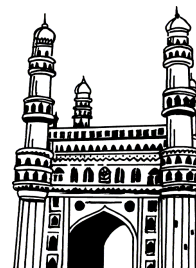


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(MATHEMATICS)

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Important Questions

UNIT - I

1. If $\{a_n\}$, $\{b_n\}$ and $\{c_n\}$ are three sequences such that (i) $a_n \leq b_n \leq c_n$ for $n \geq K$ where K is some positive integer and (ii) $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = l$ then $\lim_{n \rightarrow \infty} b_n = l$.

Sol.

Refer Unit-I, Q.No. 5.

2. Prove that $a^n = 0$ for $|a| < 1$

(a) $\lim_{n \rightarrow \infty} n^{1/n} = 1$

(b) $\lim_{n \rightarrow \infty} a^{1/n} = 1$ for $a > 0$

Sol.

Refer Unit-I, Q.No. 7.

3. Prove $\lim_{n \rightarrow \infty} (a^{1/n}) = 1$ for $a > 0$.

Sol.

Refer Unit-I, Q.No. 8.

4. Let $\{s_n\}$ be sequence in \mathbb{R} prove that the $\lim s_n = 0$ iff $\lim |s_n| = 0$.

Sol.

Refer Unit-I, Q.No. 23.

5. If $\{s_n\}$ is converges to s , and $\{t_n\}$ is converges to t . Then $\{s_n + t_n\}$ converges to $s + t$ that is $\lim \{s_n + t_n\} = \lim s_n + \lim t_n$.

Sol.

Refer Unit-I, Q.No. 25.

6. Let $t_1 = 1$ and $t_{n+1} = \frac{t_n^2 + 2}{2t_n}$ for $n \geq 1$. Assume that $\{t_n\}$ converges and find the limit.

Sol.

Refer Unit-I, Q.No. 33.

7. Prove that $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$ for $p > 0$.

Sol.

Refer Unit-I, Q.No. 36.

8. All bounded monotone sequence converge.

- (i) Every monotonically increasing sequence which is bounded above is convergent.
- (ii) Every monotonically decreasing sequence which is bounded below is convergent.

OR

State and prove Montone Converge Theorem.

Sol.

Refer Unit-I, Q.No. 40.

9. Let (S_n) be an increasing sequence of positive number and define $\sigma_n = \frac{1}{n}(S_1 + S_2 + \dots + S_n)$ prove (σ_n) is an increasing sequence.

Sol.

Refer Unit-I, Q.No. 45.

10. Let $t_1 = 1$ and $t_{n+1} = \left[1 - \frac{1}{(n+1)^2}\right] t_n$ for all $n \geq 1$.

- (a) Show $\lim t_n$ exists.
- (b) What do you think $\lim t_n$ is?
- (c) Use induction to show $t_n = \frac{n+1}{2n}$
- (d) Repeat part (b)

Sol.

Refer Unit-I, Q.No. 47.

11. Let $S_1 = 1$ and $S_{n+1} = \frac{1}{3}(S_{n+1})$ for $n \geq 1$.

- (a) Find S_2, S_3 and S_4
- (b) Use induction to show $S_n > \frac{1}{2}$ for all n .
- (c) Show (S_n) is a decreasing sequence
- (d) Show $\lim S_n$ exists and find $\lim S_n$.

Sol.

Refer Unit-I, Q.No. 48.

12. If the sequence $\{s_n\}$ converges, then every subsequence converges to the same limit.

Sol.

Refer Unit-I, Q.No. 52.

UNIT - II

1. Let f be a real valued function whose domain is a subset of \mathbb{R} . Then f is continuous at x_0 in $\text{dom}(f)$ if and only if for each $\epsilon > 0 \exists \delta > 0 \ni x \in \text{dom}(f)$ and $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon$.

Sol.

Refer Unit-II, Q.No. 1.

