

# MA 101 (Mathematics I)

## Solutions for Tutorial Problem Set

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1. Let  $(x_n)$  be a convergent sequence of positive real numbers such that  $\lim_{n \rightarrow \infty} x_n < 1$ . Show that  $\lim_{n \rightarrow \infty} x_n^n = 0$ .

*Solution:* If  $\ell = \lim_{n \rightarrow \infty} x_n$ , then  $\frac{1}{2}(1 - \ell) > 0$  and so there exists  $n_0 \in \mathbb{N}$  such that  $|x_n - \ell| < \frac{1}{2}(1 - \ell)$  for all  $n \geq n_0$ . Hence  $0 < x_n < \frac{1}{2}(1 + \ell)$  for all  $n \geq n_0 \Rightarrow 0 < x_n^n < (\frac{1+\ell}{2})^n$  for all  $n \geq n_0$ . Since  $\frac{1}{2}(1 + \ell) < 1$ ,  $\lim_{n \rightarrow \infty} (\frac{1+\ell}{2})^n = 0$ . Therefore by sandwich theorem,  $\lim_{n \rightarrow \infty} x_n^n = 0$ .

*Alternative solution:* Since  $\lim_{n \rightarrow \infty} (x_n^n)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} x_n < 1$ , by root test, the series  $\sum_{n=1}^{\infty} x_n^n$  converges and hence  $\lim_{n \rightarrow \infty} x_n^n = 0$ .

2. Let  $(x_n)$  be a convergent sequence in  $\mathbb{R}$  with limit  $\ell \in \mathbb{R}$  and let  $\alpha \in \mathbb{R}$ .

(a) If  $x_n > \alpha$  for all  $n \in \mathbb{N}$ , then show that  $\ell \geq \alpha$ .

(b) If  $\ell > \alpha$ , then show that there exists  $n_0 \in \mathbb{N}$  such that  $x_n > \alpha$  for all  $n \geq n_0$ .

(Note that  $\ell$  can be equal to  $\alpha$  in (a).)

*Solution:* (a) If possible, let  $\ell < \alpha$ . Then  $\alpha - \ell > 0$  and since  $x_n \rightarrow \ell$ , there exists  $n_0 \in \mathbb{N}$  such that  $|x_n - \ell| < \alpha - \ell$  for all  $n \geq n_0$ . This implies that  $x_n < \ell + \alpha - \ell = \alpha$  for all  $n \geq n_0$ , which is a contradiction. Hence  $\ell \geq \alpha$ .

(b) Since  $\ell - \alpha > 0$  and since  $x_n \rightarrow \ell$ , there exists  $n_0 \in \mathbb{N}$  such that  $|x_n - \ell| < \ell - \alpha$  for all  $n \geq n_0$ . This implies that  $x_n > \ell - (\ell - \alpha) = \alpha$  for all  $n \geq n_0$ .

(Note that although  $\frac{1}{n} > 0$  for all  $n \in \mathbb{N}$ ,  $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$  and thus  $\ell$  can be equal to  $\alpha$  in (a).)

3. For  $\alpha \in \mathbb{R}$ , examine whether  $\lim_{n \rightarrow \infty} \frac{1}{n^2}([\alpha] + [2\alpha] + \cdots + [n\alpha])$  exists (in  $\mathbb{R}$ ). Also, find the value if it exists.

(For each  $x \in \mathbb{R}$ ,  $[x]$  denotes the greatest integer not exceeding  $x$ .)

*Solution:* For each  $x \in \mathbb{R}$ ,  $[x] \leq x < [x] + 1 \Rightarrow x - 1 < [x] \leq x$ . Hence, for all  $n \in \mathbb{N}$ ,  $\frac{1}{n^2}\{(\alpha - 1) + (2\alpha - 1) + \cdots + (n\alpha - 1)\} < x_n \leq \frac{1}{n^2}(\alpha + 2\alpha + \cdots + n\alpha) \Rightarrow \frac{\alpha}{2}(1 + \frac{1}{n}) - \frac{1}{n} < x_n \leq \frac{\alpha}{2}(1 + \frac{1}{n})$  for all  $n \in \mathbb{N}$ . Since  $\frac{\alpha}{2}(1 + \frac{1}{n}) - \frac{1}{n} \rightarrow \frac{\alpha}{2}$  and  $\frac{\alpha}{2}(1 + \frac{1}{n}) \rightarrow \frac{\alpha}{2}$ , by sandwich theorem,  $(x_n)$  is convergent and  $\lim_{n \rightarrow \infty} x_n = \frac{\alpha}{2}$ .

4. Let  $x_1 = 6$  and  $x_{n+1} = 5 - \frac{6}{x_n}$  for all  $n \in \mathbb{N}$ . Examine whether the sequence  $(x_n)$  is convergent. Also, find  $\lim_{n \rightarrow \infty} x_n$  if  $(x_n)$  is convergent.

*Solution:* We have  $x_1 > 3$  and if we assume that  $x_k > 3$  for some  $k \in \mathbb{N}$ , then  $x_{k+1} > 5 - 2 = 3$ . Hence by the principle of mathematical induction,  $x_n > 3$  for all  $n \in \mathbb{N}$ . Therefore  $(x_n)$  is bounded below. Again,  $x_2 = 4 < x_1$  and if we assume that  $x_{k+1} < x_k$  for some  $k \in \mathbb{N}$ , then  $x_{k+2} - x_{k+1} = 6(\frac{1}{x_k} - \frac{1}{x_{k+1}}) < 0 \Rightarrow x_{k+2} < x_{k+1}$ . Hence by the principle of mathematical induction,  $x_{n+1} < x_n$  for all  $n \in \mathbb{N}$ . Therefore  $(x_n)$  is decreasing. Consequently  $(x_n)$  is convergent. Let  $\ell = \lim_{n \rightarrow \infty} x_n$ . Then  $\lim_{n \rightarrow \infty} x_{n+1} = 5 - \frac{6}{\lim_{n \rightarrow \infty} x_n} \Rightarrow \ell = 5 - \frac{6}{\ell}$  (since  $x_n > 3$  for all  $n \in \mathbb{N}$ ,  $\ell \neq 0$ )  $\Rightarrow (\ell - 2)(\ell - 3) = 0 \Rightarrow \ell = 2$  or  $\ell = 3$ . But  $x_n > 3$  for all  $n \in \mathbb{N}$ , so  $\ell \geq 3$ . Therefore  $\ell = 3$ .

