar{f} = 1, \underline{f} = -1$.

4.  Idea is that the partition $\{0, \frac{1}{m}, \frac{2}{m}, \dots, \frac{m-1}{m}, 1\}$ forms a sequence indexed by m .

Note that the first $m-1$ captures $\frac{1}{m}, \frac{2}{m}, \dots$ and the rest of the '1's' can take place in at most $2(m-1)$ intervals.

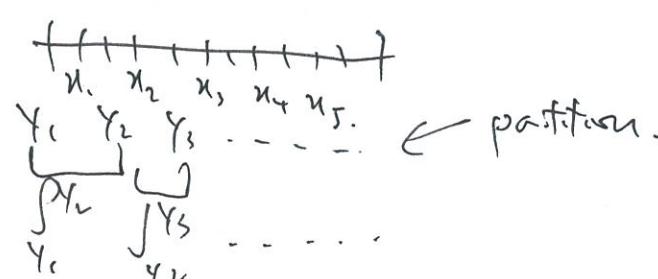
$$U(f, P_m) \leq \frac{1}{m}(1) + \frac{1}{m^2}(2m) = \frac{3}{m}. \quad m \rightarrow \infty, U \rightarrow 0.$$

$L(f, P_m) = 0$ clearly by density.

5. (i) given $\forall h(c) = k$. choose partition $\{a, c - \frac{\varepsilon}{k}, c + \frac{\varepsilon}{k}, b\}$, then.

$$U(f, P) = \frac{\varepsilon}{k}(k) = \varepsilon, \quad L(f, P) = 0.$$

(ii) The segments are integrable.



MA310 Tuf 5.

1. (i) ~~absolute~~ monotone.

(ii) Precise monotone.

$$(iii) h(n) = \begin{cases} \frac{-n}{n+2} & -1 \leq n \leq 0 \\ \frac{n}{n+2} & 0 \leq n < 1 \\ n & 1 \leq n \leq 2 \end{cases} \text{ each are monotone.}$$

2. (i) $\forall x, y \in \mathbb{R}, [x_i, x_j]$,

$$\left| \frac{1}{h(x)} - \frac{1}{h(y)} \right| = \left| \frac{h(y) - h(x)}{h(x)h(y)} \right| \quad \because h(x)h(y) \geq c^2$$

$$\leq \frac{1}{c^2} |h(y) - h(x)|$$

$$\leq \frac{1}{c^2} (M_i(h, P) - m_i(h, P)) \quad (\text{lem 7.25}) .$$

$$\therefore M_i(\frac{1}{h}, P) - m_i(\frac{1}{h}, P) \leq \frac{1}{c^2} (m_i(h, P), M_i(h, P)) \quad (\rightarrow) .$$

(ii) Let ϵ be given. Then $\exists P$, a partition of $[a, b]$ s.t.

$$U(h, P) - L(h, P) < \frac{\epsilon}{c^2} .$$

$$\Rightarrow U(\frac{1}{h}, P) - L(\frac{1}{h}, P) \leq \sum_{i=1}^{|P|} (M_i(\frac{1}{h}, P) - m_i(\frac{1}{h}, P)) \Delta x_i .$$

$$\leq \frac{1}{c^2} \sum_{i=1}^{|P|} (M_i(h, P) - m_i(h, P)) \Delta x_i .$$

$$\leq \frac{1}{c^2} (U(h, P) - L(h, P))$$

$$< \frac{1}{c^2} \left(\frac{\epsilon}{c^2} \right) = \epsilon .$$

□

3. Given $f: [a, b] \rightarrow \mathbb{R}$ if b, $x_0 \in [a, b]$.

define $G: [a, b] \rightarrow \mathbb{R}$, by $G(x) = \int_{x_0}^x f$, and $\int_{x_0}^{x_0} f := 0$.

(i) WTS G is unif.cts. (transf. into $f(x)$), and use Thm 7.31:

$$G(x) = \int_{x_0}^x f$$

$$= \int_a^{x_0} f + \int_{x_0}^x f$$

$$= F(x_0) + G(x) .$$

$$\therefore G(x) = F(x) - F(x_0) .$$

~~Let $\epsilon > 0$ be given. Then we show $|G(x) - G(y)| \leq M|x-y|$ (\Rightarrow unif. cts.)~~

$$|G(x) - G(y)| = |F(x) - F(x_0) - F(y) + F(x_0)|$$

$$= |F(x) - F(y)| \leq M|x-y|. \quad (\text{by Thm 7.31})$$

Therefore, G is unif. cts.

□

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3. (ii) f is cts at pt $c \in [a, b]$, & wts $G'(c) = f(c)$.

Strategy: ~~Find~~ Rewrite G in F .

$$\begin{aligned} \therefore G'(c) &= \frac{d}{dx}(F(x) - F(a)) \Big|_{x=c} \\ &= F'(c) = f(c) \text{ by FTC I.} \end{aligned}$$

□

4. (i) $H(u) = \int_0^{u^3} (f(t))^3 dt$. Let $g(t) = (f(t))^3$, then
 $= \int_0^{u^3} g(t) dt$.

Let $G(u) = \int_0^u g(t) dt$, then

$$H(u) = G(u^3) \Rightarrow H'(u) = 3u^2 G'(u^3) \text{ by chain rule.}$$

Why can we apply chain rule? $\forall x \in [0, 1]$,

1. u^3 is diffable on $[0, 1]$

2. $f(t)$ is cts $\Rightarrow g(t)$ is cts on $[0, 1]$

$\Rightarrow G(u)$ is diffable on $[0, 1]$. (by FTC I).

$$\therefore H(u) = 3u^2 g(u^3) = 3u^2 (f(u^3))^2$$

$$\begin{aligned} \text{(ii)} \quad \text{Let } G(u) &= \int_{\frac{1}{1+u}}^1 f(\frac{1}{t}-1) dt. = \int_{\frac{1}{1+u}}^1 f(\frac{1}{t}-1) dt. \quad \text{let } y = \frac{1}{t}-1, \\ &= - \int_{\frac{1}{1+u}}^{\frac{1}{u}} f(\frac{1}{t}-1) dt. = \int_u^0 f(y) dy \quad \frac{dy}{dt} = -\frac{1}{t^2}. \end{aligned}$$

Recall Q3: we can start at any pt. then let

$$G(u) = -F(\frac{1}{1+u}) \text{ where } F(u) = \int_1^u f(\frac{1}{t}-1) dt$$

$$\therefore G'(u) = \frac{1}{(1+u)^2} F'(\frac{1}{1+u}) \text{ by chain rule. since}$$

1. $\frac{1}{1+u}$ is diffable on $[0, 1]$.