2. Let $f(x) = x^2 \sin\left(\frac{1}{x}\right)$ for $x \neq 0$, $f(0) = 0$ Prove that f is continuous at 0.

Sol.

Refer Unit-II, Q.No. 3.

3. If f and g are real valued functions at x_0 then,

- (1) $f + g$ is continuous at x_0
- (2) fg is continuous at x_0
- (3) f/g is continuous at x_0 if $g(x_0) \neq 0$.

Sol.

Refer Unit-II, Q.No. 5.

4. Let f be a continuous on $[a, b]$ and assume $f(a) < f(b)$ then for every k such that $f(a) < k < f(b)$ there exists $c \in [a, b]$ such that $f(c) = k$.

Sol.

Refer Unit-II, Q.No. 8.

5. Let f be a continuous function mapping $[0, 1]$ into $[0, 1]$ in other words, $\text{dom}(f) = [0, 1]$ and $f(x) \in [0, 1]$ for all $x \in [0, 1]$ show f has fixed point, i.e., a point $x_0 \in [0, 1]$ such that $f(x_0) = x_0$, x_0 is left fixed by f .

Sol.

Refer Unit-II, Q.No. 10.

6. Prove that $x = \cos(x)$ for some x in $\left(0, \frac{\pi}{2}\right)$.

Sol.

Refer Unit-II, Q.No. 15.

7. Let $S \subseteq \mathbb{R}$ and suppose there exists a sequence $\{x_n\}$ in S converging to a number $x_0 \notin S$ show there exists an unbounded continuous function on S .

Sol.

Refer Unit-II, Q.No. 16.

8. Let f and g be continuous function, on $[a, b]$ such that $f(a) \geq g(a)$ and $f(b) \leq g(b)$ prove that $f(x_0) = g(x_0)$ for at least one x_0 in $[a, b]$.

Sol.

Refer Unit-II, Q.No. 17.

9. Show that $f(x) = \frac{1}{x^2}$ is uniformly continuous on $[0, \infty)$ where $a > 0$.

Sol.

Refer Unit-II, Q.No. 21.

10. Let f_1 and f_2 be function for which the limits $L_1 = \lim_{x \rightarrow a^s} f_1(x)$ and $L_2 = \lim_{x \rightarrow a^s} f_2(x)$ exist and are finite. Then

(i) $\lim_{x \rightarrow a^s} (f_1 + f_2)(x)$ exists and equals $L_1 + L_2$

(ii) $\lim_{x \rightarrow a^s} (f_1 f_2)(x)$ exists and equals $L_1 L_2$

(iii) $\lim_{x \rightarrow a^s} (f_1 / f_2)(x)$ exists and equals L_1 / L_2 provides $L_2 \neq 0$ and $f_2(x) \neq 0$ for $x \in s$

Sol.

Refer Unit-II, Q.No. 45.

UNIT - III

1. If f is differentiable at a point 'a'. Then 'f' is continuous at a.

Sol.

Refer Unit-III, Q.No. 1.

2. Find $h'(a)$ where $h(x) = x^{-m}$ for $x \neq 0$. $h(x) = \frac{f(x)}{g(x)}$ where $f(x) = 1$ & $g(x) = x^m$ for all x .

Sol.

Refer Unit-III, Q.No. 3.

3. Determine by using mean value theorem.

(a) x^2 on $[-1, 2]$ (b) $\sin x$ on $[0, \pi]$ (c) $|x|$ on $[-1, 2]$

(d) $\frac{1}{x}$ on $[-1, 1]$ (e) $\frac{1}{x}$ on $[1, 3]$ (f) $\text{sgn}(x)$ on $[-1, 2]$

Sol.

Refer Unit-III, Q.No. 14.

4. Prove that $|\cos x - \cos y| \leq |x - y|$ for all $x, y \in \mathbb{R}$.

Sol.

Refer Unit-III, Q.No. 15.

