

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 $f : (0, +\infty) \rightarrow \mathbb{R}$ and a point $x_0 \in (0, +\infty)$. Define the meaning of the statement “the function f is differentiable at the point x_0 ”.
 - (b) Consider the function $f : (0, +\infty) \rightarrow \mathbb{R}$, $f(x) = \sqrt{x}$ and a point $x_0 \in (0, +\infty)$. Use the definition from (a) to prove that this function is differentiable at the point x_0 and that $f'(x_0) = \frac{1}{2\sqrt{x_0}}$. Here you may use without proof the fact that the function $\sqrt{x}$ is continuous.
 - (c) State and prove the theorem about the relationship between differentiability and continuity.
 - (d) State and prove the Quotient Rule.
 - (e) Consider the function $f : (0, +\infty) \rightarrow \mathbb{R}$, $f(x) = \frac{1}{\sqrt{x}}$. Prove that this function is differentiable and that $f'(x) = -\frac{1}{2x^{3/2}}$.
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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 $c \in (a, b)$ and suppose that f achieves a global maximum at the point c . Prove that $f'(c) = 0$.
 - (d) Find, with justification,
 - (i) $\max_{x \in [0, \pi/2]} \left(\frac{x}{\sqrt{2}} + \cos x \right),$
 - (ii) $\max_{x \in [-\pi/2, 0]} \left(\frac{x}{\sqrt{2}} + \cos x \right),$
 - (iii) $\max_{x \in [-\pi/2, \pi/2]} \left(\frac{|x|}{\sqrt{2}} + \cos x \right).$

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 $f(x) = g(x) + c$ for all $x \in (-1, 1)$, where c is a constant.
- (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 $\sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} x^{2k+1}$.
- (e) Consider the function $g : (-1, 1) \rightarrow \mathbb{R}$, $g(x) = \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} x^{2k+1}$. Prove that

$$g'(x) = \frac{1}{1+x^2}.$$

- (f) Prove that $\arctan x = \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} x^{2k+1}$ for all $x \in (-1, 1)$. Here you may use without proof the fact that $\arctan' x = \frac{1}{1+x^2}$.
- [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 $x \in (a, 0)$, prove that $R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!}x^{n+1}$ for some $\xi \in (x, 0)$.

- (c) Use the result from (b) to prove that $\ln\left(\frac{1}{2}\right) = -\sum_{n=1}^{\infty} \frac{1}{n2^n}$.

5. (a) Let $f : [a, b] \rightarrow \mathbb{R}$ be bounded.
- (i) Define the lower Darboux sum $L(f, P)$ and the upper Darboux sum $U(f, P)$ of f with respect to a given partition P of the interval $[a, b]$.
 - (ii) Define the lower Riemann integral $\int_a^b f(x) dx$ and the upper Riemann integral $\overline{\int}_a^b f(x) dx$.
 - (iii) Prove that $\int_a^b f(x) dx \leq \overline{\int}_a^b f(x) dx$. Here you may use without proof the fact that $L(f, P) \leq U(f, Q)$ for any pair of partitions P and Q .
 - (iv) Define what it means for f to be Riemann integrable on $[a, b]$.
- (b) State and prove Riemann's Criterion for Integrability. Here you may use without proof the refinement lemma: if the partition P' is a refinement of the partition P then $L(f, P) \leq L(f, P')$ and $U(f, P) \geq U(f, P')$.
- (c) Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. Prove that f is Riemann integrable on $[a, b]$.
- (d) Give an example of a bounded function $f : [-1, 1] \rightarrow \mathbb{R}$ which is not continuous on $[-1, 1]$ but is Riemann integrable on $[-1, 1]$. Justify your answer. You may use any result from the course.

6. (a) Define what it means for a function $f : [1, +\infty) \rightarrow \mathbb{R}$ to be locally Riemann integrable.
- (b) Let $f : [1, +\infty) \rightarrow \mathbb{R}$ be locally Riemann integrable. Define what it means for f to be integrable on $[1, +\infty)$ in the improper sense.
- (c) Use the definition from (b) to prove the existence of the improper integral

$$\int_1^{+\infty} \frac{1}{x^2} dx.$$

- (d) State the Comparison Theorem for Improper Integrals.
- (e) State the theorem relating the integrability, in the improper sense, of the functions f and $|f|$.
- (f) Prove the existence of the improper integral $\int_1^{+\infty} \frac{\sin x}{x^2} dx$.
[Hint: you may find it helpful to use the results from (c), (d) and (e).]
- (g) Prove the existence of the improper integral $\int_1^{+\infty} \frac{\cos x}{x} dx$.
[Hint: you may find it helpful to integrate by parts.]