2. F is diffable on $[0, 1]$ since

$f(\frac{1}{t}-1)$ is cts on $[0, 1]$.

$$= \frac{1}{(1+u)^2} f(u)$$

□

$$5. \left[\sum_{k=0}^{n-1} \frac{1}{n} f\left(\frac{k}{n}\right) - \int_0^1 f(u) du \right]$$

$$\left| \sum_{k=0}^{n-1} \int_{\frac{k}{n}}^{\frac{k+1}{n}} f\left(\frac{k}{n}\right) - f(u) du \right| \quad (\text{since, } |f'| \leq \int |f|)$$

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6. Consider $P \cup \{c\}$, $c \in Q \setminus P$. Then construct (x_i, u_i)

(a) for some i , $\{x_0, x_1, \dots, x_n\} = P$. Let $u_c = (c, f(c))$.

$$\text{Then } \|u_i - u_{i+1}\| = \|u_i - u_c + u_c - u_{i+1}\|$$

$$\leq \|u_i - u_c\| + \|u_c - u_{i+1}\| \quad (\text{ineq}).$$

$$\Rightarrow L(f, P) = \sum_{i=1}^n \|u_i - u_{i+1}\|$$

$$\leq \|u_1 - u_0\| + \dots + \|u_i - u_{i+1}\| + \|u_c - u_{i+1}\| + \dots + \|u_n - u_{n-1}\|$$

$$= L(f, P \cup \{c\})$$

$$\leq \dots \leq L(f, P \cup \{c\}) = L(f, Q). \quad \square.$$

$$(b) (i) L(f, P) = \sum_{i=1}^n \sqrt{(x_i - x_{i+1})^2 + (f(x_i) - f(x_{i+1}))^2}$$

$$= \sum_{i=1}^n (x_i - x_{i+1}) \sqrt{1 + \left(\frac{f(x_i) - f(x_{i+1})}{x_i - x_{i+1}}\right)^2}$$

applying MVT repeatedly for on $[x_{i+1}, x_i]$,

$$= \sum_{i=1}^n \Delta x_i \sqrt{1 + f'(c_i)} \quad \forall c_i \in [x_{i+1}, x_i] \text{ and }$$

By defn of inf and sup, we have as desired.

$$(ii) m(b-a) \leq L(g, P) \leq L(f, P) \leq U(g, P) \leq M(b-a)$$

where $m = \inf_{x \in [a, b]} f(x)$.

$$M = \sup_{x \in [a, b]} f(x).$$

$$(iii) \text{ Since } L(f, P) \leq U(g, P) \quad \forall P,$$

$$\sup_P L(f, P) = L(f) \leq \sup_P U(g, P) \in \mathbb{R} \mid P \text{ is a partition of } [a, b] \}$$

$$= \int_a^b g(x) dx.$$

But $g \neq f$ because it is odd, and
 $f(x) \neq g(x) \Rightarrow \int_a^b f(x) dx \neq \int_a^b g(x) dx$.

MA3110 Tuf 6.

stay to pull out, since it's the LIL.

$$\begin{aligned} 1. (i) \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k^2}{n^3 + k^3} &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\frac{\frac{k^2}{n}}{1 + \left(\frac{k}{n}\right)^3} \right) \text{ produce } \frac{1}{n} \text{ s.} \\ &= S(x \mapsto \frac{n}{1+x^3}, \{0, \frac{1}{n}, \dots, \frac{n}{n}\}) (\xi^{(n)}) \end{aligned}$$

where $(\xi^{(n)}) = \left(\frac{1}{n}, \frac{2}{n}, \dots, 1 \right)$.

Since $n \rightarrow \infty \Rightarrow \|P\| \rightarrow 0$, then the sum tends to the definite integral

$$\therefore \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k^3}{n^3 + k^3} = \int_0^1 \frac{x^2}{1+x^3} dx = \left[-\frac{1}{3} \ln(1+x^3) \right]_0^1 = \frac{1}{3} \ln 2 - 0 = \frac{1}{3} \ln 2 \quad \square$$

$$(ii) \frac{1^k + 2^k + \dots + n^k}{n^k} = \sum_{i=1}^n \frac{1}{n} \left(\frac{i}{n} \right)^k = S(x \mapsto x^k, \{0, \frac{1}{n}, \dots, \frac{n}{n}\}) (\xi^{(n)})$$

where $(\xi^{(n)}) = \left(\frac{1}{n}, \dots, \frac{n}{n} \right)$.

Since $n \rightarrow \infty$, $\|P\| = \frac{1}{n} \rightarrow 0$, the limit tends to

$$\int_0^1 x^k dx = \left[\frac{x^{k+1}}{k+1} \right]_0^1 = \frac{1}{k+1} \quad \square$$

2. Claim: $\lim_{n \rightarrow \infty} f(n) = L \iff \forall \varepsilon > 0, \exists M > 0, \forall n, n' > M \Rightarrow |f(n) - f(n')| < \varepsilon$.

\Rightarrow Let $\varepsilon > 0$ be given. Then $\exists M > 0$ s.t. $\forall n, n' > M, |f(n) - L| < \varepsilon/2$.

$$\begin{aligned} \therefore |f(n) - f(n')| &= |f(n) - L - f(n') + L| \\ &\leq |f(n) - L| + |f(n') - L| \\ &< \varepsilon/2 + \varepsilon/2 = \varepsilon. \end{aligned}$$

\Leftarrow Consider any sequence $(f(x_n))_{n=1}^\infty$, where $(x_n)_{n=1}^\infty = (\alpha, \infty) \cap N(n)_{n=1}^\infty$

thus $\forall \varepsilon > 0, \exists M > a$ s.t. $\exists N$ s.t. $\forall n > N, n > M$,
 $|f(x_n) - f(x_M)| < \varepsilon$. $(f(x_n))_{n=1}^\infty$ is Cauchy and convergent in \mathbb{R} .

Let x_n be any sequence that tends to ∞ . Then $\exists M > 0, \exists N$ such that

$x_n, x_m > M$ whenever $n > N$

$\Rightarrow |f(x_n) - f(x_m)| < \varepsilon \Rightarrow (f(x_n))_{n=1}^\infty$ is a Cauchy sequence.

By the sequential criterion, we have f is convergent in \mathbb{R} and $\lim_{n \rightarrow \infty} f(n) = L$ for some $L \in \mathbb{R}$.

"for general f to prove we can check the Cauchy criterion."

3. This is Q2 but replace $f(n) = F(n) = \int_0^n f(x) dx$. Clear after reworking:

$$\lim_{n \rightarrow \infty} f(n) = L \iff \forall \varepsilon > 0, \exists M > 0 \text{ s.t. } |F(a) - F(b)| < \varepsilon \quad \forall a > M, b > a$$

using μ .

\Leftrightarrow "for nonneg $\int_a^{\infty} f$ to converge, we just check that $\int_a^x f$ is bdd above"

4.(a) Let $F(x) = \int_a^x f$. Then we know $F(x) \leq M \quad \forall x > a$.

F is increasing, since $\forall n \in (a, \infty)$, $F(n+\Delta x) - F(n) = F(\Delta x) \geq 0$.

Since monotone and upper bdd, by MCT, $\lim_{n \rightarrow \infty} F(n) = \sup \{F(n) \mid n \in (a, \infty)\}$.

Thus $\lim_{n \rightarrow \infty} F(n)$ exists.

$\Rightarrow \liminf_{n \rightarrow \infty} F(n)$ exists $\Rightarrow F(n) \leq M \quad \forall n > a$ for some M . Simply let M be the limit.

$$(b) \quad \int_a^{\infty} f \leq \int_a^{\infty} g \quad \text{but } \lim_{n \rightarrow \infty} G(n) \text{ exists, } = L \\ \leq L$$

$\therefore F$ is also convergent as $n \rightarrow \infty$ by (a).

5.(a) Note that f is decreasing, so $a_k \geq \int_k^{k+1} f(n) \geq a_{k+1} \quad \forall n \in [a_k, a_{k+1}]$.

