Analyses II Problem Set I

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Analyses II

Problem Set I

Exercise 1:

let $a, b \in \mathbb{R}$ such that a < b and $f : [a, b] \to \mathbb{R}$ a function of class C^n in [a, b] and n + 1 time derivable in [a, b] such that :

$$f(a) = f(b) \text{ and } f'(a) = \dots = f^{n}(a) = 0$$

Prove that there is $c \in]a, b[$ such that $f^{(n+1)}(c) = 0$

Correction

usign the Rolls theorem we can prove that there is c_1 such that $f'(c_1) = 0$. usign the theorem we can prove it for a c_n in a the interval $[a; c_{n-1}]$. then for n we have $f^{(n)}(a) = f^{(n)}(c) = 0$ then usign the Rolls theorem we have $c_{n+1} \in [a, c_n]$ that $f^{n+1}(c_{n+1} = 0)$

Exercise 2:

1. using the inequality of Taylor-Lagrange, prove that for all $n \in \mathbb{N}$

$$\forall x \in \mathbb{R} \left| e^x - \sum_{k=0}^n \frac{x^k}{k!} \right| \le \frac{|x|^{n+1}}{(n+1)!} e^{|x|}$$

2. we deduce taht the sequence $(U_n)_n >= 0$ defined by :

$$u_n = 1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{n!}$$

converges to e, $\lim_{\infty} \sum_{k=0}^{n} \frac{1}{k!} = e$

3. prove by the same way taht the sequence (v_n) converges to $\ln(2)$.

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

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Correction

1. we do have from the taylor Taylor-Lagrange formula :

$$\forall x \in \mathbb{R}, e^x - \sum_{k=0}^n \frac{x^k}{k!} = \frac{x^{n+1}}{(n+1)!} e^c$$

what gives us:

$$\frac{x^{n+1}}{(n+1)!}e^x - \frac{x^{n+1}}{(n+1)!}e^c \ge 0$$

$$\implies x - c > 0$$

and this is true because we have $c \in [0, x]$, then:

$$\forall x \in \mathbb{R} \left| e^x - \sum_{k=0}^n \frac{x^k}{k!} \right| \le \frac{|x|^{n+1}}{(n+1)!} e^{|x|}$$

2. for x = 1 we have :

$$\left| e - \sum_{k=0}^{n} \frac{1}{k!} \right| \le \frac{e}{(n+1)!}$$

when gettig closer to infinity we get:

$$\left| e - \sum_{k=0}^{n} \frac{1}{k!} \right| \le 0$$

$$\implies \lim_{n \to \infty} \sum_{k=0}^{n} \frac{1}{k!} = e$$

3. long story short:

$$\left| \ln(2) - \sum_{k=0}^{n} \frac{(-1)^{k+1}}{k} \right| \le \frac{1}{n+1}$$

$$\implies \lim_{\infty} \sum_{k=0}^{n} \frac{(-1)^{k+1}}{k} = \ln(2)$$

Exercise 3:

find the local extremums in teh domaines of those functions:

•
$$f(x) = x^3 - 3x^2 - 9x + 2$$

•
$$g(x) = e^x + (ln(x) - e - 1)x$$

Analyses II Problem Set I

Correction

- x = 3, x = -1
- 0.2 < x < 1.6

Exercise 4:

- 1. prove that the function $f(x) = ln(e^x + 1)$ is convexe.
- 2. we deduce:

$$\forall (a,b) \in \mathbb{R} \times \mathbb{R}, 1 + \sqrt{ab} \le (\sqrt{1+a})(\sqrt{1+b})$$

Correction

- 1. f''(x) is always postitive then the function is convexe.
- 2. we know that if f is convexe then : $f\left(\frac{a+b}{2}\right) = \frac{f(a)+f(b)}{2}$ let $a = \ln(a)$ and $b = \ln(b)$

$$f\left(\frac{\ln(a) + \ln(b)}{2}\right) = \frac{f(\ln(a)) + f(\ln(b))}{2}$$

$$\implies \ln(\sqrt{ab} + 1) \le \ln(\sqrt{a+1}) \ln(\sqrt{b+1})$$

$$\implies \sqrt{ab} + 1 \le \sqrt{a+1}\sqrt{b+1}$$

Exercise 5:

- 1. prove that the function Ln doesst admet a DL near 0.
- 2. prove that the function $f: \mathbb{R} \to \mathbb{R}$ defined by:

$$f(x) = \begin{cases} x^3 lnx &, x > 0\\ 0 &, x \le 0 \end{cases}$$

admet a $DL_2(0)$, but doesn't admet a $DL_3(0)$.

Correction

- 1. the ln doesnt admet a DL near 0 because it divergece and also its derivates diverges near 0.
- 2. the function does have a DL_2 near 0 but not a DL_3 , because from the f(x) to the f''(x) we do have xln wich gives us 0 is 0 but the $f^{(3)}(x)$ contains ln and this function doesnt have a DL near 0.

Exercise 6:

calculate the limited developement at 0 of order n of the funcions:

1.
$$f(x) = e^x + \frac{1}{1-x}, n = 3$$

2.
$$f(x) = cos(x)ln(1+x), n = 4$$

3.
$$f(x) = \frac{\sin x}{\sqrt{1+x}}, n = 4$$

4.
$$f(x) = tanx, n = 5$$

5.
$$f(x) = e^{\sin x}, n = 4$$

6.
$$f(x) = arctanx, n = 5$$

Correction

1.
$$f(x) = \frac{7}{6}x^3 + \frac{3}{4}x^2 + 2x + 2 + \frac{f^4(c)x^4}{24}$$

pretty much all of them the same.

Exercise 7:

calculate teh developement of the function at ${\bf n}$:

1.
$$f(x) = \cos x$$
, in $\frac{\pi}{4}$

2.
$$f(x) = \frac{\sqrt{x+1}}{x}$$
, in ∞ with $n = 3$

3.
$$f(x) = ln(x + \sqrt{x^2 + 1} - lnx)$$
, in ∞ with $n = 5$

Correction

1.

2.

3.

Exercise 8:

caldulate the limites:

1.
$$\lim_{0} \frac{\sin x - x}{x^3}$$

2.
$$\lim_{0} \left(\frac{a^x + b^x}{2}\right)^{\frac{1}{x}}$$
, with $a, b \in \mathbb{R}_+^*$

3.
$$\lim_{x \to \infty} \frac{\ln(1+x)-\sin x}{x}$$

$$4. \lim_{x \to 0} \frac{e^{x^2} - \cos x}{x^2}$$

- 5. $\lim_{-\infty} (\sqrt{x^2 + 3x + 2} + x)$
- 6. $\lim_{0} \frac{\ln(1+x)+1-e^x}{1-\cos x}$

Correction

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.

Exercise 9:

we considere the funtion $f: \mathbb{R} \to \mathbb{R}$ defined by :

$$f(x) = \sqrt{1 + x + x^3}$$

- 1. calculate $DL_2(0)$ of the function f.
- 2. we deduce the position of the tangent at teh point x = 0.
- 3. Deletermen the equation of the asymprote in ∞ .

Correction

- 1.
- 2.
- 3.