

All questions may be attempted but only marks obtained on the best **four** solutions will count.

The use of an electronic calculator is **not** permitted in this examination.

1. (a) Consider a function $f : \mathbb{R} \rightarrow \mathbb{R}$ and a point $x_0 \in \mathbb{R}$.
 - (i) Define, in terms of ε and δ , the meaning of the mathematical statement “the function f has limit L at the point x_0 ”.
 - (ii) Define, in terms of ε and δ , the meaning of the mathematical statement “the function f is continuous at the point x_0 ”.
 - (iii) Define the meaning of the mathematical statement “the function f is differentiable at the point x_0 ”.
 - (iv) Prove that if f is differentiable at x_0 , then f is continuous at x_0 .
- (b) Consider the function $f : \mathbb{R} \rightarrow \mathbb{R}$ defined as follows:
$$f(x) = \begin{cases} x & \text{if } x \neq 0, \\ 1 & \text{if } x = 0. \end{cases}$$
 - (i) Does $\lim_{x \rightarrow 0} f(x)$ exist? Justify your answer. If $\lim_{x \rightarrow 0} f(x)$ exists, evaluate it.
 - (ii) Is f continuous at the point 0? Justify your answer.
 - (iii) Is f differentiable at the point 0? Justify your answer. If f is differentiable at the point 0, evaluate $f'(0)$.
2. (a) Define what it means for a function $f : [a, b] \rightarrow \mathbb{R}$ to achieve a *global maximum* at a point $c \in [a, b]$ and a *global minimum* at a point $d \in [a, b]$.
- (b) State the attainment of bounds theorem.
- (c) Suppose that the function $f : [a, b] \rightarrow \mathbb{R}$ is differentiable at the point $d \in (a, b)$ and suppose that f achieves a global minimum at the point d . Prove that $f'(d) = 0$.
- (d) Find, with justification,
 - (i) $\min_{x \in [0, 3]} (x^3 - 3x)$,
 - (ii) $\min_{x \in [0, 3]} (3x - x^3)$,
 - (iii) $\min_{x \in [-3/2, 3/2]} (3|x| - x^3)$.

3. (a) Suppose that the functions $f, g : (-1, 1) \rightarrow \mathbb{R}$ are differentiable and that $f'(x) = g'(x)$ for all $x \in (-1, 1)$. Prove that $f(x) = g(x) + \text{const}$ for all $x \in (-1, 1)$.
- (b) Define the notion of the radius of convergence of a power series.
- (c) State the theorem about the differentiability of power series.
- (d) Find the radius of convergence of the power series $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$.
- (e) Consider the function $g : (-1, 1) \rightarrow \mathbb{R}$, $g(x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$. Prove that
- $$g'(x) = \frac{1}{1+x}.$$
- (f) Prove that $\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$ for all $x \in (-1, 1)$.
- Hint:* you may find it helpful to use the results from (a) and (e).

4. (a) State Cauchy's generalisation of the mean value theorem.
- (b) Let n be a nonnegative integer, let $a < 0 < b$ and let $f : (a, b) \rightarrow \mathbb{R}$ be $n+1$ times differentiable. Put

$$P_n(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \cdots + \frac{f^{(n-1)}(0)}{(n-1)!}x^{n-1} + \frac{f^{(n)}(0)}{n!}x^n,$$

$$R_n(x) = f(x) - P_n(x).$$

Given an $x \in (0, b)$, prove that $R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!}x^{n+1}$ for some $\xi \in (0, x)$.

- (c) Let $x > 0$. Prove that $\arctan x = x - \frac{\xi}{(1+\xi^2)^2}x^2$ for some $\xi \in (0, x)$.
- (d) Prove that $2\sqrt{3} - \frac{3\sqrt{3}}{8} < \pi < 2\sqrt{3}$.

5. (a) What is a partition of an interval $[a, b]$?
- (b) Let $f : [a, b] \rightarrow \mathbb{R}$ be bounded.
- (i) Define the lower $L(f, P)$ and upper $U(f, P)$ Darboux sums of f with respect to a given partition P of the interval $[a, b]$.
 - (ii) Let the partition P' be a refinement of the partition P with one extra point. Prove that $L(f, P) \leq L(f, P')$ and $U(f, P') \leq U(f, P)$.
 - (iii) Let the partition P' be a refinement of the partition P . Prove that $L(f, P) \leq L(f, P')$ and $U(f, P') \leq U(f, P)$.
 - (iv) Prove that $L(f, P) \leq U(f, Q)$ for any pair of partitions P and Q .
 - (v) Define the lower Riemann integral $\int_a^b f(x) dx$ and the upper Riemann integral $\overline{\int}_a^b f(x) dx$.
 - (vi) Prove that $\int_a^b f(x) dx \leq \overline{\int}_a^b f(x) dx$.
 - (vii) Define what it means for f to be Riemann integrable on $[a, b]$.
- (c) Give, with justification, an example of a bounded function $f : [0, 1] \rightarrow \mathbb{R}$ which is not continuous on $[0, 1]$ but is Riemann integrable on $[0, 1]$. Here you may use all the theorems and lemmata from the lecture course.

6. (a) Let $f : [1, \infty) \rightarrow [0, \infty)$ be a decreasing function and let

$$T_n = \sum_{k=1}^n f(k) - \int_1^n f(x) dx, \quad n \in \mathbb{N}.$$

- (i) Prove that the sequence $\{T_n\}$ is decreasing.
 - (ii) Prove that $T_n \geq f(n)$, $n \in \mathbb{N}$.
 - (iii) Prove that the sequence $\{T_n\}$ converges.
 - (iv) Prove that the series $\sum_{n=1}^{\infty} f(n)$ converges if and only if the improper integral $\int_1^{\infty} f(x) dx$ exists (converges).
- (b) Prove that $\sum_{n=2}^{\infty} \frac{1}{n \ln n}$ diverges.