\Rightarrow Integrating from a_k to a_{k+1} , $a_k \geq \int_k^{k+1} f \geq a_{k+1}$

\Rightarrow summing from $k=1$ to ∞ , $\sum_{k=1}^{\infty} a_k \geq \int_1^{\infty} f \geq \sum_{k=1}^{\infty} a_k$.

Then $\sum a_n$ converges \Leftrightarrow partial sums are bdd.

$\Leftrightarrow \int_1^{\infty} f$ is bdd $\Leftrightarrow f$ is convergent.

(\Rightarrow) obv, $L \geq \sum a_k \geq \int_1^{\infty} f$.

(\Leftarrow) $a_1 + L \geq \int_1^{\infty} f + a_1 \geq \sum a_k$.

(c) $\sum_{n=1}^{\infty} \frac{1}{n^p}$ conv $\Leftrightarrow \int_1^{\infty} x^{-p} dx$ conv.

$$\text{As } \int_1^{\infty} x^{-p} dx = \left[\frac{x^{1-p}}{1-p} \right]_1^{\infty}, \text{ if } 1-p < 0 \Rightarrow \text{divergent.}$$

power of x , $1-p$ must be at most 0. But $1-p=0 \Rightarrow$ divergent.

$$\therefore 1-p < 0 \Rightarrow p > 1 \quad \square.$$

6.(i) Let $L_1 = \int_0^{\infty} f$, $L_2 = \int_{-\infty}^0 f$, then $\forall \varepsilon > 0$, let $\forall n > c_1$, $|\int_0^n f - L_1| < \frac{\varepsilon}{2}$, $|\int_n^{\infty} f - L_2| < \frac{\varepsilon}{2}$

choose $c = \max(c_1, c_2)$, then $\forall n > c$,

$$|\int_{-n}^n f - (L_1 + L_2)| \leq |\int_0^n f - L_1| + |\int_n^{\infty} f - L_2| \text{ since } n > c_2, -n < -c_1 \\ < \varepsilon_1 + \varepsilon_2 = \varepsilon$$

(ii) $\int_0^{\infty} x dx$ diverges. But $\lim_{n \rightarrow \infty} \int_0^n x dx = \lim_{n \rightarrow \infty} 0 = 0$ since $x \mapsto x$ is odd.

"one of the very few computable inf int")

$$7.(i) \int_1^{\infty} e^{-x} dx = [e^{-x}]_1^{\infty} = e(1-e^{-\infty}) \leq e(1-e^{-1}) \leq e \quad (ii) e^{-x} < e^x \quad \forall x \in [1, \infty)$$

(iii) $\int_1^{\infty} \frac{1}{n^2}$ converges since

uniform choice of K .

Method 1: Check $\|f_n - f\| \rightarrow 0$

Method 2: $\exists \epsilon_0, M_K, N_K$ s.t. $|f_{N_K}(x) - f(x)| > \epsilon_0$

Method 3: properties

MA3110 Tuf 7.

1. (i) Let $\epsilon > 0$ be given. $\forall n \geq N > \frac{3}{\epsilon}$ (fix n), then

$$|\frac{n}{n+k} - 0| \leq |\frac{k}{n}| = \frac{k}{n} < \frac{\epsilon}{3} = \epsilon.$$

$$\lim_{k \rightarrow \infty} \frac{n}{n+k} = \lim_{k \rightarrow \infty} \frac{n/n}{n/n+1} = \frac{0}{1} = 0$$

(ii) $\|f_n - 0\| = \|f_n\| \leq \frac{9}{n+k} = \frac{9}{n} \rightarrow 0 \therefore \|f_n\| \rightarrow 0$ by squeeze. $\therefore f_n \xrightarrow{u} f$ on \mathbb{R} .

(method 1: $\|f_n - f\| \leq \text{ord}(f_n) \cdot \|f_n\| \leq (\text{a } K\text{-indep term}) \cdot \frac{1}{n}$)

(iii) $f_k(n) = \frac{n}{n+k} \Rightarrow f_k(k) = \frac{k}{k+k} = \frac{1}{2} \therefore \text{choose } \epsilon_0 = \frac{1}{2}, x_k = k, \therefore f_n \xrightarrow{u} f$ on \mathbb{N} .

(Method 3 method) Can use method 1: ~~AM-GM/ABSS~~

$$\text{Q.E.D.} \quad \|f_n - f\| = \sup_{n \geq 0} \frac{n}{n+k} = 1$$

2. (i) $n \in [0, 1] \Rightarrow n^u \rightarrow 0 \Rightarrow f_n(n) \rightarrow \frac{0}{1+n} = 0$.

$$n=1 \Rightarrow n^u=1 \Rightarrow f_n(n) = \frac{1}{2} \therefore g(u) = \begin{cases} 0 & u \in [0, 1) \\ \frac{1}{2} & u=1 \\ 1 & u>1 \end{cases}$$

$$n>1 \Rightarrow n^u \rightarrow \infty \Rightarrow f_n(n) \rightarrow \frac{n^u}{n^u} = 1.$$

as

(ii) Let $b \in [0, 1)$ be given. Then

$$\|(g_n - g)\|_{[0, b]} = \sup \left\{ \left| \frac{x^n}{1+x^n} \right| \mid x \in [0, b] \right\}.$$

(method 1). $\leq \sup \{ x^n \mid n \in [0, b] \} = b^n \rightarrow 0$ as $n \rightarrow \infty$.

(iii) Choose $\epsilon_0 = \frac{1}{2}$, $u_k = (n^{1/k})^{1/(k+1)}$, $f_k(n) \xrightarrow{u} f$ on \mathbb{N} , ~~for all $k \in \mathbb{N}$~~

$$|f_k(n) - f(n)| = |f_k(n)| = \frac{1}{1+u_k^{1/k}} = \frac{1}{2} = \epsilon_0.$$

Thus is not uniform conv. by lemma 8.13.

~~(or g is discontinuous but g_n is cts).~~

3. Let $\epsilon > 0$ be given. Since $f_n \xrightarrow{u} f$ on A , then $\exists N_A$ s.t. $\forall n > N_A$,

$$\|f_n - f\|_A < \epsilon. \text{ Similarly since } f_n \xrightarrow{u} f \text{ on } B, \exists N_B \text{ s.t. } \forall n > N_B,$$

$$\|f_n - f\|_B < \epsilon.$$

$$\therefore \|f_n - f\|_{A \cup B} = \sup_{x \in A \cup B} (|f_n(x) - f(x)|) = \sup_{x \in A \cup B} (\|f_n(x) - f(x)\|_A + \|f_n(x) - f(x)\|_B)$$

$$(\sup(A \cup B) = \sup(A \cap B, \sup(B))) = \sup \{ \|f_n - f\|_A, \|f_n - f\|_B \}.$$

$$(\text{since both} < \epsilon, \sup < \epsilon) < \epsilon$$

(only for finitely many, by induction). \square

4. Let $\epsilon > 0$ be given. Since $f_n \xrightarrow{u} f$, $g_n \xrightarrow{u} g$ on \mathbb{R} , $\exists N_1, N_2$ respectively s.t.

$$\forall n > N_1, \|f_n - f\| \leq \epsilon_1, \text{ and } \forall n > N_2, \|(g_n - g)\| \leq \epsilon_2. \text{ Thus } \forall n > \max(N_1, N_2),$$

$$\|(f_n + g_n) - (f + g)\| \leq \|f_n - f\| + \|(g_n - g)\| \leq \epsilon_1 + \epsilon_2 = \epsilon. \quad \square$$

5. (i) Let $\varepsilon = 1$, then $\exists N$ s.t. ~~If $f_n \rightarrow f$ uniformly then $\|f-f_n\|_E < 1$~~ if $\|f-f_n\|_E < 1$.
 $\Rightarrow \|f\| \leq \|f-f_n\| + \|f_n\| < 1 + M_N$.

