December 2011				Solution
Analysis I	-	Final Exam	-	Semester I

Section-I: (1) If  $(a_n)$  and  $(b_n)$  are such that  $|a_n - b_n| \to 0$  and  $a_n \to a$ , then  $b_n \to a$ .

(2)Suppose that  $\sum a_n$  converges and  $a_n \ge 0$ . Prove that  $\sum \sqrt{a_n a_{n+1}}$  converges.

(3)Let  $f : \mathbb{R} \to \mathbb{R}$  be a differentiable function and  $f'(x) \neq 0$  for all x. Then f is one-one.

Solution: (i) The answer follows from the inquality  $|b_n - a| \le |b_n - a_n| + |a_n - a|$ . (ii) Use the AM-GM inequality directly to prove the result. (iii) If f is not one-one, then we have f(a) = f(b) for some a < b. By the mean value theorem, the derivative vanishes at some point in (a, b) which contradicts the given condition.

Section-II: Answer any 4 questions, 6 marks each. (1) Let  $(a_n)$  be a sequence. Prove that  $\limsup_{n \to \infty} a_n$  is a limit point of  $\{a_n\}$ .

(2) If  $a_n > 0$  and  $\sum_n a_n$  converges, then prove that  $\sum_n a_n / s_n$  diverges, where  $s_n = \sum_{k=n}^{\infty} a_k$ .

(3) Let  $f : [a, b] \to \mathbb{R}$  be continuous. If f has no local minima or local maxima at any point in (a, b), then f is monotonic.

(4) Prove that monotone functions do not have discontinuities of second kind, and the set of discontinuities is countable.

(5) Let  $f : \mathbb{R} \to \mathbb{R}$  be a twice differentiable function with f'(x) = 0, but f''(x) < 0 for some x. Show that f has a local maximum at x.

(6) Let  $f : \mathbb{R} \to \mathbb{R}$  a differentiable function and g(x) = f(x+1) - f(x). Prove that if  $f'(x) \to 0$  as x goes to  $\infty$  or  $-\infty$ , then g is bounded.

Solution:(1) If  $\alpha$  is the limsup of the sequence, then show that there exists a subsequence  $(n_k)$  such that  $a_{n_k}$  converges to the limsup. This will show that limsup is a limit point. (2) The idea is to imitate the proof the divergence of the harmonic series  $\sum_n 1/n$ . First step is to choose  $n_1$  and  $n_2$  such that  $\sum_{k=n_1}^{n_2} ak/s_k > 1/2$ . Now from the series  $\sum_n a_n/s_n$ , remove the first  $n_2$  terms, and then, from the new series, choose  $n_3$  and  $n_4$  such that  $\sum_{k=n_1}^{n_2} ak/s_k > 1/2$ . Thus we get  $\sum_n a_n/s_n > 1/2 + 1/2 + \dots$ . (3) Suppose that f is not monotone. There are many cases: monotically not increasing or decreasing. We only consider one case. Assume that there exist points x < z < y such that f(x) < f(z) > f(y). Since f is continuous, its image of any closed, bounded interval is of same kind. Hence, f(z) is local mamimum, which condtractis the given assumption.(4) and (5) are standard facts: see Rudin's Principles of mathematical analysis or Thomas Calculus. (6) Recall the mean value theorem. Now, there exists a  $c_x$ , which depends on x, such that  $|f(x+1) - f(x)| = f'(c_x)$ . As x goes to  $+or - \infty$ ,  $c_x$  goes to +or - infty. By the assumption, we have g(x) is bounded.

Section-II: Answer any 2 questions, 10 marks each. (1)(a) If x is a limit point of  $(a_n)$ , prove that  $\liminf_n a_n \le x \le \limsup_n a_n$ . (1)(b) Srt  $\alpha := \limsup_n |a_n|^{1/n}$ . Prove that if  $\alpha < 1$ , then the series converges and if  $\alpha > 1$ , the series diverges. (2) Let I = [a, b] and  $f : I \to \mathbb{R}$  be continuous. Show that there are x, y such that  $f(x) \le f(t) \le f(y)$  for all  $t \in I$ . Further if f is one-one, then f is a homemorphism between I and f(I). (3) (a) Let f, g be differentiable functions on  $\mathbb{R}$ . Prove that for r < s, there is a t between r and s such that [f(r) - f(s)]g'(t) = [g(r) - g(s)]f'(t).(b) Let g(x) = x. Obtain t in (a) as a function of r and s, find  $\lim_{s \to r} t$  when  $f(x) = x^2$  and  $f(x) = x^2$ . Solution: (1) These are standard facts, see Kreyzig's Advanced Engg. Mathematics and Thomas Calculus. (2) See Rudin's book for the first part. The second part follows straifgtforward: the only thing to be proved is that  $f^{-1}$  is continuous from f(I) to I. See Munkres, section on continuous functions. (3) This is the Cauchy's mean value theorem. Geometrically, this means that there is a tangent to the curve (f(t), g(t))parrellel to the line given by (f(a), g(a)) and f(b), g(b)). These are standard.