

1. Suppose  $\{a_n\}_{n \geq 1}$  is a bounded sequence and  $\{b_n\}_{n \geq 1}$  is a sequence converging to 0 as  $n$  tends to  $\infty$ . Show that  $\{a_n b_n\}_{n \geq 1}$  converges to 0 as  $n$  tends to  $\infty$ .

**Solution:** Since  $\{a_n\}_{n \geq 1}$  is bounded, there exists  $M > 0$  such that  $|a_n| \leq M$  for all  $n \geq 1$ . Let  $\epsilon > 0$ . Since  $\{b_n\}_{n \geq 1}$  converges to 0, there exists  $N \in \mathbb{N}$  such that

$$|b_n| < \frac{\epsilon}{M} \text{ for all } n \geq N$$

Now

$$|a_n b_n| \leq M |b_n| < M \frac{\epsilon}{M} = \epsilon \text{ for all } n \geq N$$

Hence  $\{a_n b_n\}_{n \geq 1}$  converges to 0 as  $n$  tends to  $\infty$ .  $\square$

2. Let  $\{x_n\}_{n \geq 1}$  be a bounded sequence of real numbers and  $c = \liminf_{n \rightarrow \infty} x_n$ . Show that for any  $\epsilon > 0$  the set  $M_\epsilon = \{n : x_n < c - \epsilon\}$  is a finite set.

**Solution:** Note that  $c = \liminf_{n \rightarrow \infty} x_n = \sup_{n \in \mathbb{N}} \inf_{k \geq n} x_k$ . Suppose  $M_\epsilon = \{n : x_n < c - \epsilon\}$  is an infinite set, then for any  $n \in \mathbb{N}$  there exists a  $k_n \in M_\epsilon$  such that  $k_n > n$ . This implies that  $\inf_{k \geq n} x_k < c - \epsilon$ . This implies that  $c = \sup_{n \in \mathbb{N}} \inf_{k \geq n} x_k \leq c - \epsilon$ . This is a contradiction as  $\epsilon > 0$ . Hence  $M_\epsilon$  is a finite set.  $\square$

3. Show that the polynomial  $p(x) = 3x^5 + 2x^3 + 6x + 5$  has exactly one real root.

**Solution:** By the fundamental theorem of algebra  $p$  has all its roots in  $\mathbb{C}$ . Since  $p$  is an odd degree polynomial and since the complex roots of a real polynomial occur as conjugate pairs,  $p$  must have a real root.

Note that  $p'(x) = 15x^4 + 6x^2 + 6$  for all  $x \in \mathbb{R}$  and  $p'(x) > 0$  for all  $x \in \mathbb{R}$ . Therefore  $p$  is a strictly increasing function on  $\mathbb{R}$ . Hence it can have only one real root.

Thus  $p$  has exactly one real root.  $\square$

4. Let  $X$  be the set of finite subsets of  $\mathbb{N}$ . Show that  $X$  is countable.

**Solution:** Note that  $\mathbb{N} \times \mathbb{N} = \cup_{n \in \mathbb{N}} \{n\} \times \mathbb{N}$ , a countable union of countable sets, hence it is countable. Therefore by induction  $\underbrace{\mathbb{N} \times \mathbb{N} \times \dots \times \mathbb{N}}_{n\text{-times}}$  is countable, for all  $n$ . Hence

$$Y := \bigcup_{n=0}^{\infty} \underbrace{\mathbb{N} \times \mathbb{N} \times \dots \times \mathbb{N}}_{n\text{-times}} \text{ is countable}$$

where  $n = 0$  corresponds to the empty set  $\phi$ . Now define  $\varphi : X \rightarrow Y$  as follows. Define  $\varphi(\phi) = \phi$ . Let  $A = \{x_1, x_2, \dots, x_n\} \in X$  be non-empty, where  $x_i \in \mathbb{N}, x_1 < x_2 < \dots < x_n$ . Then define  $\varphi(A) = (x_1, x_2, \dots, x_n) \in Y$ . Then clearly  $\varphi$  is injective. Hence  $X$  is countable.

5. State and prove the mean value theorem (you may assume Rolle's theorem).

**Solution:**

**Statement:** Suppose that  $f$  is continuous on a closed interval  $I := [a, b]$ , and that  $f$  has a derivative in the open interval  $(a, b)$ . Then there exists at least one point  $c$  in  $(a, b)$  such that

$$f(b) - f(a) = f'(c)(b - a)$$

**Proof:** Consider the function  $\varphi$  defined on  $I$  by

$$\varphi(x) := f(x) - f(a) - \frac{f(b) - f(a)}{b - a}(x - a).$$

Then  $\varphi$  is continuous on  $[a, b]$ , differentiable on  $(a, b)$  and  $\varphi(a) = \varphi(b) = 0$ . Therefore by Rolle's theorem, there exists a point  $c$  in  $(a, b)$  such that

$$0 = \varphi'(c) = f'(c) - \frac{f(b) - f(a)}{b - a}$$

Hence,  $f(b) - f(a) = f'(c)(b - a)$ . □

6. Let  $f, g : [0, 1] \rightarrow \mathbb{R}$  be continuous functions. Define  $h, k$  on  $[0, 1]$  by  $h(x) = \min\{f(x), g(x)\}$  and  $k(x) = \max\{f(x), g(x)\}$ . Show that  $h, k$  are continuous. Give examples to show that both  $h, k$  need not be differentiable, even if  $f, g$  are differentiable.