(ii) Fix $\varepsilon = 1$, then $\exists N$ s.t. $\|f_N - f\|_E < 1$, let $M = \max\{M_i\}_{i=1}^N$.
 $\therefore |f_N(x)| \leq \|f_N\|_E \leq \|f_N - f\|_E + \|f\|_E$
 $\leq (M+1) + (1+M_N)$. \therefore bdd.

6. (a) WTS $f_n(x) = x + \frac{1}{n} \xrightarrow{u} f(x) = x$.

$\|f_n - f\| = \sup\{|t| : \dots\} \rightarrow 0$ when $n \rightarrow \infty$. $\therefore f_n \xrightarrow{u} f$.

WTS $f_n(x) = x^2 + \frac{2}{n}x + \frac{1}{n^2} \xrightarrow{u} f^2(x) = x^2$.

Let $\varepsilon_0 = 3$, $x = n$, then.

$$\begin{aligned} |f_n(x) - f(x)| &= \left| \frac{2}{n}(n) + \frac{1}{n^2} \right| \quad n = n, \text{ then} \\ &= \left| 2 + \frac{1}{n^2} \right| \leq |2 + 1| = 3 = \varepsilon_0 \neq 0. \end{aligned}$$

$\therefore f_n \not\xrightarrow{u} f$.

(b) By Q5, $|f_n(x)| \leq M$, thus $|g(x)| \leq M_2 \forall x$.

$$\begin{aligned} \text{Then } \|f_n g_n - f g\| &\leq \|f_n g_n - f g_n\|_E + \|f g_n - f g\|_E \\ &= \|f_n\| \|g_n - g\|_E + \|g\| \|f_n - f\|_E \end{aligned}$$

$\forall \varepsilon > 0$, let $N_1, \varepsilon_1 < \frac{\varepsilon}{2M_1}$, $\varepsilon_2 < \frac{\varepsilon}{2M_2}$ s.t.

$\forall n > N_1$, $\|g_n - g\|_E < \frac{\varepsilon}{2M_1}$ and $\forall n > N_2$, $\|f_n - f\|_E < \frac{\varepsilon}{2M_2}$.

Then

$$\|f_n\|_E (\varepsilon_2 M_1) + M_1 (\varepsilon_1 M_2) = \varepsilon. \quad \square$$

MA3110 Tuf 8.

1. (a) $f(n) = 1$ if $n \neq 0$, otherwise $f(0) = 0$. problem

(i) not continuous.

(c) $|f_n(\frac{1}{n}) - f(\frac{1}{n})| = |\frac{1}{2n} - 1| \neq \frac{1}{2}$ does not preserve it
 \Rightarrow ~~does not~~ is not unif. cont.

2. (a) $f(n) = \frac{1}{3}$.

$$|f_n(n) - f(n)| = \left| \frac{3n + \sin^2 n}{3n + 3\sin^2 n} - \frac{1}{3} \right|$$

$$\leq \left| \frac{\sin^2 n}{3n + 3\sin^2 n} \right| + \left| \frac{3\sin^2 n}{3n + 3\sin^2 n} \right| \quad \text{since } |\sin^2 n| \leq 1$$

$$\leq \frac{1}{3n+6} + \frac{1}{9n+9} \rightarrow 0 \text{ when } n \rightarrow \infty.$$

(b) $f_n(x)$ is cts hence itgb. Thus since $f_n \xrightarrow{u} f$, we have

$$\lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = \int_0^1 f(x) dx = \frac{\pi}{3}.$$

3. (i) $f(n) = 1$ if rational, else 0.

(ii) T4Q5(ii) states: if $f(n) = g(n)$ except for finitely many pts, then f is itgb $\Rightarrow g$ is itgb and $\int f = \int g$.

In particular, f_n differ from ~~by~~ at $\{ \frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \dots, \frac{1}{n}, \dots, \frac{n+1}{n} \}$

$\frac{n(n+1)}{2} + 1$ points.

However f is not itgb on $[0, 1]$ since uppersum and lowersum diverge.

WTS unif conv does not preserve diff. $f_n(n) = \sqrt{n^2 + \frac{1}{n}}$.

4. (i) $f(n) = |n|$.

$$(ii) |f_n(x) - f(x)| = |\sqrt{x^2 + \frac{1}{n}} - \sqrt{x^2}|$$

(show $f_n \xrightarrow{u} f$)

$$= \left| \frac{x^2 + \frac{1}{n} - x^2}{\sqrt{x^2 + \frac{1}{n}} + \sqrt{x^2}} \right| \leq \frac{1}{n} \cdot \frac{1}{\sqrt{x^2 + \frac{1}{n}} + \sqrt{x^2}} \quad \text{since } \forall x \leq \sqrt{n^2 + \frac{1}{n}}$$

$$\leq \frac{1}{n} \cdot \frac{1}{\sqrt{n^2 + 1} + \sqrt{n^2}} \quad \text{since } \sqrt{n^2 + \frac{1}{n}} \geq \sqrt{n^2}$$

$$\leq \frac{1}{\sqrt{n}} \rightarrow 0 \text{ as } n \rightarrow \infty, \forall x \in (-1, 1).$$

(iii) f_n is cts, f_n is cts, \sqrt{n} is cts on $[0, \infty)$ $\Rightarrow f_n$ is cts $\Rightarrow f_n$ is itgb.
 Show f_n diff. on \mathbb{R} , $|f_n|$ is not diff. at 0. $\lim_{n \rightarrow 0^+} \frac{|f_n(0)|}{n} = 1 \neq -1 = \lim_{n \rightarrow \infty} \frac{|f_n(0)|}{n}$
 but f is not.

5. H is uniformly cts on $[1, 1]$ since cts over an open $(-1, 1)$. Now
 Given $\epsilon > 0$, $\exists \delta$ s.t. ~~$\forall n, x_1, x_2 \in [-1, 1]$~~ $\forall n$, $x_1, x_2 \in [1, 1]$,
 $|x_1 - x_2| < \delta \Rightarrow |h(x_1) - h(x_2)| < \epsilon$. $\epsilon + 1$
 $|g_n(x)| \leq 1$, $g_n \xrightarrow{u} g \Rightarrow |g(x)| \leq 1$ ($|g(x)| \leq |g_n(x)| + |g_n(x) - g(x)|$)
 \therefore Given δ , $\exists N$ s.t. $\forall n \geq N$, (due to $g_n \xrightarrow{u} g$), $\forall n$,
 $|g_n(x) - g(x)| < \delta$. \square

6. (i) $|g_n(x) - g_n(y)| = |x-y| |g'_n(x_0)|$ for some $x_0 \in (x, y)$,
 $\leq M|x-y|$ fulfills the Lipschitz cond and is
 unif-cts (more than that, the delta can be shared
 $\forall n > N \in \mathbb{N}$) g_n is uniform continuous.

(ii) Known: $g_n \rightarrow g$ pointwise on $[a, b]$.
 g_n is uniformly continuous on $[a, b]$.

