

Course 121, 1991–92, Test I (JF Michaelmas Term)

Answer Question 1 and TWO other questions

- Let D be a set of real numbers. Define what is meant by saying that the set D is *bounded above*, and define precisely what is meant by saying that some real number c is the *least upper bound* (or *supremum*) of the set D . State the *Least Upper Bound Axiom*.
 - Let t_1, t_2, t_3, \dots be an infinite sequence of real numbers, and let l be a real number. Define precisely what is meant by saying that the sequence t_1, t_2, t_3, \dots *converges* to l .
 - Let (s_n) and (t_n) be convergent sequences of real numbers. Prove that the sequence $(s_n + t_n)$ is convergent, and that

$$\lim_{n \rightarrow +\infty} (s_n + t_n) = \lim_{n \rightarrow +\infty} s_n + \lim_{n \rightarrow +\infty} t_n.$$

- Let t_1, t_2, t_3, \dots be a non-decreasing sequence of real numbers which is bounded above. Prove that this sequence converges to some real number l .
- Determine whether or not each of the following limits exists, and, if so, what is the value of the limit:—

$$\lim_{n \rightarrow +\infty} \frac{n+7}{3n^2+5}, \quad \lim_{n \rightarrow +\infty} \frac{2n^2+7}{3n^2+5}, \quad \lim_{n \rightarrow +\infty} \frac{4n^3+7}{3n^2+5}.$$

- Using the precise definition of convergence, prove that

$$\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{n}} \sin\left(\frac{1}{2}\pi n\right) = 0.$$

- Let (s_n) and (t_n) be infinite sequences of real numbers. Suppose that
 - the sequence (s_n) is non-decreasing,
 - the sequence (t_n) is bounded above,
 - the sequence $(s_n - t_n)$ is convergent.

Prove that the sequences (s_n) and (t_n) are both convergent.

- State and prove the *Bolzano-Weierstrass Theorem*
 - Let t_1, t_2, t_3, \dots be a sequence of real numbers which has at least one convergent subsequence. Is this infinite sequence necessarily bounded? [Justify your answer with a proof or counterexample.]

Course 121, 1991–92, Test II (JF Michaelmas Term)

Attempt THREE questions Answer Question 1 and TWO other questions

- Let $f: D \rightarrow \mathbb{R}$ be a real-valued function defined over some subset D of \mathbb{R} , and let s be a limit point of D . Let l be a real number. Define precisely what is meant by saying that l is the *limit* of $f(t)$ as t tends to s in D .
 - Define precisely what it means to say that a real-valued function $f: D \rightarrow \mathbb{R}$ defined over some subset D of \mathbb{R} is *continuous* at some real number s belonging to D .
 - Let $f: D \rightarrow \mathbb{R}$ and $g: D \rightarrow \mathbb{R}$ be real-valued functions defined over some subset D of \mathbb{R} , and let s be a limit point of D . Suppose that $\lim_{t \rightarrow s} f(t)$ and $\lim_{t \rightarrow s} g(t)$ exist. Prove that $\lim_{t \rightarrow s} (f(t) + g(t))$ exists, and

$$\lim_{t \rightarrow s} (f(t) + g(t)) = \lim_{t \rightarrow s} f(t) + \lim_{t \rightarrow s} g(t).$$

- Let $f: D \rightarrow \mathbb{R}$ be a continuous function defined over some subset D of \mathbb{R} , and let t_1, t_2, t_3, \dots be a sequence of real numbers belonging to D which converges to some element l of D . Prove that the sequence $f(t_1), f(t_2), f(t_3), \dots$ converges to $f(l)$.
 - State the *Intermediate Value Theorem*. [You are not asked to prove the theorem.]
- Using the definition of the limit of a real-valued function, prove formally that

$$\lim_{t \rightarrow 0} \left(\sqrt{t} \cos \left(\frac{1}{t^2} \right) \right) = 0.$$

- Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be defined by

$$f(t) = \begin{cases} (t - t^2) \sin \left(\frac{1}{t^2} \right) & \text{if } t \neq 0; \\ 0 & \text{if } t = 0. \end{cases}$$

Is the function f continuous at 0? [Justify your answer.]