*Alternative solution:* For all  $n \in \mathbb{N}$ , we have  $|x_{n+2} - x_{n+1}| = \frac{6}{|x_{n+1}||x_n|}|x_{n+1} - x_n|$ . Also, as shown in the above solution,  $x_n > 3$  for all  $n \in \mathbb{N}$ . Hence  $|x_{n+2} - x_{n+1}| \leq \frac{2}{3}|x_{n+1} - x_n|$  for all  $n \in \mathbb{N}$ . It follows that  $(x_n)$  is a Cauchy sequence in  $\mathbb{R}$  and hence  $(x_n)$  is convergent. To show that  $\lim_{n \rightarrow \infty} x_n = 3$ , we proceed as in the above solution.

5. Let  $(x_n)$  be a sequence of nonzero real numbers. If  $(x_n)$  does not have any convergent subsequence, then show that  $\lim_{n \rightarrow \infty} \frac{1}{x_n} = 0$ .

*Solution:* If  $\lim_{n \rightarrow \infty} \frac{1}{x_n} \neq 0$ , then there exists  $\varepsilon > 0$  such that for each  $n \in \mathbb{N}$ , there exists a positive integer  $m > n$  satisfying  $|\frac{1}{x_m}| \geq \varepsilon$ , i.e.  $|x_m| \leq \frac{1}{\varepsilon}$ . Thus we get positive integers  $n_1 < n_2 < \dots$  such that  $|x_{n_k}| \leq \frac{1}{\varepsilon}$  for each  $k \in \mathbb{N}$ . So  $(x_{n_k})$  is a bounded subsequence of  $(x_n)$  and hence by Bolzano-Weierstrass theorem,  $(x_{n_k})$  has a convergent subsequence, which is also a convergent subsequence of  $(x_n)$ , which contradicts the hypothesis. Therefore  $\lim_{n \rightarrow \infty} \frac{1}{x_n} = 0$ .

*Alternative solution:* Let  $\varepsilon > 0$ . We claim that there exist at most finitely many  $n \in \mathbb{N}$  for which  $x_n \in [-\frac{1}{\varepsilon}, \frac{1}{\varepsilon}]$ . Because otherwise, we get a subsequence  $(x_{n_k})$  of  $(x_n)$  such that  $x_{n_k} \in [-\varepsilon, \varepsilon]$  for all  $k \in \mathbb{N}$  and so  $(x_{n_k})$  is bounded. By Bolzano-Weierstrass theorem,  $(x_{n_k})$  has a convergent subsequence, which is also a subsequence of  $(x_n)$ . This contradicts the given hypothesis. Hence our claim is proved and so there exists  $n_0 \in \mathbb{N}$  such that  $|x_n| > \frac{1}{\varepsilon}$  for all  $n \geq n_0$ . Thus  $|\frac{1}{x_n}| < \varepsilon$  for all  $n \geq n_0$  and therefore  $\lim_{n \rightarrow \infty} \frac{1}{x_n} = 0$ .

6. Examine whether the series  $\sum_{n=1}^{\infty} \frac{1}{n^{1+\frac{1}{n}}}$  is convergent.

*Solution:* Let  $x_n = \frac{1}{n^{1+\frac{1}{n}}}$  and let  $y_n = \frac{1}{n}$  for all  $n \in \mathbb{N}$ . Then  $\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = 1 \neq 0$ . Since  $\sum_{n=1}^{\infty} y_n$  is not convergent, by the limit comparison test,  $\sum_{n=1}^{\infty} x_n$  is also not convergent.

7. Let  $x_n > 0$  for all  $n \in \mathbb{N}$ . Show that the series  $\sum_{n=1}^{\infty} x_n$  converges iff the series  $\sum_{n=1}^{\infty} \frac{x_n}{1+x_n}$  converges.

*Solution:* We have  $0 < \frac{x_n}{1+x_n} < x_n$  for all  $n \in \mathbb{N}$ . Hence by comparison test,  $\sum_{n=1}^{\infty} \frac{x_n}{1+x_n}$  converges if  $\sum_{n=1}^{\infty} x_n$  converges.

Conversely, let  $\sum_{n=1}^{\infty} \frac{x_n}{1+x_n}$  converge. Then  $\frac{x_n}{1+x_n} \rightarrow 0$  and so there exists  $n_0 \in \mathbb{N}$  such that  $\frac{x_n}{1+x_n} < \frac{1}{2}$  for all  $n \geq n_0$ . This implies that  $x_n < 1$  for all  $n \geq n_0$ , i.e.  $1+x_n < 2$  for all  $n \geq n_0$  and so  $x_n < \frac{2x_n}{1+x_n}$  for all  $n \geq n_0$ . By comparison test, we conclude that  $\sum_{n=1}^{\infty} x_n$  converges.

*Alternative solution:* If  $\sum_{n=1}^{\infty} x_n$  converges, then  $\lim_{n \rightarrow \infty} \frac{\frac{x_n}{1+x_n}}{\frac{1}{1+x_n}} = \lim_{n \rightarrow \infty} \frac{x_n}{1+x_n} = 1$  (since  $x_n \rightarrow 0$ ) and hence by limit comparison test,  $\sum_{n=1}^{\infty} \frac{x_n}{1+x_n}$  converges.