WTS : $g_n \xrightarrow{u} g$ on $[a, b]$.

Let $\epsilon > 0$ be given. we want to find N s.t. $\forall n \geq N$, $|g_n(x) - g(x)| < \epsilon$.

1. Notice that $|g_n(x) - g(x)|$

$$\leq |g_n(x) - g_n(y)| + |g_n(y) - g(y)| + |g(y) - g(x)|$$

we have a N for the ~~specific~~ n , sufficient to find a general one.

2. For $\epsilon/3$ to work, y has to be sufficiently close to x . Let $y \in$

$\{x_0 = a, x_1, \dots, x_K = b\} = P$, a partition of $[a, b]$ with
 norm $\|P\| < \frac{\epsilon}{3M}$. Now $\forall x \in [a, b]$, there is a friend

3. at most $\epsilon/3$ away. Take $N = \max\{N_1, \dots, N_K\}$ where

N_i such that $g_n \rightarrow g$ at x_i , $|g_n(x_i) - g(x_i)| < \epsilon/3$

4. Then $|g_n(x) - g_n(y)| < \epsilon/3$ (by choice of y , $\|P\| < \epsilon/3$)

$|g_n(y) - g_n(x)| < \epsilon/3$ ($N = \max$). \therefore ~~sequits-~~

$|g(y) - g(x)| < \epsilon/3$ ($\|P\| < \delta$ where $|y-x| < \delta \Rightarrow |g(y) - g(x)| < \epsilon/3$)

~~g gets -~~

$$|f'(x)| \leq M$$

① MVT

② Lipschitz

③ Riemann sum

- MA3110 Tuf 9.
1. (a) $\left| \frac{\cos(n\pi)}{n^{3/2}} \right| \leq 1/n^{3/2} \therefore \left\| \frac{\cos(n\pi)}{n^{3/2}} \right\|_{l^2} \leq \frac{1}{n^{3/2}} = M_n$.
 $\sum M_n = \frac{1}{n^{3/2}}$ is a p-series with $p = 3/2 > 1$ hence is convergent.
 $\Rightarrow \sum f_n = \sum_{n=1}^{\infty} \frac{\cos(n\pi)}{n^{3/2}}$ is uniformly conv on \mathbb{R} .
 - (b) $\left| \frac{n^n}{(n+n^2)^4} \right| \text{ since } -1 < n < 1 \Rightarrow |n^n| \leq 1 \text{ and } 0 < n^2$,
 $\leq \frac{1}{(n+1)^4} = \frac{1}{n^2} = M_n \therefore \sum f_n$ is uniformly conv on $[4, 1]$.
 - (c) $\left| \frac{(-1)^n}{n^2+n^2} \right| \leq \frac{1}{n^2+1} = M_n$.
 - (d) note that choose $x_n = \sqrt[n]{n!}$, then $\left| \frac{x_n}{n!} - 0 \right| = 1 = \varepsilon_0$, we have
~~If $f_n(x) = \frac{x^n}{n!}$, then f_n is uniformly conv. on \mathbb{R} . $\Rightarrow \sum f_n$ is not uniformly conv.~~
With same test $\|f_n\|_{l^2(\mathbb{R})} = 0$.
or f_n is decreasing, $n \leq 0 \Rightarrow f_n(n) \geq f_n(0) = n + n$.
2. (i) we must have $f_n \xrightarrow{u} 0$. If $n < 0$, $f_n(u) = ne^{-nu}$ is increasing with n .
If $n = 0$, $f_n(u) = u$ is increasing with n as well. Suppose $r > 0$ is given
~~for ne^{-nu}~~ let $n > 0$, we use the root test.
 $\rho = \limsup_{n \rightarrow \infty} \sqrt[n]{|ne^{-nu}|} = \limsup_{n \rightarrow \infty} ne^{-n} = e^{-n} \limsup_{n \rightarrow \infty} \sqrt[n]{n} = 0$
hence $\mathbb{E} = (0, \infty)$.
- (ii) $|ne^{-nu}| \leq |ne^0| = n \therefore \|f_n\|_{l^1([0, \infty))} = ne^0 = n \rightarrow 0$.
Hence $\sum f_n$ does not converge uniformly.
- (iii) claim: f is uniformly continuous on (r, ∞) $\forall r > 0$. Then we must have $f = \sum f_n$ on (r, ∞) $\forall r > 0 \Rightarrow \mathbb{R}$.
Pf: $\|ne^{-nu}\|_{l^1(r, \infty)} = ne^{-nr} \cdot \limsup_{n \rightarrow \infty} |e^{-nu}|^1 = Mn$.
Apply root test on $\sum M_n$, $\rho = \limsup_{n \rightarrow \infty} |ne^{-nr}|^{1/n}$.
~~=~~ $\limsup_{n \rightarrow \infty} e^{-nr} = 0$.
Since $\sum M_n$ is conv, by WMT. $\sum_{n=0}^{\infty} ne^{-nu}$ is conv. on $[r, \infty)$ $\forall r > 0$.
- (iv) Since each f_n is integrable on (r, ∞) and uniformly conv. on (r, ∞) $\forall r > 0$,
- $$\int_r^{\infty} f_n(x) dx = \int_r^{\infty} \sum_{n=1}^{\infty} ne^{-nx} dx = \sum_{n=1}^{\infty} \int_r^{\infty} ne^{-nx} dx = \sum_{n=1}^{\infty} [e^{-nx}]_r^{\infty}$$
- $$= \sum_{n=1}^{\infty} (e^{-r} - e^{-rn}) = \frac{e^{-r}}{1-e^{-r}} - \frac{e^{-rn}}{1-e^{-r}} \text{ since } 0 < e^{-r} < 1$$

3. Claim 1: $\sum_{n=1}^{\infty} g_n(n) \geq 0 \forall n \in \mathbb{N}$.

Pf: Suppose $\exists n_0, k_0 \text{ s.t. } g_{n_0}(k_0) < 0$, then $\lim_{n \rightarrow \infty} g_n(k_0) < 0$. violates unif. conv.

Claim 2: $\forall n \geq 1, |\sum_{k=n}^m f_k(n)| \leq 2M$.

Pf: since $|\sum_{k=1}^m f_k(n)| \leq m \forall n \in \mathbb{N}$,

$$|F_m(n)| \leq \left| \sum_{k=1}^m f_k(n) \right| + \left| \sum_{k=m+1}^{\infty} f_k(n) \right| \leq 2M.$$

Claim 3: $\left| \sum_{k=m}^n f_k(n) g_k(n) \right| \leq 2M g_m(n)$.

$$\begin{aligned} \text{Pf: By Abel's formula, } &= |f_{m+n}(n)g_n(n) - \sum_{k=m}^{n-1} f_{k+m}(n)(g_{k+1}(n) - g_k(n))| \\ &= |f_{m+n}(n)g_n(n) + \sum_{k=m}^{n-1} f_{k+m}(n)(g_{k+1}(n) - g_{k+1})| \\ &\leq 2M |g_n(n) + g_{m+n}(n) - g_n(n)| \\ &\leq 2M |g_m(n)| \leq 2M g_m(n). \end{aligned}$$

∴ We show $\sum_{k=1}^{\infty} f_k(n) g_k(n)$ fulfills the Cauchy criterion and is hence unif. conv.