5. Let $a, b \in \mathbb{R}$. let $f(x) = e^{ax} \cos(bx)$ and $g(x) = e^{ax} \sin(bx)$

(i) Compute $f'(x)$ and $g'(x)$

(ii) Use (i) to compute f'' and f'''

Sol.

Refer Unit-III, Q.No. 20.

6. Suppose that f is differentiable on \mathbb{R} that $1 \leq f'(x) \leq 2$ for $x \in \mathbb{R}$, and that $f(0) = 0$ prove that $x \leq f(x) \leq 2x$ for all $x > 0$.

Sol.

Refer Unit-III, Q.No. 24.

7. Let f, g are derivable on $(a, a + h)$ such that

(i) $g'(x) \neq 0 \quad \forall x \in (a, a + h)$,

(ii) $\lim_{x \rightarrow a^+} f(x) = 0 = \lim_{x \rightarrow a^+} g(x)$

(a) If $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l$, a real number then $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l$.

(b) If $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = \pm \infty$ then $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \pm \infty$

Sol.

Refer Unit-III, Q.No. 26.

8. State and prove L - Hospital Rule II :

(OR)

If f, g are derivable in a deleted nbd of 'a'

$\lim_{x \rightarrow a^+} f(x) = \pm \infty$, $\lim_{x \rightarrow a^+} g(x) = \pm \infty$ and $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l$, then $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l$

Sol.

Refer Unit-III, Q.No. 27.

9. State and prove Binomial Series Theorem :

If $\alpha \in \mathbb{R}$ and $|x| < 1$ Then

$$(1 + x)^\alpha = 1 + \sum_{k=1}^{\infty} \frac{\alpha(\alpha-1)\dots(\alpha-k+1)}{k!} x^k$$

Sol.

Refer Unit-III, Q.No. 39.

10. Expansion of e^x .

Sol.

Refer Unit-III, Q.No. 40.

UNIT - IV

1. If $f : [a, b] \rightarrow \mathbb{R}$ is a bounded function then $\int_a^b f(x) dx \leq \int_a^b f(x) dx$.

Sol.

Refer Unit-IV, Q.No. 1.

2. If, $f, g \in \mathbb{R} [a, b]$ and $f(x) \geq g(x) \forall x \in [a, b]$ then $\int_a^b f(x) dx \geq \int_a^b g(x) dx$

Sol.

Refer Unit-IV, Q.No. 17.

3. If $f \in \mathbb{R} [a, b]$ and m, M are the inf. and sup. of f in $[a, b]$ then $m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$ and $\int_a^b f(x) dx = \mu(b-a)$ where $\mu \in [m, M]$.

Sol.

Refer Unit-IV, Q.No. 19.

4. Prove that $\left| \int_{-2\pi}^{2\pi} x^2 \sin^8(e^x) dx \right| \leq \frac{16\pi^3}{3}$

Sol.

Refer Unit-IV, Q.No. 24.

5. A bounded function f is integrable on $[a, b]$ if and only if for each $\epsilon > 0$, \exists a partition p of $[a, b]$. Such that $U(p, f) - L(p, f) < \epsilon$.

Sol.

Refer Unit-IV, Q.No. 28.

6. if ' g ' is integrable on $[a, b]$ & g is a continuous function on $[a, b]$ which is differentiable on $[a, b]$.

Then prove that $\int_a^b g' = g(b) - g(a)$

Sol.

Refer Unit-IV, Q.No. 40.

UNIT I

Sequences: Limits of Sequences - A Discussion about Proofs - Limit Theorems for Sequences Monotone Sequences and Cauchy Sequences - Subsequences - Lim sup's and Lim inf's-Series-Alternating Series and Integral Tests.

1.1 SEQUENCE

A sequence is a function whose domain is the set \mathbb{N} of all natural numbers where as the range may be any set S .

In other words if A is a non empty set then a function $S : \mathbb{N} \rightarrow A$ is called a Sequence.