Conversely, if  $\sum_{n=1}^{\infty} \frac{x_n}{1+x_n}$  converges, then  $\lim_{n \rightarrow \infty} \frac{\frac{x_n}{1+x_n}}{\frac{1}{1+x_n}} = \lim_{n \rightarrow \infty} \frac{x_n}{1+x_n} = 1 \neq 0$  (since  $\frac{x_n}{1+x_n} \rightarrow 0$  and so  $\frac{1}{1+x_n} \rightarrow 1$ ) and hence by limit comparison test,  $\sum_{n=1}^{\infty} x_n$  converges.

8. Find all  $x \in \mathbb{R}$  for which the series  $\sum_{n=1}^{\infty} \frac{(-1)^n(x-1)^n}{2^n n^2}$  converges.

*Solution:* If  $x = 1$ , then the given series becomes  $0 + 0 + \dots$ , which is clearly convergent. Let  $x(\neq 1) \in \mathbb{R}$  and let  $a_n = \frac{(-1)^n(x-1)^n}{2^n n^2}$  for all  $n \in \mathbb{N}$ . Then  $\lim_{n \rightarrow \infty} |\frac{a_{n+1}}{a_n}| = \frac{1}{2}|x-1|$ . Hence by ratio test,  $\sum_{n=1}^{\infty} a_n$  converges (absolutely) if  $\frac{1}{2}|x-1| < 1$ , i.e. if  $x \in (-1, 3)$  and does not converge if  $\frac{1}{2}|x-1| > 1$ , i.e. if  $x \in (-\infty, -1) \cup (3, \infty)$ . If  $\frac{1}{2}|x-1| = 1$ , i.e. if  $x \in \{-1, 3\}$ , then  $\sum_{n=1}^{\infty} |a_n| = \sum_{n=1}^{\infty} \frac{1}{n^2}$  converges and hence  $\sum_{n=1}^{\infty} a_n$  converges. Therefore the set of  $x \in \mathbb{R}$  for which  $\sum_{n=1}^{\infty} a_n$  converges is  $[-1, 3]$ .

*Alternative solution:* Instead of ratio test, one can find  $\lim_{n \rightarrow \infty} |a_n|^{\frac{1}{n}} = \frac{1}{2}|x-1|$  and use root test.

The remaining part is same.

9. If  $\alpha (\neq 0) \in \mathbb{R}$ , then show that the series  $\sum_{n=1}^{\infty} (-1)^n \sin(\frac{\alpha}{n})$  is conditionally convergent.

*Solution:* We choose  $n_0 \in \mathbb{N}$  such that  $\frac{|\alpha|}{n_0} < \frac{\pi}{2}$ . Then for all  $n \geq n_0$ ,  $\sin(\frac{\alpha}{n})$  has the same sign as that of  $\alpha$ . Since the sine function is increasing in  $(0, \frac{\pi}{2})$ , it follows that the sequence  $(\sin(\frac{|\alpha|}{n}))_{n=n_0}^{\infty}$  is decreasing. Also,  $\lim_{n \rightarrow \infty} \sin(\frac{|\alpha|}{n}) = 0$ . Hence by Leibniz's test,  $\sum_{n=n_0}^{\infty} (-1)^n \sin(\frac{\alpha}{n})$

is convergent. Consequently  $\sum_{n=1}^{\infty} (-1)^n \sin(\frac{\alpha}{n})$  is convergent.

Again,  $\sum_{n=1}^{\infty} |(-1)^n \sin(\frac{\alpha}{n})| = \sum_{n=1}^{\infty} |\sin(\frac{\alpha}{n})|$  is not convergent by limit comparison test, since (using

$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$ )  $\lim_{n \rightarrow \infty} \frac{|\sin(\alpha/n)|}{1/n} = |\alpha| \lim_{n \rightarrow \infty} \left| \frac{\sin(\alpha/n)}{\alpha/n} \right| = |\alpha| \neq 0$  and  $\sum_{n=1}^{\infty} \frac{1}{n}$  is not convergent. Therefore the given series is conditionally convergent.

10. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be defined by  $f(x) = \begin{cases} x & \text{if } x \in \mathbb{Q}, \\ [x] & \text{if } x \in \mathbb{R} \setminus \mathbb{Q}. \end{cases}$

Determine all the points of  $\mathbb{R}$  where  $f$  is continuous.

*Solution:* Let  $x \in \mathbb{R} \setminus \mathbb{Q}$ . Then there exists a sequence  $(r_n)$  in  $\mathbb{Q}$  such that  $r_n \rightarrow x$ . So  $f(r_n) = r_n \rightarrow x \neq [x] = f(x)$ . Hence  $f$  is not continuous at  $x$ .

Again, let  $y \in \mathbb{Q}$ . Then there exists a sequence  $(t_n)$  in  $\mathbb{R} \setminus \mathbb{Q}$  such that  $t_n < y$  for all  $n \in \mathbb{N}$  and

$t_n \rightarrow y$ . For each  $n \in \mathbb{N}$ ,  $f(t_n) = \begin{cases} [t_n] \leq y-1 & \text{if } y \in \mathbb{Z}, \\ [t_n] \leq [y] < y & \text{if } y \notin \mathbb{Z}. \end{cases}$

In either case  $f(t_n) \not\rightarrow f(y) = y$ . Hence  $f$  is not continuous at  $y$ . Therefore  $f$  is not continuous at any point of  $\mathbb{R}$ .