$\Leftrightarrow \forall \varepsilon > 0, \exists K \in \mathbb{N}, n \geq m \geq K \Rightarrow$

$$\left| \sum_{k=m}^n f_k(n) g_k(n) \right| \leq 2M g_m(n) (< \varepsilon)$$

We need only choose m since $g_m \rightarrow 0$, given $\varepsilon / 2M$ sufficiently big K .

Then $\forall n \geq K, |g_m(n) - g_n| = |g_m(n)| \leq \frac{\varepsilon}{2M} = g_m(n)$.

□.

4. (i) Let $f_n(x) = \frac{|x|}{n^2 f_n}$ then $|f_n(x)|_{[-r, r]} \leq \left| \frac{|x|}{n^2 + 0^2} \right| = Mn$ is a p-series.

∴ By WMT, $\sum f_n(x)$ is conv. on $(-r, r)$ for $r > 0$.

(ii) Since f_n is cts on \mathbb{R} and $\sum f_n$ is unif. conv. on $(r, r]$
 $\Rightarrow \sum f_n$ is cts on $(-r, r] \setminus r \Rightarrow$ cts on \mathbb{R} .

(iii) We show (i) f is conv. at $x=1$ say.

① $\sum f_n'$ is conv. at any $[a, b]$, $0 < a < b < \infty$.

Then by theorem 3.5, we have f is diff at $(0, \infty)$ and $f' = \sum f_n'$.

Pf: If $n=1, f_1(1) = \frac{1}{1+f_1} \rightarrow 0$.

② $f_n'(x) = \frac{d}{dx} \left(\frac{x}{n^2 f_n} \right) = \frac{(n^2 f_n) - 2x f_n}{(n^2 f_n)^2} = \frac{n^2 - x^2}{n^2 + x^2}$. on $[a, b]$

∴ $|f_n'(x)|_{[a, b]} \leq \frac{(n^2 + 0)}{(n^2 + 0)} \leq \frac{n^2}{(n^2 + 0)} = \frac{1}{n}$. By WMT, $f_n'(x)$ is conv.

(iv) $\lim_{n \rightarrow \infty} \frac{f_n(1) - f(0)}{n-0} = \lim_{n \rightarrow \infty} \frac{1}{n} \left(\sum_{k=1}^{\infty} \frac{1}{k^2 + n^2} \right)$ we show $g(x) = \sum_{n=1}^{\infty} g_n(x) = \frac{1}{n^2 + x^2}$ is conv., and diverges. (cts of $f_n(x)$ gives us $\lim_{n \rightarrow \infty} f_n(1) = f(0)$)

$\left\| \frac{1}{n^2 + x^2} \right\|_{\mathbb{R}} \leq \frac{1}{n^2}$ is conv. by WMT. Then $f(0) = \sum_{n=1}^{\infty} \frac{1}{n^2} \geq 0$. ∴ $\lim_{n \rightarrow \infty} f_n(1) = f(0)$ does not exist. □.

1. (a) ~~$\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^{n+1} n^2 e^{2n}}{(n+1)^{2n+2} (n!)^2} \right| = \left| \frac{n^2}{(n+1)e^n} \right| \therefore R = \lim_{n \rightarrow \infty} \left| \frac{n^2}{(n+1)e^n} \right| = \infty$~~

$\therefore R = \infty$. When $x = x_0 = 0$, $\sum_{n=1}^{\infty} \frac{n!}{n^2 e^n} x^n = 0 \therefore \{0\}$.

(b) $\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^{n+1}}{[(n+1)^n]^2} \times \frac{(n!)^2}{n^n} \right| = \lim_{n \rightarrow \infty} \left| \left(\frac{n+1}{n} \right)^n \times \frac{n+1}{(n+1)^n} \right| = \infty$.

Use C-H formula: $\rho = \limsup_{n \rightarrow \infty} \left| \frac{n}{f(n)} \right| \therefore R = \infty, \text{IR}$.

(c) C-H formula: $\rho = \limsup_{n \rightarrow \infty} |1 - (-1)^n| = 3 \therefore R = \frac{1}{3}$.

At $x = \frac{1}{2}$, ~~$\left| \left(1 + (-1)^n \right)^n \right| \times \left| \left(\frac{3}{1 + (-1)^{n-1}} \right)^{n-1} \right| \geq \frac{1}{2}$~~

2nd term = 1. At $x = -\frac{1}{3}$, $(n+1)$ th term = 1 $\therefore \left(-\frac{1}{3}, \frac{1}{2} \right)$

(d) $\rho = \lim_{n \rightarrow \infty} \left| \frac{3^{n+1}}{(n+1)^{n+1} n!} \times \frac{n^2+n}{3^n} \right| = \left| \frac{3(n^2+n)}{n^2+3n+2} \right| = 3 \therefore R = \frac{1}{3}$.

At $x = x_0 - R = -1 - \frac{1}{3} = -\frac{4}{3}$,

~~$\sum_{n=1}^{\infty} \frac{3^n}{n^2+n} \left(-\frac{1}{3} \right)^n = \sum_{n=1}^{\infty} (-1)^n$ converges by the AST.~~

At $x = x_0 + R = -1 + \frac{1}{3} = -\frac{2}{3}$,

~~$\sum_{n=1}^{\infty} \frac{3^n}{n^2+n} \left(\frac{1}{3} \right)^n = \sum_{n=1}^{\infty} \frac{1}{n^2+n}$ since $n^2 < n^2$, converges by comp. test~~

$\therefore \left[-\frac{4}{3}, -\frac{2}{3} \right]$.

2. (i) Method 1: Misconceptions: use C-H.

$$\rho = \limsup_{n \rightarrow \infty} \left| \frac{1}{\sqrt[n]{n}} \right| = 1 \therefore R = 1.$$

Method 2: Refactor on this way:

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{x^{2n+5}}{2n+3} \times \frac{2n+1}{x^{2n+5}} \right| = \lim_{n \rightarrow \infty} \left| x^2 \left(\frac{2n+1}{2n+3} \right) \right| = x^2 \therefore \text{converges if } x^2 < 1 \Leftrightarrow |x| < 1.$$

Endpts: $\sum_{n=0}^{\infty} \frac{1}{2n+1}$ diverges by the integral test.

$\sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1}$ conv. by AST.

(2) (ii) Known that $f(x)$ inv. on $(-1, 1)$:

$$f(x) = \sum_{n=0}^{\infty} \frac{d}{dx^n} \left(\frac{x^{2n+1}}{2n+1} \right) = \sum_{n=0}^{\infty} \frac{(x^2)^n}{1} = \frac{1}{1-x^2}$$

$$(iii) f(u) - f(v) = \int_v^u f'(t) dt \text{ by FTC II. Since } f'(x) = \frac{2x}{1-x^2}$$

$$\therefore f(u) = \int_0^u \frac{dt}{1-t^2}$$

$$= \int_0^u \frac{1-t+t+t}{2(1-t^2)} dt = \frac{1}{2} \int_0^u \frac{1}{1+t} + \frac{1}{1-t} dt.$$

$$= \frac{1}{2} [\ln|1+t|]_0^u - \frac{1}{2} [\ln|1-t|]_0^u.$$

$$= \frac{1}{2} |\ln|1+u|| - \frac{1}{2} |\ln|1-u|| = \frac{1}{2} \ln \left| \frac{1+u}{1-u} \right|.$$