Sequences are useful in deciding the continuity of a real valued function on a subset of \mathbb{R} .

1.1.1 Real Sequence

A real sequence is a function whose domain is the set \mathbb{N} of all natural numbers and range of subset of the set \mathbb{R} of real numbers

i.e., $x : \mathbb{N} \rightarrow \mathbb{R}$ is a real sequence which is denoted by $\{x_n\}$ or $\langle x_n \rangle$. Sometimes the sequence x is represented by an argument of the terms in increasing order of the argument n such as $\{x_1, x_2, x_3, \dots, x_n, \dots\}$

1.1.2 Range of a Sequence

The set of all distinct terms of a sequence is called its range. If $n \in \mathbb{N}$, where \mathbb{N} is an infinite set then the number of terms of a sequence is always infinite. But the range of a sequence may be a finite set.

for example if $x_n = (-1)^n$ then $\{x_n\} = \{1, -1, 1, -1, \dots\}$

\therefore The range of sequence $\{x_n\} = \{-1, 1\}$ which is finite set

1.1.3 Constant Sequence

A sequence $\{x_n\}$ defined by $x_n = C \in \mathbb{R} \forall n \in \mathbb{N}$ is called a constant sequence. Therefore $\{x_n\} = \{C, C, C, \dots\}$ is a constant sequence with range $= \{C\}$, a singleton set.

1.1.4 Bounded and Unbounded Sequence

1. Bounded above sequence

A sequence $\{a_n\}$ is said to be bounded above if \exists a real number K such that $a_n \leq K \forall n \in \mathbb{N}$.

2. Bounded Below Sequence

A sequence $\{a_n\}$ is said to be bounded below if \exists a real number K such that $a_n \geq K \forall n \in \mathbb{N}$.

3. Bounded Sequence

A sequence is said to be bounded if it is bounded above as well as bounded below. Thus a sequence $\{a_n\}$ is bounded if \exists two real numbers K_1 and K_2 such that $K_1 \leq K_2$, then $K_1 \leq a_n \leq K_2 \forall n \in \mathbb{N}$.

4. A Sequence is said to be unbounded if it is not bounded

(i) **Unbounded above sequence** : A sequence $\{a_n\}$ is said to be unbounded above if it is not bounded above i.e., for every real number K_1 , $\exists m \in \mathbb{N} \ni a_m > K_1$.

(ii) **Unbounded below sequence** : A sequence $\{a_n\}$ is said to be unbounded below if it is not bounded below, i.e., for every real number $K_2 \exists m \in \mathbb{N} \ni a_m < K_2$.

Examples

(i) Every constant sequence is bounded

(ii) The sequence $\langle -n \rangle$ is bounded above because $a_n \leq -1 \forall n \in \mathbb{N}$ and it is not bounded below

(iii) The sequence $\{a_n\}$ defined by $a_n = (-1)^n$, n is neither bounded above nor bounded below.

Note: The sequence $\{a_n\}$ is bounded iff \exists a positive real number $M \ni |a_n| \leq M \forall n \in \mathbb{N}$.

5. Least Upper bound and greatest lower bound of a sequence

a) Least upper bound of a sequence

If a sequence $\{a_n\}$ is bounded above, then \exists a real number $K_1 \ni a_n \leq K_1 \forall n \in \mathbb{N}$.

K_1 is called an upper bound of the sequence.

If $K_1 < K_2$ then $a_n < K_2 \forall n \in \mathbb{N}$.

$\Rightarrow K_2$ is also an upper bound of the sequence

\Rightarrow Any number $> K_1$ is also an upper bound of the sequence.

Therefore if a sequence is bounded above, it has infinitely many upper bounds of all the upper bounds of the sequence, if K is the least, then K is called the least upper bound (lub) of the sequence or Supremum of the sequence.

b) Greatest lower bound of a sequence

If a sequence $\{a_n\}$ is bounded below, then a real number $K_1 \ni K_1 \leq a_n$ or $a \geq K_1 \forall n \in \mathbb{N}$.

