DHANAMANJURI UNIVERSITY

Examination-2024 (December)

M.Sc.1 st Semester

Name of Programme : M.Sc. Mathematics

Paper Type : Theory
Paper Code : MAT-502

Paper Title : Real Analysis-I

Full Marks: 80

Pass Marks: 32 Duration: 3 Hours

The figures in the margin indicate full marks for the questions.

Answer all the questions:

1. Answer any three of the following questions:

 $10 \times 3 = 30$

- a) i) If f is a bounded real valued function defined on [a,b], α is monotonically increasing on [a,b] and P^* is a refinement of P, then prove that $L(P,f,\alpha) \leq L(P^*,f,\alpha)$ and $U(P^*,f,\alpha) \leq U(P,f,\alpha)$.
 - ii) Let f be a bounded real valued function defined on [a, b] and α be monotonically increasing on [a, b]. Prove that $\int_a^b f \, d\alpha \leq \int_a^{\overline{b}} f \, d\alpha$.
- b) i) Show that $f \in R(\alpha)$ on [a, b] if and only if for every $\varepsilon > 0$, there exists a partition P of [a, b] such that $U(P, f, \alpha) L(P, f, \alpha) < \varepsilon$.
 - ii) Let f be a bounded real valued function defined on [a,b]. If $U(P,f,\alpha)-L(P,f,\alpha)<\varepsilon$ holds for some partition $P=\{a=x_0,x_1,\ldots,x_n=b\}$ of [a,b] and some $\varepsilon>0$, then show that $\sum_{i=1}^n|f(s_i)-f(t_i)|\Delta\alpha_i<\varepsilon$, if $s_i,t_i\in[x_{i-1},x_i]$.
- c) Let $f_1, f_2 \in \mathcal{R}(\alpha)$ on [a, b]. Show that $f_1 + f_2 \in \mathcal{R}(\alpha)$ on [a, b] and $\int_a^b (f_1 + f_2) d\alpha = \int_a^b f_1 d\alpha + \int_a^b f_2 d\alpha$.
- d) i) If f is continuous on [a,b] and α is monotonically increasing on [a,b], then show that $f \in \mathcal{R}(\alpha)$ on [a,b].
 - ii) Let α be monotonically increasing on [a,b]. Suppose $f \in \mathcal{R}(\alpha)$ on [a,b], $m \leq f \leq M$, ϕ is continuous on [m,M] and $h(x) = \phi(f(x))$ on [a,b]. Show that $h \in \mathcal{R}(\alpha)$ on [a,b].
- e) i) Let $f \in \mathcal{R}$ on [a,b] and let $F(x) = \int_a^x f(t)dt$ for all x in [a,b]. Show that F is continuous on [a,b]; and F is differentiable at $x_0 \in [a,b]$ and $F'(x_0) = f(x_0)$ if f is a continuous at x_0 .
 - ii) If $f \in \mathcal{R}$ on [a,b] and there is a differentiable function F on [a,b] such that F' = f, then prove that $\int_a^b f(x) dx = F(b) F(a)$.

2. Answer any three of the following questions:

 $10 \times 3 = 30$

- a) Define the rearrangement of a sequence of real numbers. If $\sum_{n=1}^{\infty} a_n$ converges absolutely to A, the show that any rearrangement $\sum_{n=1}^{\infty} a'_n$ of $\sum_{n=1}^{\infty} a_n$ converges absolutely to A.
- b) State and prove the Riemann's rearrangement theorem on series of real numbers.
- c) i) Suppose $\lim_{n\to\infty} f_n(x) = f(x)$ for all $x\in E$. Put $M_n = \sup_{x\in E} |f_n(x) - f(x)|$. Prove that $f_n\to f$ uniformly on E and only if $M_n\to 0$ as $n\to \infty$.
 - ii) Show that the sequence $\{f_n\}$, where $f_n(x) = \frac{x}{1+nx^2}$, is uniformly convergent on any closed interval I.
- d) i) Let $\{f_n\}$ be a sequence of continuous function defined on E, and let $f_n \to f$ uniformly on E. Prove that f is continuous on E.
 - ii) Let $\{f_n\}$ be a uniformly convergent sequence with uniform limit f on [a,b] and let f_n be integrable on [a,b] for all $n \in \mathbb{N}$. Prove that f is integrable on [a,b] and $\int_a^b f(x) dx = \lim_{n \to \infty} \int_a^b f_n(x) dx$.
- e) State and prove the Abel's test for uniform convergence of series of functions.

3. Answer any two of the following questions:

 $10 \times 2 = 20$

- a) i) If $A \in L(\mathbb{R}^n, \mathbb{R}^m)$, then prove that $||A|| < \infty$ and A is a uniformly continuous mapping of \mathbb{R}^n into \mathbb{R}^m .
 - ii) If $A,B\in L(\mathbb{R}^n,\mathbb{R}^m)$ and c is a scalar, then prove that $\|A+B\|\leq \|A\|+\|B\|$ and $\|cA\|=|c|\|A\|$. Also show that $L(\mathbb{R}^n,\mathbb{R}^m)$ is a metric space with the distance between A and B defined by $\|A-B\|$.
 - iii)If $A \in L(\mathbb{R}^n, \mathbb{R}^m)$ and $B \in L(\mathbb{R}^m, \mathbb{R}^k)$, then prove that $||BA|| \leq ||B|| \, ||A||$.
- b) i) Let E be an open set in \mathbb{R}^n , f maps E into \mathbb{R}^n , $x \in E$ and $\lim_{h \to 0} \frac{|f(x+h) f(x) Ah|}{|h|} = 0$ holds with $A = A_1$ and with $A = A_2$. Prove that $A_1 = A_2$.
 - ii) Suppose E is an open set in \mathbb{R}^n , f maps E into \mathbb{R}^m , f is differentiable at $x_0 \in E$, g maps an open set containing f(E) into \mathbb{R}^k , and g is differentiable at $f(x_0)$. Prove that the mapping F of E into \mathbb{R}^k defined by F(x) = g(f(x)) is differentiable at x_0 , and $F'(x_0) = g'(f(x_0))f'(x_0)$.
 - iii) State and prove Inverse function theorem.
