

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) Let $\{x_n\}$ be a sequence of real numbers.
 - (i) Give the mathematical definition of the statement “the sequence $\{x_n\}$ converges to a limit L ”.
 - (ii) Give the mathematical definition of the statement “ $\{x_n\}$ is a Cauchy sequence”.
 - (iii) State Cauchy’s General Principle of Convergence for $\{x_n\}$.
 - (b) Give the mathematical definition of the statement “the function $f : (0, 1] \rightarrow \mathbb{R}$ is uniformly continuous”.
 - (c) Let $f : (0, 1] \rightarrow \mathbb{R}$ be a uniformly continuous function. Prove that the sequence $\{f(\frac{1}{n})\}$ converges.
[Hint: you may find it helpful to prove that $\{f(\frac{1}{n})\}$ is a Cauchy sequence.]
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2. (a) What is a partition P of an interval $[a, b]$ and what is its mesh $\|P\|$?
 - (b) Let $f : [a, b] \rightarrow \mathbb{R}$ be bounded.
 - (i) Define $U(f, P)$, the upper Darboux sum of f with respect to the given partition P of the interval $[a, b]$.
 - (ii) Define $\overline{\int}_a^b f(x) dx$, the upper Riemann integral of f over $[a, b]$.
 - (c) Consider the function $f : [0, 1] \rightarrow \mathbb{R}$, $f(x) = x$, and let $P = \{x_0, x_1, \dots, x_n\}$ be a partition of the interval $[0, 1]$.
 - (i) Prove that for all $i = 1, 2, \dots, n$ we have
$$\frac{1}{2}(x_i^2 - x_{i-1}^2) < \left(\sup_{x \in [x_{i-1}, x_i]} f(x) \right) (x_i - x_{i-1}) \leq \frac{1}{2}(x_i^2 - x_{i-1}^2) + \frac{1}{2}(x_i - x_{i-1})\|P\|.$$
 - (ii) Prove that $\frac{1}{2} < U(f, P) \leq \frac{1}{2}(1 + \|P\|)$.
 - (d) Use the definition from (b)(ii) and the result from (c)(ii) to prove that
$$\overline{\int}_0^1 x dx = \frac{1}{2}.$$

3. In this question $I \subset \mathbb{R}$ is an interval. The endpoints of this interval may be real numbers or $\pm\infty$.

(a) Define what it means for a function $F : I \rightarrow \mathbb{R}$ to be a *primitive* of the function $f : I \rightarrow \mathbb{R}$.

(b) Suppose that the function $f : I \rightarrow \mathbb{R}$ has a primitive $F : I \rightarrow \mathbb{R}$. Is this primitive unique?

(c) State and prove the Fundamental Theorem of Calculus.

Here you may use without proof the following fact: if the function f is Riemann integrable over $[a, b]$ and $\{P_n\}$ is a sequence of partitions such that $\lim_{n \rightarrow \infty} \|P_n\| = 0$, then $\lim_{n \rightarrow \infty} L(f, P_n) = \lim_{n \rightarrow \infty} U(f, P_n) = \int_a^b f(x) dx$.

(d) Let $I \subset \mathbb{R}$ be an interval. Define what it means for a function $F : I \rightarrow \mathbb{R}$ to be an indefinite integral of the locally Riemann integrable function $f : I \rightarrow \mathbb{R}$.

(e) State the theorem about the properties of the indefinite integral.

(f) Find the derivative of the function $G(x) = \int_{\sin x}^{\cos x} e^{t^2} dt$.

4. (a) Define the notion of the radius of convergence of a real power series.

(b) Let R be the radius of convergence of a real power series. Prove that if $|x| < R$ then the power series converges absolutely and if $|x| > R$ then the power series diverges.

(c) Consider two real power series, $\sum_{n=0}^{\infty} a_n x^n$ and $\sum_{n=1}^{\infty} n a_n x^{n-1}$. How are their radii of convergence related? [No proof required.]

(d) State the theorem about the differentiability of real power series.

(e) Consider the power series $\sum_{n=0}^{\infty} a_n x^n$ where $a_0 = 1$ and

$$a_n = \frac{\frac{1}{2} \left(-\frac{1}{2}\right) \left(-\frac{3}{2}\right) \cdots \left(\frac{3}{2} - n\right)}{n!} \quad \text{for } n \in \mathbb{N}.$$

(i) Find the radius of convergence.

(ii) Prove that the function $f : (-1, 1) \rightarrow \mathbb{R}$, $f(x) = \sum_{n=0}^{\infty} a_n x^n$ satisfies the differential equation $(1+x)f'(x) = \frac{1}{2}f(x)$.

5. (a) State and prove l'Hôpital's Rule for finding $\lim_{x \rightarrow c} \frac{f(x)}{g(x)}$ when $f(c) = g(c) = 0$. Here you may use without proof Cauchy's Generalisation of the Mean Value Theorem.
- (b) Evaluate the following limits:
- $\lim_{x \rightarrow -2} \frac{x^3 + 6x^2 + 12x + 8}{x^3 + 5x^2 + 8x + 4},$
 - $\lim_{x \rightarrow \frac{\pi}{2}} \left(\frac{\pi}{2} - x\right)^2 \tan^2 x,$
 - $\lim_{x \rightarrow 0} \frac{\tan^3 x - \sin^3 x}{x^5}.$
6. In this question $I \subset \mathbb{R}$ is an interval with endpoints c and d . These endpoints may be real numbers or $\pm\infty$.
- Define what it means for a function $f : I \rightarrow \mathbb{R}$ to be *locally Riemann integrable*.
 - Let $f : I \rightarrow \mathbb{R}$ be locally Riemann integrable. Define what it means for f to be integrable over I in the improper sense.
 - State and prove the Comparison Theorem for Improper Integrals.
You may use without proof the following fact. Let $f : I \rightarrow [0, +\infty)$ be a locally Riemann integrable function. Then f is integrable over I if and only if there exists a constant K such that for any $a, b \in I$, $a < b$, we have $\int_a^b f(x) dx \leq K$.
 - Suppose that f is locally Riemann integrable over I and suppose that $\int_c^d |f(x)| dx$ exists. Prove that $\int_c^d f(x) dx$ exists.
 - Prove the existence of the improper integral $\int_0^{+\infty} \frac{\sin x}{1+x^4} dx$.
[Hint: you may find it helpful to use the results from (c) and (d).]