- Let $g: \mathbb{R} \rightarrow \mathbb{R}$ be defined by

$$g(t) = \begin{cases} \frac{1}{1+t^2} \sin \left(\frac{1}{t^2} \right) & \text{if } t \neq 0; \\ 0 & \text{if } t = 0. \end{cases}$$

Is the function g continuous at 0? [Justify your answer.]

- Let $f: \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}$ be a function defined on the set $\mathbb{R} \setminus \{0\}$ of all non-zero real numbers. Suppose that $f(x) \geq f(y)$ for all non-zero real numbers x and y satisfying $|x| \leq |y|$. Suppose also that the function f is bounded above on $\mathbb{R} \setminus \{0\}$ (i.e., there exists a constant B such that $f(t) \leq B$ for all non-zero real numbers t). Prove that $\lim_{t \rightarrow 0} f(t)$ exists. [Hint: consider least upper bounds.]

4. Let $f: [a, b] \rightarrow \mathbb{R}$ be a continuous function defined on the interval $[a, b]$, where $a < b$.
- (a) Prove that there exists some constant $K > 0$ such that $|f(t)| \leq K$ for all $t \in [a, b]$.
 - (b) Prove that there exist real numbers u and v in the interval $[a, b]$ such that $f(u) \leq f(t) \leq f(v)$ for all $t \in [a, b]$.

Course 121, 1991–92, Test III (JF Hilary Term)

Attempt **THREE** questions Answer Question 1 and **TWO** other questions

- (a) Let a be a real number, and let f be a real-valued function defined around a . What is meant by saying that the function f is *differentiable* at a .
- (b) Let a be a real number, and let f and g be real-valued functions defined around a . Suppose that f and g are differentiable at a . Prove that the product $f.g$ of the functions f and g is differentiable at a , and derive the *Product Rule* giving a formula for the derivative $(f.g)'(a)$ of $f.g$ at a in terms of the values of the functions f and g and their derivatives at a .
- (c) Evaluate the following limits, using *l'Hôpital's Rule*:

$$\lim_{t \rightarrow 0} \frac{\sin \sin t}{(\sin t)^2}, \quad \lim_{t \rightarrow 1} \frac{t^4 - t^3 - t + 1}{t^3 - t^2 - t + 1}, \quad \lim_{t \rightarrow 0} \frac{\cos(t^2) - 1}{t^4}.$$

- (d) State *Taylor's Theorem* (with remainder term).
- (e) Use Taylor's Theorem and the identities

$$\frac{d}{dt}(\sin t) = \cos t, \quad \frac{d}{dt}(\cos t) = -\sin t$$

to prove that

$$\cos t = \lim_{m \rightarrow +\infty} \sum_{n=0}^m \frac{(-1)^n t^{2n}}{(2n)!}.$$

- (a) State and prove *Rolle's Theorem*.
- (b) Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a 4 times differentiable function on \mathbb{R} . Let a, b and c be real numbers satisfying $a < b < c$. Suppose that

$$f(a) = f(b) = f'(b) = f''(b) = f(c) = 0.$$

Prove that there exists some real number s satisfying $a < s < c$ for which $f^{(4)}(s) = 0$.

- (c) State the *Mean Value Theorem*, and show how it may be derived from *Rolle's Theorem*.
3. Prove that the polynomial $t^4 + t^2 - 7t - 2$ has exactly 2 distinct real roots, where one of these roots is positive and the other is negative.
 4. Prove *Taylor's Theorem*.

Course 121, 1991–92, Test IV (JF Trinity Term)

Answer Questions 1 and 2 and ONE other question.