11. Let  $f : [0, 1] \rightarrow \mathbb{R}$  be continuous such that  $f(0) = f(1)$ . Show that

(a) there exist  $x_1, x_2 \in [0, 1]$  such that  $f(x_1) = f(x_2)$  and  $x_1 - x_2 = \frac{1}{2}$ .

(b) there exist  $x_1, x_2 \in [0, 1]$  such that  $f(x_1) = f(x_2)$  and  $x_1 - x_2 = \frac{1}{3}$ .

(In fact, if  $n \in \mathbb{N}$ , then there exist  $x_1, x_2 \in [0, 1]$  such that  $f(x_1) = f(x_2)$  and  $x_1 - x_2 = \frac{1}{n}$ . However, it is not necessary that there exist  $x_1, x_2 \in [0, 1]$  such that  $f(x_1) = f(x_2)$  and  $x_1 - x_2 = \frac{2}{5}$ .)

*Solution:* (a) Let  $g(x) = f(x + \frac{1}{2}) - f(x)$  for all  $x \in [0, \frac{1}{2}]$ . Since  $f$  is continuous,  $g : [0, \frac{1}{2}] \rightarrow \mathbb{R}$  is continuous. Also  $g(0) = f(\frac{1}{2}) - f(0)$  and  $g(\frac{1}{2}) = f(1) - f(\frac{1}{2}) = -g(0)$ , since  $f(0) = f(1)$ . If  $g(0) = 0$ , then we can take  $x_1 = \frac{1}{2}$  and  $x_2 = 0$ . Otherwise,  $g(\frac{1}{2})$  and  $g(0)$  are of opposite signs and hence by the intermediate value property of continuous functions, there exists  $c \in (0, \frac{1}{2})$  such that  $g(c) = 0$ , i.e.  $f(c + \frac{1}{2}) = f(c)$ . We take  $x_1 = c + \frac{1}{2}$  and  $x_2 = c$ .

(b) Let  $g(x) = f(x + \frac{1}{3}) - f(x)$  for all  $x \in [0, \frac{2}{3}]$ . Since  $f$  is continuous,  $g : [0, \frac{2}{3}] \rightarrow \mathbb{R}$  is continuous. Also  $g(0) + g(\frac{1}{3}) + g(\frac{2}{3}) = f(1) - f(0) = 0$ . If at least one of  $g(0)$ ,  $g(\frac{1}{3})$  and  $g(\frac{2}{3})$  is 0, then the result follows immediately. Otherwise, at least two of  $g(0)$ ,  $g(\frac{1}{3})$  and  $g(\frac{2}{3})$  are of opposite signs and hence by the intermediate value property of continuous functions, there exists  $c \in (0, \frac{2}{3})$  such that  $g(c) = 0$ , i.e.  $f(c + \frac{1}{3}) = f(c)$ . We take  $x_1 = c + \frac{1}{3}$  and  $x_2 = c$ .

(Assuming  $n > 1$ , we define  $g(x) = f(x + \frac{1}{n}) - f(x)$  for all  $x \in [0, 1 - \frac{1}{n}]$ . Since  $f$  is continuous,  $g : [0, 1 - \frac{1}{n}] \rightarrow \mathbb{R}$  is continuous. Also  $g(0) + g(\frac{1}{n}) + g(\frac{2}{n}) + \dots + g(1 - \frac{1}{n}) = f(1) - f(0) = 0$ . If at least one of  $g(0)$ ,  $g(\frac{1}{n})$ , ...,  $g(1 - \frac{1}{n})$  is 0, then the result follows immediately. Otherwise, at least two of  $g(0)$ ,  $g(\frac{1}{n})$ , ...,  $g(1 - \frac{1}{n})$  are of opposite signs and hence by the intermediate value property of continuous functions, there exists  $c \in (0, 1 - \frac{1}{n})$  such that  $g(c) = 0$ , i.e.  $f(c + \frac{1}{n}) = f(c)$ . We take  $x_1 = c + \frac{1}{n}$  and  $x_2 = c$ .

Again, if  $f(x) = \sin^2(\frac{5}{2}\pi x) - x$  for all  $x \in [0, 1]$ , then  $f : [0, 1] \rightarrow \mathbb{R}$  is continuous and  $f(0) = 0 = f(1)$ . However,  $f(x) - f(x + \frac{2}{5}) = \frac{2}{5}$  for all  $x \in [0, \frac{3}{5}]$  and so no points  $x_1, x_2 \in [0, 1]$

exist satisfying  $f(x_1) = f(x_2)$  and  $x_1 - x_2 = \frac{2}{5}$ .)

12. Let  $p$  be an odd degree polynomial with real coefficients in one real variable. If  $g : \mathbb{R} \rightarrow \mathbb{R}$  is a bounded continuous function, then show that there exists  $x_0 \in \mathbb{R}$  such that  $p(x_0) = g(x_0)$ .

(In particular, this shows that

(a) every odd degree polynomial with real coefficients in one real variable has at least one real zero.

(b) the equation  $x^9 - 4x^6 + x^5 + \frac{1}{1+x^2} = \sin 3x + 17$  has at least one real root.

(c) the range of every odd degree polynomial with real coefficients in one real variable is  $\mathbb{R}$ .)

*Solution:* Let  $f(x) = p(x) - g(x)$  for all  $x \in \mathbb{R}$ . Since both  $p$  and  $g$  are continuous,  $f : \mathbb{R} \rightarrow \mathbb{R}$  is continuous.

Since  $g$  is bounded, there exists  $M > 0$  such that  $|g(x)| \leq M$  for all  $x \in \mathbb{R}$ .