**Solution:** Note that  $h(x) = \frac{|f(x) - g(x)| + f(x) + g(x)}{2}$ ,  $k(x) = -\frac{|f(x) - g(x)| - f(x) - g(x)}{2}$ . Now since  $x \mapsto |x|$  is continuous and composition of continuous functions is continuous  $h, k$  are continuous.

**Example:** Let  $f, g : [0, 1] \rightarrow \mathbb{R}$  be defined by  $f(x) = x - \frac{1}{2}$ ,  $g(x) = \frac{1}{2} - x$  for all  $x \in [0, 1]$ . Then  $f, g$  are differentiable on  $[0, 1]$  and

$$h(x) = \begin{cases} \frac{1}{2} - x & \text{if } 0 \leq x \leq \frac{1}{2}; \\ x - \frac{1}{2} & \text{if } \frac{1}{2} \leq x \leq 1. \end{cases} \quad \text{and } k(x) = -h(x)$$

Both  $h$  and  $k$  are not differentiable at  $\frac{1}{2}$ . □

7. Suppose  $a : \mathbb{R} \rightarrow \mathbb{R}$  is a function such that

$$a\left(\frac{x+y}{2}\right) \leq \frac{a(x) + a(y)}{2}, \quad x, y \in \mathbb{R}$$

(i) Show that for all  $n \geq 2$  and for all  $x_1, x_2, \dots, x_n$  in  $\mathbb{R}$

$$a\left(\frac{1}{n} \sum_{i=1}^n x_i\right) \leq \frac{1}{n} \sum_{i=1}^n a(x_i)$$

(ii) If  $a$  is continuous show that

$$a(px + (1-p)y) \leq pa(x) + (1-p)a(y)$$

for all  $x, y \in \mathbb{R}$  and  $0 \leq p \leq 1$ . (Hint: First prove the result for rational numbers  $p$ .)

**Solution:**

(i) We have to prove that for all  $n \geq 2$  and for all  $x_1, x_2, \dots, x_n$  in  $\mathbb{R}$

$$a\left(\frac{1}{n} \sum_{i=1}^n x_i\right) \leq \frac{1}{n} \sum_{i=1}^n a(x_i) \quad (*)$$

First we shall prove this all  $n$  of the form  $n = 2^k, k \in \mathbb{N}$ . This we prove by induction on  $k$ . Note that (\*) is true for  $k = 1$  by hypothesis. Assume that (\*) is true for all  $n = 2^k, k = 1, 2, \dots, m$ . Let  $x_1, x_2, \dots, x_{2^{m+1}} \in \mathbb{R}$ , then

$$\begin{aligned} a\left(\frac{1}{2^{m+1}} \sum_{i=1}^{2^{m+1}} x_i\right) &= a\left(\frac{1}{2} \left(\frac{1}{2^m} \sum_{i=1}^{2^m} x_i + \frac{1}{2^m} \sum_{i=1}^{2^m} x_{2^m+i}\right)\right) \\ &\leq \frac{1}{2} a\left(\frac{1}{2^m} \sum_{i=1}^{2^m} x_i\right) + \frac{1}{2} a\left(\frac{1}{2^m} \sum_{i=1}^{2^m} x_{2^m+i}\right) \quad (\text{by hypothesis}) \\ &\leq \frac{1}{2} \left(\frac{1}{2^m} \sum_{i=1}^{2^m} a(x_i)\right) + \frac{1}{2} \left(\frac{1}{2^m} \sum_{i=1}^{2^m} a(x_{2^m+i})\right) \quad (\text{by induction hypothesis}) \\ &= \frac{1}{2^{m+1}} \sum_{i=1}^{2^{m+1}} a(x_i) \end{aligned}$$

This proves it for all  $n = 2^k, k \in \mathbb{N}$ .

Now let  $n \in \mathbb{N}, 2^k < n < 2^{k+1}$ . Let  $y := \frac{1}{n} \sum_{i=1}^n x_i, m := 2^{k+1} - n$ . Consider  $a(y) = a\left(\frac{1}{2^{k+1}}(x_1 + x_2 + \dots + x_n + m \cdot y)\right) \leq \frac{1}{2^{k+1}} (\sum_{i=1}^n a(x_i) + ma(y))$ , hence  $(2^{k+1} - m)a(y) \leq \sum_{i=1}^n a(x_i)$ . That is  $a(y) \leq \frac{1}{n} \sum_{i=1}^n a(x_i)$ . This completes the proof.

(ii) Let  $p = \frac{m}{n}, m < n$ . Then  $1 - p = \frac{n-m}{n}$  and

$$\begin{aligned} a(px + (1-p)y) &= a\left(\frac{mx + (n-m)y}{n}\right) \\ &\leq \frac{1}{n} (ma(x) + (n-m)a(y)) \quad \text{from (i)} \\ &= pa(x) + (1-p)a(y). \end{aligned}$$

Hence (ii) is true for all rational  $p, 0 < p < 1$ . Now since the set  $\{p \in \mathbb{Q} : 0 < p < 1\}$  is dense in  $[0, 1]$  and  $a$  is continuous (ii) holds for all  $0 \leq p \leq 1$ .