note $\ell = 1$

$$3. (a) \sum_{n=1}^{\infty} nx^n = x \sum_{n=1}^{\infty} nx^{n-1} \stackrel{\text{(why?)}}{=} x \sum_{n=1}^{\infty} \frac{d}{dx^n} (x^n) = x \frac{d}{dx} \left(\frac{1}{1-x} \right) = \frac{x}{(1-x)^2}$$

$$(b) \sum_{n=1}^{\infty} n^2 x^n = \cancel{\sum_{n=1}^{\infty} n(nx^n)} = x \sum_{n=1}^{\infty} n^2 x^{n-1}.$$

$$= \sum_{n=1}^{\infty} \frac{d}{dx^n} (nx^n) \stackrel{\text{(why?)(x)}}{=} x \frac{d}{dx^n} \left(\sum_{n=1}^{\infty} nx^n \right) = n \frac{d}{dx^n} \left(\frac{x}{(1-x)^2} \right).$$

$$= x \left[\frac{(1-x^2) + (2x)(x)}{(1-x^2)^2} \right] = \frac{x(1-x)[(1-x)+2x]}{(1-x)^3} = \frac{x(1+x)}{(1-x)^3}.$$

$$(c) \sum_{n=1}^{\infty} \frac{n}{n+1} x^n = \frac{1}{x} \sum_{n=1}^{\infty} \frac{n}{n+1} x^{n+1} = \frac{1}{x} \sum_{n=1}^{\infty} \left[\int_0^x n t^n dt - 0 \right]$$

$$= \frac{1}{x} \int_0^x \left(\sum_{n=1}^{\infty} nt^n \right) dt.$$

$$= \frac{1}{x} \int_0^x \frac{x}{(1-t)^2} dt$$

$$= \frac{1}{x} \int_0^x \frac{1-(1-t)}{(1-t)^2} dt = \frac{1}{x} \int_0^x \frac{1}{(1-t)^2} - \frac{1}{(1-t)} dt = \frac{1}{x} \left[\frac{1}{1-t} \right]_0^x + \frac{1}{x} \left[\ln(1-t) \right]_0^x$$

$$= \frac{1}{x} \left[\frac{1}{1-u} - 1 + \ln(1-u) \right].$$

4. It suffices to show $R_n = \frac{1}{(n+1)!} f^{(n+1)}(c_n) x^{n+1} \rightarrow 0$ for some $c_n \in (n, 0)$.

$$\lim_{n \rightarrow \infty} |R_n| = \lim_{n \rightarrow \infty} \left| \frac{1}{(n+1)!} f^{(n+1)}(c_n) x^{n+1} \right| \leq \lim_{n \rightarrow \infty} \frac{B r^{n+1}}{(n+1)!} = 0.$$

\therefore By squeeze.

5. (i) On $(-R, R)$, $a_n x^n \rightarrow 0 \therefore |a_n r^n| \leq M$, for some M .
 \therefore Let $M' = \max(1, M)$.

(ii) We do induction on n . $n=0$, it obvious.

$$|b_n| = \left| \sum_{k=0}^n a_k b_{n-k} \right| \leq \sum_{k=0}^n |a_k b_{n-k}|.$$

$$\leq \sum_{k=0}^n \frac{M'}{r^k} \times \frac{r^{n-k} M^{n-k}}{r^{n-k}} \text{ since } 1 \leq M'.$$

$$\therefore \leq \frac{M'^n}{r^n} \sum_{k=0}^n 2^{n-k} = \frac{M'^n}{r^n} (2^{n-1} + \dots + 2^0) \leq \frac{M'^n 2^n}{r^n}$$

$$(iii) R = \lim_{n \rightarrow \infty} \left| \frac{(2m)^{n+1}}{r^{n+1}} \times \frac{r^{n+1}}{(2m)^{n+1}} \right| = \frac{2m}{r} \therefore R = \frac{1}{r} = \frac{r}{2m} \quad r > 0, m \geq 1.$$

(iv) We have Weierstrass' Thm: Since f, g conv. on $(-\delta, \delta)$ where $\delta = \min(R, R_0)$ \therefore on $(-\delta, \delta)$

$f(n)g(n) = \sum_{k=0}^n a_k b_{n-k}$ where. c_n is the Cauchy ptf:

$$c_n = a_0 b_n + \sum_{k=1}^n a_k b_{n-k} = b_n - b_n = 0. \quad \forall n \geq 1.$$

$$\therefore f(n)g(n) = 1 + 0 + 0 + \dots = 1 \quad \therefore f(n) = \frac{1}{g(n)}, \quad \forall n \in (-\delta, \delta).$$

MATH110 Tuf 11

I. (i) Recall that $\sin x$ strictly ↑ on $[0, \frac{\pi}{2}]$. (derivative is $\cos x$, which > 0).
and $\cos x \rightarrow 0$ as $x \rightarrow \frac{\pi}{2}$. WTS given $M > 0$, $\exists \delta > 0$ s.t. $\frac{\pi}{2} - \delta < x < \frac{\pi}{2}$
 $\Rightarrow \tan x > M$.

Let M be given. Let $\frac{\pi}{4} < x_0 < \frac{\pi}{2} \Rightarrow \frac{1}{\sqrt{2}} < \sin x_0 < 1$.

~~choose δ & ϵ such that~~

We want δ s.t. $\tan x = \frac{\sin x}{\cos x}$ where $\sin x > \sin x_0 = \frac{1}{\sqrt{2}}$,
 $\cos x < \frac{1}{\sqrt{2}M}$
 $> \frac{1}{\sqrt{2}} \times \frac{1}{\sqrt{2}M} = M$.

Let $\epsilon = \frac{1}{\sqrt{2}M}$. $\exists \delta'$ s.t. $\frac{\pi}{2} - \delta' < x < \frac{\pi}{2} \Rightarrow \cos x < \epsilon = \frac{1}{\sqrt{2}M}$.

Now let $\delta = \min\{\frac{\pi}{4}, \delta'\}$.

□.

(ii) Since $\tan x$ is strictly increasing on $(-\frac{\pi}{2}, \frac{\pi}{2})$,
its inverse, $\tan^{-1}x$ is also strictly ↑.

WTS $\forall \epsilon > 0$, $\exists M > 0$ s.t. $x > M \Rightarrow |\tan^{-1}x - \frac{\pi}{2}| < \epsilon$.

(Given) since $\tan^{-1}x$ is continuous, $\tan^{-1}x < \frac{\pi}{2}$.

\therefore WTS $x > M \Rightarrow \frac{\pi}{2} - \epsilon < \tan^{-1}x$.

Let ϵ be given, then let M be $\tan^{-1}(\frac{\pi}{2} - \epsilon)$, we have

$$\begin{aligned} \tan^{-1}(x) &> \tan^{-1}(M) > \tan^{-1}(\tan(\frac{\pi}{2} - \epsilon)) \\ &= \frac{\pi}{2} - \epsilon. \end{aligned}$$

□.

2. (i) $R = \lim_{n \rightarrow \infty} \left| \frac{(n)(n+1)}{(n+1)(n+2)} \right| = 1 \Rightarrow R = 1$.

(ii) It suffices to show that ~~the series uniformly~~

$\sum_{n=1}^{\infty} \frac{|c_n|^n}{n(n+1)}$ converges, which Abel's theorem implies fcn. is uniformly convergent
on $[0, 1]$, in particular, continuous ~~at x=1~~.