Let  $p(x) = a_0x^n + a_1x^{n-1} + \cdots + a_{n-1}x + a_n$  for all  $x \in \mathbb{R}$ , where  $a_i \in \mathbb{R}$  for  $i = 0, 1, \dots, n$ ,  $n \in \mathbb{N}$  is odd and  $a_0 \neq 0$ . So  $p(x) = a_0x^n(1 + \frac{a_1}{a_0} \cdot \frac{1}{x} + \cdots + \frac{a_{n-1}}{a_0} \cdot \frac{1}{x^{n-1}} + \frac{a_n}{a_0} \cdot \frac{1}{x^n})$  for all  $x(\neq 0) \in \mathbb{R}$ . We assume that  $a_0 > 0$ . (The case  $a_0 < 0$  is almost similar.) Then  $\lim_{x \rightarrow \infty} p(x) = \infty$

and  $\lim_{x \rightarrow -\infty} p(x) = -\infty$  (since  $n$  is odd). So there exist  $x_1 > 0$  and  $x_2 < 0$  such that  $p(x_1) > M$  and  $p(x_2) < -M$ . Hence  $f(x_1) > 0$  and  $f(x_2) < 0$ . By the intermediate value property of continuous functions, there exists  $x_0 \in (x_2, x_1)$  such that  $f(x_0) = 0$ , i.e.  $p(x_0) = g(x_0)$ .

(For (a), we take  $g(x) = 0$  for all  $x \in \mathbb{R}$ . For (b), we take  $p(x) = x^9 - 4x^6 + x^5 - 17$  and  $g(x) = \sin 3x - \frac{1}{1+x^2}$  for all  $x \in \mathbb{R}$  and we note that  $|g(x)| \leq 2$  for all  $x \in \mathbb{R}$ . For (c), given  $y \in \mathbb{R}$ , we take  $g(x) = y$  for all  $x \in \mathbb{R}$ .)

13. Does there exist a continuous function from  $(0, 1]$  onto  $\mathbb{R}$ ? Justify.

*Solution:* If  $f(x) = \frac{1}{x} \sin \frac{1}{x}$  for all  $x \in (0, 1]$ , then  $f : (0, 1] \rightarrow \mathbb{R}$  is continuous and  $f(\frac{2}{(4n+1)\pi}) = 2n\pi + \frac{\pi}{2}$ ,  $f(\frac{2}{(4n+3)\pi}) = -2n\pi - \frac{3\pi}{2}$  for all  $n \in \mathbb{N}$ . For each  $y \in \mathbb{R}$ , we can find  $n \in \mathbb{N}$  such that  $-2n\pi - \frac{3\pi}{2} < y < 2n\pi + \frac{\pi}{2}$  and hence by the intermediate value property of continuous functions, there exists  $x \in \mathbb{R}$  such that  $f(x) = y$ . Thus  $f : (0, 1] \rightarrow \mathbb{R}$  is onto. Therefore there exists such a function.

14. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be differentiable on  $(-\delta, \delta)$  for some  $\delta > 0$  and let  $f''(0)$  exist (in  $\mathbb{R}$ ). If  $f(\frac{1}{n}) = 0$  for all  $n \in \mathbb{N}$ , then find  $f'(0)$  and  $f''(0)$ .

*Solution:* Since  $f$  is continuous at 0 and since  $\frac{1}{n} \rightarrow 0$ , we have  $f(0) = \lim_{n \rightarrow \infty} f(\frac{1}{n}) = 0$ . Also,

since  $f'(0)$  exists (in  $\mathbb{R}$ ) and since  $\frac{1}{n} \rightarrow 0$ , we have  $f'(0) = \lim_{n \rightarrow \infty} \frac{f(\frac{1}{n}) - f(0)}{\frac{1}{n} - 0} = 0$ . Again, we

can choose  $n_0 \in \mathbb{N}$  such that  $\frac{1}{n_0} < \delta$ . By Rolle's theorem, for each  $n \geq n_0$ , there exists  $x_n \in (\frac{1}{n+1}, \frac{1}{n})$  such that  $f'(x_n) = 0$ . By sandwich theorem,  $x_n \rightarrow 0$ . Since  $f''(0)$  exists, we have  $f''(0) = \lim_{n \rightarrow \infty} \frac{f'(x_n) - f'(0)}{x_n - 0} = 0$ .

15. For  $n \in \mathbb{N}$ , show that the equation  $1 - x + \frac{x^2}{2} - \frac{x^3}{3} + \cdots + (-1)^n \frac{x^n}{n} = 0$  has exactly one real root if  $n$  is odd and has no real root if  $n$  is even.

*Solution:* Let  $p(x) = 1 - x + \frac{x^2}{2} - \frac{x^3}{3} + \cdots + (-1)^n \frac{x^n}{n}$  for all  $x \in \mathbb{R}$ . Then  $p'(x) = -1 + x - x^2 + \cdots + (-1)^n x^{n-1}$  for all  $x \in \mathbb{R}$ .

We first assume that  $n$  is odd. By Ex.12 of Tutorial Problem Set, the equation  $p(x) = 0$  has at least one real root. Also,  $p'(-1) = -n \neq 0$  and  $p'(x) = -(\frac{1+x^n}{1+x}) \neq 0$  for all  $x \in \mathbb{R} \setminus \{-1\}$ .

As a consequence of Rolle's theorem, the equation  $p(x) = 0$  can have at most one real root. Therefore the equation  $p(x) = 0$  has exactly one real root.

We now assume that  $n$  is even. Then  $p'(-1) = -n < 0$  and  $p'(x) = -(\frac{1+x^n}{1+x})$  for all  $x \in \mathbb{R} \setminus \{-1\}$ .

