

*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) Explain, in terms of ε and δ , the statement “the function $f : [a, b] \rightarrow \mathbb{R}$ is continuous at the point $x_0 \in [a, b]$ ”.
- (b) Explain the statement “the function $f : [a, b] \rightarrow \mathbb{R}$ is continuous”.
- (c) Explain, in terms of ε and δ , the statement “the function $f : [a, b] \rightarrow \mathbb{R}$ is uniformly continuous”.
- (d) Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. Prove that f is uniformly continuous. Here you may use without proof the Bolzano–Weierstrass Theorem.

2. (a) What is a partition of an interval $[a, b]$ and what is its mesh?
- (b) Let $f : [a, b] \rightarrow \mathbb{R}$ be bounded.
 - (i) Define the lower and upper Darboux sums of f with respect to a given partition of the interval $[a, b]$
 - (ii) Define the lower and upper Riemann integrals of f over $[a, b]$.
 - (iii) Define what it means for f to be Riemann integrable on $[a, b]$.
 - (iv) State Riemann’s Criterion for Integrability.
- (c) Define what it means for a function $f : [a, b] \rightarrow \mathbb{R}$ to be decreasing.
- (d) Prove that a decreasing function $f : [a, b] \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$. Here you may use without proof Riemann’s Criterion for Integrability.
- (e) Consider the function $f : [0, 1] \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} e & \text{if } x = 0, \\ \sum_{n=0}^{[x^{-1}]} \frac{1}{n!} & \text{if } x > 0, \end{cases}$$

where $[x^{-1}]$ is the integer part of x^{-1} . Prove that this function is Riemann integrable on $[0, 1]$.

3. (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 $T_n \geq 0$, $n \in \mathbb{N}$.
 - (iv) Prove that the sequence $\{T_n\}$ converges.
 - (v) Prove that the series $\sum_{k=1}^{\infty} f(k)$ converges if and only if $\lim_{n \rightarrow \infty} \int_1^n f(x) dx$ exists.
- (b) For what values of the parameter $\alpha \in \mathbb{R}$ does the series $\sum_{k=1}^{\infty} \frac{1}{k^\alpha}$ converge? Justify your answer.

4. (a) Let $\sum_{n=0}^{\infty} a_n x^n$ be a power series with radius of convergence $R > 0$.

- (i) Prove that the power series $\sum_{n=1}^{\infty} n a_n x^n$ has radius of convergence R .
- (ii) Prove that the power series $\sum_{n=1}^{\infty} n a_n x^{n-1}$ has radius of convergence R .
- (iii) Prove that the power series $\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2}$ has radius of convergence R .
- (iv) Prove that the function $f : (-R, R) \rightarrow \mathbb{R}$ given by $f(x) = \sum_{n=0}^{\infty} a_n x^n$ is differentiable and that $f'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$. You may use without proof the fact that

$$\left| \frac{(x_0 + h)^n - x_0^n}{h} - n x_0^{n-1} \right| \leq \frac{n(n-1)|h|}{2} (|x_0| + |h|)^{n-2},$$

$$\forall x_0, h \in \mathbb{R}, h \neq 0, \forall n \in \mathbb{N}, n \geq 2.$$

- (b) Write down the power series for the function $f : (-1, 1) \rightarrow \mathbb{R}$ given by

$$f(x) = \frac{1}{1-x}.$$

- (c) Write down the power series for the function $g : (-1, 1) \rightarrow \mathbb{R}$ given by

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

[Hint: you may find it helpful to use the results from (b) and (a)(iv).]

5. (a) State Cauchy's Generalisation of the Mean Value Theorem.
- (b) State and prove l'Hôpital's Rule for finding $\lim_{x \rightarrow c} \frac{f(x)}{g(x)}$ when $f(c) = g(c) = 0$.
- (c) Evaluate the following limits:
- $\lim_{x \rightarrow 0} \frac{\sinh x}{x},$
 - $\lim_{x \rightarrow 0} \frac{1 - \cosh x}{x^2},$
 - $\lim_{x \rightarrow 0} \frac{\sinh^2 x - \tanh^2 x}{x^4}.$
6. (a) Define what it means for a function $f : [0, +\infty) \rightarrow \mathbb{R}$ to be locally Riemann integrable.
- (b) Let $f : [0, +\infty) \rightarrow \mathbb{R}$ be locally Riemann integrable. Define what it means for f to be integrable over $[0, +\infty)$ in the improper sense.
- (c) Use the definition from (b) to prove the existence of the improper integral $\int_0^{+\infty} \frac{1}{1+x^2} dx$ and to evaluate this integral.
- (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 $\int_0^{+\infty} \frac{\sin x}{1+x^2} dx.$
[Hint: you may find it helpful to use the results from (c), (d) and (e).]
- (g) Prove the existence of the improper integral $\int_0^{+\infty} \left(\frac{\pi}{2} - \arctan x \right) \cos x dx.$
[Hint: you may find it helpful to integrate by parts.]