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

$$\text{By continuity, } \lim_{n \rightarrow 1^-} f(n) = f(1) = \left. \sum_{n=1}^{\infty} \frac{(n)^n}{n(n+1)} \right|_{n=1} = 1.$$

□.

MA3110 Tuf 11 (2)

$$3 \cdot (i) \frac{d}{dx} \tan^{-1} x = \frac{1}{1+x^2} = \frac{1}{1-(x^2)} = \sum_{n=0}^{\infty} (-x^2)^n = \sum_{n=0}^{\infty} (-1)^n (n)^{2n} \text{ when } |n| < 1 \text{ since geom. trs. converge}$$

$$\therefore \tan^{-1}(n) - \tan^{-1}(0) = \int_0^n \frac{d}{dt} \tan^{-1}(t) dt = \sum_{n=0}^{\infty} \int_{0}^n (-1)^n (t)^{2n} dt$$

$$\tan^{-1}(n) = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} (n)^{2n+1}, \quad |n| < 1.$$

(ii) Check that $x = \pm 1 \Rightarrow \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$ is convergent by AST.

Thus by Abel's thm, we have $\lim_{x \rightarrow \pm 1} \sum_{n=0}^{\infty} \frac{6n^4}{2n+1} (n)^{2n+1}$

$$= \tan^{-1}(1) = \frac{\pi}{4}.$$

$$\therefore \pi = 4 \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}.$$

$$4. (i) \text{ Ratio test: } \rho = \lim_{n \rightarrow \infty} \left| \frac{n^{2n+2}}{3^{n+1}(n+2)} \times \frac{(n+1)^{2n+1}}{n^{2n}} \right| \\ = \lim_{n \rightarrow \infty} \left(\frac{n^{2(n+1)}}{3(n+2)} \right) = \frac{x^2}{3}. \text{ To converge, } \rho < 1$$

$$\Rightarrow |x| < \sqrt{3}.$$

If $x = \pm \sqrt{3}$, $\sum_{n=0}^{\infty} \frac{n^{2n}}{3^n(n+1)} = \sum_{n=0}^{\infty} \frac{1}{n+1}$ is the harm. srs, diverges.

(ii) $\therefore E = (-\sqrt{3}, +\sqrt{3})$.

(iii) Let $f(x) = \sum_{n=0}^{\infty} \frac{x^{2n}}{3^n(n+1)}$. Then consider $n^2 f(x)$:

$$\begin{aligned} \frac{d}{dx} (n^2 f(x)) &= \sum_{n=0}^{\infty} \frac{x^{2n+2}}{3^n(n+1)} = \sum_{n=0}^{\infty} \frac{(n+1)^2}{3^n(n+1)} x^{2n+1} \\ &= 2n \sum_{n=0}^{\infty} \left(\frac{x^2}{3}\right)^n. \\ &= 2n \times \frac{1}{1-\frac{x^2}{3}} = \frac{6n}{3-x^2}. \end{aligned}$$

$$\therefore n^2 f(x) = \int_0^x \frac{6t}{3-t^2} dt. \text{ by FTC I.}$$

$$= -3 \int_0^x \frac{-2t}{3-t^2} dt = \left[3 \ln(3-t^2) \right]_0^x = -3 \left[\ln\left(\frac{3-x^2}{3}\right) \right]$$

$$\therefore f(x) = -\frac{3}{x^2} \ln\left(\frac{3-x^2}{3}\right), \quad (x| < \sqrt{3}).$$

□

MATH118 TUT 11 (3)

5. Since $\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$ conv. abs., $\sum_{n=0}^{\infty} |a_n|$ and $\sum_{n=0}^{\infty} |b_n|$ conv. abs.
 Define $c_n = \sum_{k=0}^n a_k b_{n-k}$, $\|c_n\| = \sum_{k=0}^n |a_k||b_{n-k}|$.

$$\text{Note that } |c_n| = \left| \sum_{k=0}^n a_k b_{n-k} \right| \leq \sum_{k=0}^n |a_k||b_{n-k}| \text{ by triangle inequality.}$$

$$= \|c_n\|.$$

By comparison test, since $\sum_{n=0}^{\infty} \|c_n\|$ converges (by weierstrass's theorem),
 $\sum_{n=0}^{\infty} |c_n|$ also converges. Thus $\sum_{n=0}^{\infty} c_n$ converges absolutely.

$$6. (i) R = \lim_{n \rightarrow \infty} \left| \left(\frac{\alpha \dots (\alpha-n)(\alpha-n+1)}{(n+1)!} \times \frac{x^n}{x^{n+1}} \right) \right|$$

$$= \lim_{n \rightarrow \infty} \left| \frac{\alpha-n}{n+1} \right| = \lim_{n \rightarrow \infty} \left| \frac{\alpha-1}{1+\frac{1}{n}} \right| = \frac{\alpha-1}{1+0} = \alpha-1. \quad \therefore R = \frac{1}{\alpha-1} = 1.$$

$$(ii) f(n) = \sum_{n=0}^{\infty} \binom{\alpha}{n} a_n x^n = \sum_{n=1}^{\infty} n \binom{\alpha}{n} x^{n-1} \stackrel{n \rightarrow \infty}{\rightarrow} 1 \binom{\alpha}{1} + 2 \binom{\alpha}{2} x + \dots$$

$$(x+1)f'(n) = \sum_{n=0}^{\infty} n \binom{\alpha}{n} x^n + \sum_{n=1}^{\infty} n \binom{\alpha}{n} x^{n-1} \quad \text{Sub } n=n+1.$$

$$\text{add } 0 \binom{\alpha}{0} x^0. \quad \left(= \sum_{n=0}^{\infty} n \binom{\alpha}{n} x^n + \sum_{n=0}^{\infty} (n+1) \binom{\alpha}{n+1} x^{n+1} \right)$$

$$= \sum_{n=0}^{\infty} x^n (n \binom{\alpha}{n} + (n+1) \binom{\alpha}{n+1}).$$

$$\underline{\text{Claim: }} n \binom{\alpha}{n} + (n+1) \binom{\alpha}{n+1} = \alpha \binom{\alpha}{n}.$$

$$\underline{\text{Verify: }} \frac{\alpha \dots (\alpha-n+1)}{(n-1)!} * \frac{\alpha \dots (\alpha-n)}{n!} = \frac{\alpha \dots (\alpha-n+1)}{(n-1)!} \left[\frac{\alpha}{n} x + 1 + \frac{\alpha-n}{n} \right]$$

$$= \frac{\alpha \dots (\alpha-n+1)}{(n-1)!} \frac{\alpha}{n} = \alpha \binom{\alpha}{n}.$$

$$= \alpha \sum_{n=0}^{\infty} \binom{\alpha}{n} x^n = \alpha f(x) \quad \forall x < 1.$$

$$(iii) h'(n) = -\alpha (1+n)^{-\alpha-1} f(n) + (1+n)^{-\alpha} \left(\frac{\alpha f(n)}{1+n} \right)$$

$$= f(n) (1+n)^{-\alpha-1} (-\alpha + \alpha) = 0. \quad \forall n \in (-1, 1).$$

$$(iv) Then h is constant. h(n) = h(0) = 1 \quad \forall n \in (-1, 1).$$

$$\therefore f(n) = \sum_{n=0}^{\infty} \binom{\alpha}{n} x^n = (1+x)^{\alpha}.$$