So  $p'(x) > 0$  for all  $x > 1$  and  $p'(x) < 0$  for all  $x < 1$ . Hence  $p$  is strictly increasing in  $[1, \infty)$  and  $p$  is strictly decreasing in  $(-\infty, 1]$ . So  $p(x) > p(1)$  for all  $x > 1$  and also  $p(x) > p(1)$  for all  $x < 1$ , i.e.  $p(x) > p(1)$  for all  $x(\neq 1) \in \mathbb{R}$ . Since  $p(1) = (\frac{1}{2} - \frac{1}{3}) + (\frac{1}{4} - \frac{1}{5}) + \cdots + (\frac{1}{n-2} - \frac{1}{n-1}) + \frac{1}{n} > 0$ ,

we get  $p(x) > 0$  for all  $x \in \mathbb{R}$ . Therefore the equation  $p(x) = 0$  has no real root.

16. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be differentiable such that  $f(0) = f(1) = 0$  and  $f'(0) > 0$ ,  $f'(1) > 0$ . Show that there exist  $c_1, c_2 \in (0, 1)$  with  $c_1 \neq c_2$  such that  $f'(c_1) = f'(c_2) = 0$ .

*Solution:* Since  $f'(0) > 0$ , there exists  $\delta_1 \in (0, \frac{1}{2})$  such that  $f(x) > f(0) = 0$  for all  $x \in (0, \delta_1)$ . Also, since  $f'(1) > 0$ , there exists  $\delta_2 \in (0, \frac{1}{2})$  such that  $f(x) < f(1) = 0$  for all  $x \in (1 - \delta_2, 1)$ . By the intermediate value property of continuous functions, there exists  $c \in (\frac{\delta_1}{2}, 1 - \frac{\delta_2}{2})$  such that  $f(c) = 0$ . Now, by Rolle's theorem, there exists  $c_1 \in (0, c)$  and  $c_2 \in (c, 1)$  such that  $f'(c_1) = f'(c_2) = 0$ .

*Alternative solution:* If possible, let  $f'(x) \geq 0$  for all  $x \in (0, 1)$ . Then  $f$  is an increasing function on  $[0, 1]$ . So  $0 = f(0) \leq f(x) \leq f(1) = 0$  for all  $x \in [0, 1]$ , i.e.  $f(x) = 0$  for all  $x \in [0, 1]$ . This gives  $f'(0) = 0$ , which is a contradiction. Therefore there exists  $c \in (0, 1)$  such that  $f'(c) < 0$ . Then by the intermediate value property of derivatives, there exist  $c_1 \in (0, c)$  and  $c_2 \in (c, 1)$  such that  $f'(c_1) = f'(c_2) = 0$ .

17. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be such that  $f''(c)$  exists (in  $\mathbb{R}$ ), where  $c \in \mathbb{R}$ . Show that

$$\lim_{h \rightarrow 0} \frac{f(c+h) - 2f(c) + f(c-h)}{h^2} = f''(c).$$

Give an example of an  $f : \mathbb{R} \rightarrow \mathbb{R}$  and a point  $c \in \mathbb{R}$  for which  $f''(c)$  does not exist (in  $\mathbb{R}$ ) but the above limit exists (in  $\mathbb{R}$ ).

*Solution:* Since  $f''(c)$  exists (in  $\mathbb{R}$ ), there exists  $\delta > 0$  such that  $f'(x)$  exists (in  $\mathbb{R}$ ) for each  $x \in (c - \delta, c + \delta)$ . Hence by L'Hôpital's rule,  $\lim_{h \rightarrow 0} \frac{f(c+h) - 2f(c) + f(c-h)}{h^2} = \lim_{h \rightarrow 0} \frac{f'(c+h) - f'(c-h)}{2h}$ , provided the second limit exists (in  $\mathbb{R}$ ).

Now  $\lim_{h \rightarrow 0} \frac{f'(c+h) - f'(c-h)}{2h} = \frac{1}{2} [\lim_{h \rightarrow 0} \frac{f'(c+h) - f'(c)}{h} + \lim_{h \rightarrow 0} \frac{f'(c-h) - f'(c)}{-h}] = \frac{1}{2} [f''(c) + f''(c)] = f''(c)$ . Hence  $\lim_{h \rightarrow 0} \frac{f(c+h) - 2f(c) + f(c-h)}{h^2} = f''(c)$ .

If  $f(x) = \begin{cases} 1 & \text{if } x > 0, \\ 0 & \text{if } x = 0, \\ -1 & \text{if } x < 0, \end{cases}$  then  $f : \mathbb{R} \rightarrow \mathbb{R}$  is not continuous at 0 and hence  $f''(0)$  does not exist (in  $\mathbb{R}$ ), but  $\lim_{h \rightarrow 0} \frac{f(0+h) - 2f(0) + f(0-h)}{h^2} = 0$ , since  $f(h) + f(-h) = 0$  for all  $h (\neq 0) \in \mathbb{R}$ .

18. Let  $f : [-1, 1] \rightarrow \mathbb{R}$  be defined by  $f(x) = \begin{cases} 1 & \text{if } x = \frac{1}{n} \text{ for some } n \in \mathbb{N}, \\ 0 & \text{otherwise.} \end{cases}$

Show that  $f$  is Riemann integrable on  $[-1, 1]$  and that  $\int_{-1}^1 f(x) dx = 0$ .

If  $F(x) = \int_{-1}^x f(t) dt$  for all  $x \in [-1, 1]$ , then show that  $F : [-1, 1] \rightarrow \mathbb{R}$  is differentiable, and in particular,  $F'(0) = f(0)$ , although  $f$  is not continuous at 0.