$\Rightarrow K_1$ is called a lower bound of the sequence.

If $K_2 < K_1$ or $K_1 > K_2$ then $a_n > K_2 \forall n \in \mathbb{N}$.

$\Rightarrow K_2$ is also a lower bound of the sequence

\Rightarrow Any number $< K_1$ is also a lower bound of the sequence.

\Rightarrow If a sequence is bounded below, it has infinitely many lower bounds of all the lower bounds of the sequence, if K is the greatest, then K is called the greatest lower bound (g/lb) of the sequence or infimum of the sequence.

1.2 LIMITS OF SEQUENCE

Let $\{a_n\}$ be a sequence and $l \in \mathbb{R}$. The real number $l \in \mathbb{R}$ is said to be the limit of the sequence $\{a_n\}$ if to each $\epsilon > 0 \exists m \in \mathbb{N} \ni |a_n - l| < \epsilon \forall n \geq m$.

If l is the limit of $\{a_n\}$, then we write $a_n \rightarrow l$ as $n \rightarrow \infty$

or $\lim_{n \rightarrow \infty} a_n = l$

Note

$$|a_n - l| < \epsilon \quad \forall n \geq M$$

$$\Rightarrow -\epsilon < a_n - l < \epsilon \quad \forall n \geq m$$

$$\Rightarrow l - \epsilon < a_n < l + \epsilon \quad \forall n \geq m$$

$$\Rightarrow a_n \in (l - \epsilon, l + \epsilon) \quad \forall n \geq m$$

1.2.1 Convergent Sequence

If $\lim_{n \rightarrow \infty} a_n = l$, then we say that the sequence $\{a_n\}$ converges to ' l '.

i.e., A sequence $\{a_n\}$ is said to converge to a real number ' l ' if given $\epsilon > 0$, \exists a positive integer $m \ni |a_n - l| < \epsilon \quad \forall n \geq m$. the real number l is called the limit of the sequence $\{S_n\}$.

1. Every convergent sequence has a unique limit.

Sol.

If possible, let the sequence $\{a_n\}$ converge to two distinct real numbers l and l'

$$\text{Let } \epsilon = |l - l'| \quad \because l \neq l' \Rightarrow |l - l'| > 0 \Rightarrow \epsilon > 0$$

\therefore The sequence $\{a_n\}$ converges to ' l '

$$\Rightarrow \text{Given } \epsilon > 0 \exists \text{ a positive integer } m_1 \ni |a_n - l| < \epsilon/2 \quad \forall n \geq m_1 \quad \dots (1)$$

again the sequence $\{a_n\}$ converges to l'

$$\Rightarrow \text{Given } \epsilon > 0 \exists \text{ a positive integer } m_2 \ni |a_n - l'| < \epsilon/2 \quad \forall n \geq m_2 \quad \dots (2)$$

$$\text{let } m = \max \{m_1, m_2\}$$

\Rightarrow From (1) and (2)

$$\forall n \geq m \Rightarrow |a_n - l| < \epsilon/2 \quad \text{and} \quad |a_n - l'| < \epsilon/2$$

consider

$$\begin{aligned}
 |l - l^1| &= |l - a_n + a_n - l^1| \\
 &= |a_n - l| + |a_n - l^1| \\
 &< \frac{\epsilon}{2} + \frac{\epsilon}{2} \\
 \Rightarrow |l - l^1| &< 2 \frac{\epsilon}{2} \\
 \Rightarrow |l - l^1| &< \epsilon \\
 \Rightarrow |l - l^1| &< |l - l^1| \quad \because \epsilon = |l - l^1|
 \end{aligned}$$

Which is a contradiction

Hence our assumption is wrong

$$\therefore l = l^1$$

\Rightarrow Every convergent sequence has a unique limit.