- Let $f: [a, b] \rightarrow \mathbb{R}$ be a bounded function defined on the interval $[a, b]$.
 - Define the concept of a *partition* of the interval $[a, b]$. Give the definition of the *lower sum* $L(P, f)$ and the *upper sum* $U(P, f)$ of f for the partition P .
 - Define the *lower Riemann integral* $\mathcal{L} \int_a^b f(t) dt$ and the *upper Riemann integral* $\mathcal{U} \int_a^b f(t) dt$ of f on the interval $[a, b]$. Define precisely what is meant by saying that the function f is *Riemann-integrable* on $[a, b]$, and define the *Riemann integral* of a Riemann-integrable function on $[a, b]$.
 - Explain why $L(P, f) \leq U(Q, f)$ for all partitions P and Q of $[a, b]$, and show that

$$\mathcal{L} \int_a^b f(t) dt \leq \mathcal{U} \int_a^b f(t) dt.$$

[You may use, without proof, the fact that $L(R, f) \geq L(P, f)$ and $U(R, f) \leq U(P, f)$ for any refinement R of a partition P of the interval $[a, b]$.]

- Give an example of a bounded function $f: [0, 1] \rightarrow \mathbb{R}$ on the interval $[0, 1]$ that is not Riemann-integrable on $[0, 1]$.
- Let $f: [0, 1] \rightarrow \mathbb{R}$ be the function on $[0, 1]$ defined by

$$f(t) = \begin{cases} 1 & \text{if } t = \frac{1}{2}; \\ 0 & \text{if } t \neq \frac{1}{2}. \end{cases}$$

Let ε satisfy $0 < \varepsilon < 1$. Give an example of a partition of the interval $[0, 1]$ into 3 subintervals (not necessarily of equal length) such that $L(P, f) = 0$ and $U(P, f) = \varepsilon$. What are the upper and lower Riemann integrals of the function f on $[a, b]$. Is the function Riemann-integrable on $[a, b]$?

- What is meant by saying that a infinite sequence z_1, z_2, z_3, \dots of complex numbers is *convergent*?
 - Suppose that $z_n = x_n + iy_n$ for all natural numbers n , where x_n and y_n are real numbers and $i = \sqrt{-1}$. Suppose that the sequence x_1, x_2, x_3, \dots converges to λ and that the sequence y_1, y_2, y_3, \dots converges to μ , where λ and μ are real numbers. Prove that the sequence z_1, z_2, z_3, \dots converges to the complex number $\lambda + i\mu$.
 - What is meant by saying that an infinite series $\sum_{n=1}^{+\infty} s_n$ is convergent?
 - For each of the following sequences, state (without proof) whether it is convergent or divergent:—

$$\sum_{n=1}^{+\infty} \frac{1}{n}, \quad \sum_{n=1}^{+\infty} \frac{1}{n^2}, \quad \sum_{n=1}^{+\infty} z^n \quad (|z| < 1), \quad \sum_{n=1}^{+\infty} z^n \quad (|z| \geq 1)$$

(e) Test the following infinite sequences for convergence:—

$$\sum_{n=1}^{+\infty} \frac{5 \sin n - 8}{\sqrt{n^3 + 2n^2}}, \quad \sum_{n=1}^{+\infty} \frac{5 \sin n - 8}{\sqrt{n^2 + n}},$$
$$\sum_{n=1}^{+\infty} \frac{z^n(2n + 1)}{n!}, \quad \sum_{n=1}^{+\infty} \frac{(2n)!}{(8n)^n n!}.$$

3. (a) Let $f: [a, b] \rightarrow \mathbb{R}$ be a continuous function on the interval $[a, b]$, and let

$$F(x) = \int_a^x f(t) dt, \quad (a \leq x \leq b).$$

Prove that $F'(x) = f(x)$ for all x satisfying $a < x < b$. (N.B., this is part of the *Fundamental Theorem of Calculus*.)

- (b) Use the rule for Integration by Parts to evaluate $\int_0^{\frac{\pi}{2}} t^2 \sin t dt$.
4. (a) Give the definition of a *Cauchy sequence* of complex numbers.
(b) State the *Bolzano-Weierstrass Theorem* for infinite sequences of complex numbers.
(c) Prove that every Cauchy sequence of complex numbers is bounded.
(d) Prove that every Cauchy sequence of complex numbers is convergent (*Cauchy's Criterion for convergence*). [You may use, without proof, the Bolzano-Weierstrass Theorem.]