*Solution:* If  $P = \{x_0, x_1, \dots, x_n\}$  is any partition of  $[-1, 1]$ , then clearly  $m_i = \inf\{f(x) : x \in [x_{i-1}, x_i]\} = 0$  and  $M_i = \sup\{f(x) : x \in [x_{i-1}, x_i]\} \geq 0$  for  $i = 1, 2, \dots, n$  and so

$L(f, P) = 0$  and  $U(f, P) \geq 0$ . Hence  $\int_{-1}^1 f(x) dx = 0$  and  $\int_{-1}^1 f(x) dx \geq 0$ . Let  $\varepsilon > 0$ . There

exists  $n_0 \in \mathbb{N}$  such that  $\frac{1}{n_0} < \frac{\varepsilon}{2}$ . We choose  $u, v$  and  $s_k, t_k$  for  $k = 2, 3, \dots, n_0$  such that  $\frac{1}{n_0+1} < u < s_{n_0} < \frac{1}{n_0} < t_{n_0} < \dots < s_2 < \frac{1}{2} < t_2 < v < 1$  and also  $1 - v < \frac{\varepsilon}{2n_0}$  and  $t_k - s_k < \frac{\varepsilon}{2n_0}$  for  $k = 2, 3, \dots, n_0$ . Then the partition  $P_0 = \{-1, 0, u, s_{n_0}, t_{n_0}, \dots, s_2, t_2, v, 1\}$  of  $[-1, 1]$  is such

that  $U(f, P_0) < \varepsilon$ . It follows that  $0 \leq \int_{-1}^1 f(x) dx \leq U(f, P_0) < \varepsilon$  and so  $\int_{-1}^1 f(x) dx = 0$ . Thus

$\int_{-1}^1 f(x) dx = \int_{-1}^1 f(x) dx = 0$ . Therefore  $f$  is Riemann integrable on  $[-1, 1]$  and  $\int_{-1}^1 f(x) dx = 0$ .

As above we can see that  $F(x) = 0$  for all  $x \in [-1, 1]$ . Hence  $F$  is differentiable and

$F'(0) = 0 = f(0)$ . However,  $f$  is not continuous at 0, because  $\frac{1}{n} \rightarrow 0$  but  $f(\frac{1}{n}) \rightarrow 1$  (since  $f(\frac{1}{n}) = 1$  for all  $n \in \mathbb{N}$ ).

(Alternative method of showing  $F(x) = 0$  for all  $x \in [-1, 1]$ : Since  $f(t) \geq 0$  for all  $t \in [-1, 1]$ , we have  $0 \leq F(x) \leq F(x) + \int_x^1 f(t) dt = \int_{-1}^1 f(t) dt = 0$  for all  $x \in [-1, 1]$ . Hence  $F(x) = 0$  for all  $x \in [-1, 1]$ .)

19. Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous such that  $f(x) \geq 0$  for all  $x \in [a, b]$  and  $\int_a^b f(x) dx = 0$ . Show that  $f(x) = 0$  for all  $x \in [a, b]$ .

(The above result need not be true if  $f$  is assumed to be only Riemann integrable on  $[a, b]$ .)

*Solution:* If possible, let  $f(c) \neq 0$  for some  $c \in (a, b)$ , so that  $f(c) > 0$ . Since  $f$  is continuous at  $c$ , there exists  $\delta > 0$  such that  $|f(x) - f(c)| < \frac{1}{2}f(c)$  for all  $x \in (c - \delta, c + \delta)$ . (We may choose  $\delta$  such that  $(c - \delta, c + \delta) \subset [a, b]$ .) This implies that  $f(x) > \frac{1}{2}f(c)$  for all  $x \in (c - \delta, c + \delta)$ . So  $\int_a^b f(x) dx = \int_a^{c-\delta/2} f(x) dx + \int_{c-\delta/2}^{c+\delta/2} f(x) dx + \int_{c+\delta/2}^b f(x) dx \geq \frac{1}{2}\delta f(c) > 0$ , a contradiction. Hence  $f(x) = 0$  for all  $x \in (a, b)$ . Almost similar arguments work if  $c = a$  or  $c = b$ .

(Taking  $f(0) = 1$  and  $f(x) = 0$  for all  $x \in (0, 1]$ , we find that  $f : [0, 1] \rightarrow \mathbb{R}$  is Riemann integrable on  $[0, 1]$  with  $f(x) \geq 0$  for all  $x \in [0, 1]$  and  $\int_0^1 f(x) dx = 0$  but  $f(0) \neq 0$ .)

20. If  $f : [0, 1] \rightarrow \mathbb{R}$  is continuous, then show that  $\int_0^x (\int_0^u f(t) dt) du = \int_0^x (x-u)f(u) du$  for all  $x \in [0, 1]$ .

*Solution:* Let  $F(u) = \int_0^u f(t) dt$  for all  $u \in [0, 1]$ . Then for all  $x \in [0, 1]$ ,

$$\begin{aligned} \int_0^x (\int_0^u f(t) dt) du &= \int_0^x F(u) \cdot 1 du = F(u)u \Big|_0^x - \int_0^x f(u)u du \text{ (integrating by parts and using the fact} \\ &\text{that } F'(u) = f(u) \text{ for all } u \in [0, 1], \text{ since } f \text{ is continuous on } [0, 1]) = xF(x) - \int_0^x uf(u) du = \\ &= x \int_0^x f(u) du - \int_0^x uf(u) du = \int_0^x (x-u)f(u) du. \end{aligned}$$

*Alternative solution:* Let  $F(x) = \int_0^x (\int_0^u f(t) dt) du$  and  $G(x) = \int_0^x (x-u)f(u) du = x \int_0^x f(u) du - \int_0^x uf(u) du$  for all  $x \in [0, 1]$ . Since  $f$  is continuous on  $[0, 1]$ , both  $F : [0, 1] \rightarrow \mathbb{R}$  and  $G : [0, 1] \rightarrow \mathbb{R}$  are differentiable and  $F'(x) = \int_0^x f(t) dt$  and  $G'(x) = xf(x) + \int_0^x f(u) du - xf(x) = \int_0^x f(u) du$  for all  $x \in [0, 1]$ . Thus  $(F - G)'(x) = F'(x) - G'(x) = 0$  for all  $x \in [0, 1]$  and hence  $F - G$  is a constant function on  $[0, 1]$ . Since  $(F - G)(0) = F(0) - G(0) = 0 - 0 = 0$ , we get  $(F - G)(x) = 0$  for all  $x \in [0, 1] \Rightarrow F(x) = G(x)$  for all  $x \in [0, 1]$ .

21. Examine whether the integral  $\int_0^\infty \sin(x^2) dx$  is convergent.

*Solution:* Since the Riemann integral  $\int_0^1 \sin(x^2) dx$  exists (in  $\mathbb{R}$ ),  $\int_0^\infty \sin(x^2) dx$  is convergent if  $\int_1^\infty \sin(x^2) dx$  is convergent. Let  $f(x) = \frac{1}{2x}$  and  $g(x) = 2x \sin(x^2)$  for all  $x \in [1, \infty)$ . Then  $f$  is decreasing on  $[1, \infty)$  and  $\lim_{x \rightarrow \infty} f(x) = 0$ . Also  $\left| \int_1^x g(t) dt \right| = |\cos 1 - \cos(x^2)| \leq 2$  for all

$x \in [1, \infty)$ . Hence by Dirichlet's test,  $\int_1^\infty f(x)g(x) dx$ , i.e.  $\int_1^\infty \sin(x^2) dx$  is convergent. Consequently  $\int_0^\infty \sin(x^2) dx$  is convergent.

22. Determine all real values of  $p$  for which the integral  $\int_0^\infty \frac{x^{p-1}}{1+x} dx$  is convergent.

*Solution:* The given integral is convergent iff both the integrals  $\int_0^1 \frac{x^{p-1}}{1+x} dx$  and  $\int_1^\infty \frac{x^{p-1}}{1+x} dx$  are convergent. If  $p \geq 1$ , then  $\int_0^1 \frac{x^{p-1}}{1+x} dx$  exists (in  $\mathbb{R}$ ) as a Riemann integral. For  $p < 1$ , since  $\lim_{x \rightarrow 0+} \frac{x^{p-1}}{1+x} \cdot x^{1-p} = 1 \neq 0$ , by the limit comparison test,  $\int_0^1 \frac{x^{p-1}}{1+x} dx$  converges iff  $\int_0^1 \frac{1}{x^{1-p}} dx$  converges. We know that  $\int_0^1 \frac{1}{x^{1-p}} dx$  converges iff  $1-p < 1$ , i.e. iff  $p > 0$ . Hence  $\int_0^1 \frac{x^{p-1}}{1+x} dx$  converges iff  $p > 0$ . Again, since  $\lim_{x \rightarrow \infty} \frac{x^{p-1}}{1+x} \cdot x^{2-p} = \lim_{x \rightarrow \infty} \frac{x}{1+x} = 1 \neq 0$ , by the limit comparison test,  $\int_1^\infty \frac{x^{p-1}}{1+x} dx$  converges iff  $\int_1^\infty \frac{1}{x^{2-p}} dx$  converges. We know that  $\int_1^\infty \frac{1}{x^{2-p}} dx$  converges iff  $2-p > 1$ , i.e. iff  $p < 1$ . Hence  $\int_1^\infty \frac{x^{p-1}}{1+x} dx$  converges iff  $p < 1$ . Therefore the given integral is convergent iff  $0 < p < 1$ .

23. Find the area of the region that is inside the cardioid  $r = a(1 + \cos \theta)$  and

(a) inside the circle  $r = \frac{3}{2}a$ ,

(b) outside the circle  $r = \frac{3}{2}a$ .

*Solution:* At a point of intersection of the cardioid  $r = a(1 + \cos \theta)$  and the circle  $r = \frac{3}{2}a$ , we have  $a(1 + \cos \theta) = \frac{3}{2}a$ . So  $\theta = \frac{\pi}{3}$  corresponds to a point of intersection. Hence the area of the region that is inside the cardioid  $r = a(1 + \cos \theta)$  and inside the circle  $r = \frac{3}{2}a$  is

$$2 \left[ \frac{1}{2} \int_0^{\pi/3} \left(\frac{3}{2}a\right)^2 d\theta + \frac{1}{2} \int_{\pi/3}^{\pi} a^2(1 + \cos \theta)^2 d\theta \right] = \left(\frac{7\pi}{4} - \frac{9\sqrt{3}}{8}\right)a^2.$$

Also, the area of the region that is inside the cardioid  $r = a(1 + \cos \theta)$  and outside the circle  $r = \frac{3}{2}a$  is

$$2 \left[ \frac{1}{2} \int_0^{\pi/3} a^2(1 + \cos \theta)^2 d\theta - \frac{1}{2} \int_0^{\pi/3} \left(\frac{3}{2}a\right)^2 d\theta \right] = \left(\frac{9\sqrt{3}}{8} - \frac{\pi}{4}\right)a^2.$$

24. Find the length of the curve  $y = \int_0^x \sqrt{\cos 2t} dt$ ,  $0 \leq x \leq \frac{\pi}{4}$ .

*Solution:* Let  $y = f(x) = \int_0^x \sqrt{\cos 2t} dt$  for all  $x \in [0, \frac{\pi}{4}]$ . Then  $f'(x) = \sqrt{\cos 2x}$  for all  $x \in [0, \frac{\pi}{4}]$  (by the first fundamental theorem of calculus). Hence the length of the given curve is

$$\int_0^{\frac{\pi}{4}} \sqrt{1 + (f'(x))^2} dx = \int_0^{\frac{\pi}{4}} \sqrt{1 + \cos 2x} dx = \sqrt{2} \int_0^{\frac{\pi}{4}} \cos x dx = 1.$$