2. Every convergent sequence is bounded.

Sol.

(May/June-18, Imp.)

Let $\{a_n\}$ be a convergent sequence. Which converges to ' l '

Let $\epsilon = 1$, \exists a positive integer m $\ni |a_n - l| < 1 \quad \forall n \geq m$

$$\Rightarrow l - 1 < a_n < l + 1 \quad \forall n \geq m$$

Let $K_1 = \min \{a_1, a_2, \dots, a_{m-1}, l - 1\}$ and

$$K_2 = \max \{a_1, a_2, \dots, a_{m-1}, l + 1\}$$

$$\Rightarrow K_1 \leq a_n \leq K_2 \quad \forall n \geq N$$

\Rightarrow Sequence $\{a_n\}$ is a bounded sequence.

Note

1. Converse of the above theorem need not be true.
2. If a sequence is not bounded, it cannot be convergent.

3. If $\lim_{n \rightarrow \infty} a_n = l \Rightarrow \lim_{n \rightarrow \infty} |a_n| = |l|$ but the converse is not true.

Sol.

$$\lim_{n \rightarrow \infty} a_n = l$$

\Rightarrow Given $\epsilon > 0$, \exists a positive integer m such that $|a_n - l| < \epsilon \quad \forall n \geq m$... (1)

$$\Rightarrow ||a_n| - |l|| < |a_n - l| \quad \dots (2)$$

\therefore from (1) and (2) we get

$$\Rightarrow ||a_n| - |l|| < \epsilon \quad \forall n \geq m$$

$$\Rightarrow |a_n| = |l|$$

To prove converse need not be true

$$\text{Let } \{a_n\} = \{(-1)^n\} = \{-1, 1, -1, 1, \dots\}$$

$\Rightarrow \{a_n\}$ does not converge to any limit

Whereas

$$\{|a_n|\} = \{|(-1)^n|\} = \{1, 1, 1, \dots\}$$

Hence proved

4. If $a_n \geq 0 \quad \forall n \geq N$ and $\lim_{n \rightarrow \infty} a_n = l$ then $l \geq 0$.

Sol.

If possible, let $l < 0$

$$\therefore \lim_{n \rightarrow \infty} a_n = l$$

\Rightarrow Given $\epsilon > 0$, \exists , a positive integer $\ni |a_n - l| < \epsilon \quad \forall n \geq m$

$$\Rightarrow l - \epsilon < a_n < l + \epsilon \quad \forall n \geq m \quad \dots (1)$$

$$\therefore l < 0, \text{ let } \epsilon = \frac{-l}{2} > 0$$

Substituting ϵ in (1) then we get

$$l + \frac{l}{2} < a_n < l - \frac{l}{2} \quad \forall n \geq m \quad \dots (2)$$

$$\Rightarrow \frac{3l}{2} < a_n < \frac{l}{2} \quad \forall n \geq m$$

$$\therefore a_n < \frac{l}{2} < 0 \quad \forall n \geq m$$

Which is a contradiction to the hyp that $a_n \geq 0$. Hence our assumption $l < 0$ is wrong

$$\therefore l \geq 0$$

Note

1. If $\lim_{n \rightarrow \infty} a_n = l$ and $\lim_{n \rightarrow \infty} b_n = l'$ then $\lim_{n \rightarrow \infty} (a_n + b_n) = l + l'$ and $\lim_{n \rightarrow \infty} (a_n - b_n) = l - l'$
2. If $\lim_{n \rightarrow \infty} a_n = l$ and $\lim_{n \rightarrow \infty} b_n = l'$ then $\lim_{n \rightarrow \infty} (a_n b_n) = ll'$.
3. If $\lim_{n \rightarrow \infty} a_n = l$ and $C \in \mathbb{R}$ then $\lim_{n \rightarrow \infty} Ca_n = Cl$
4. If $b_n \neq 0$ for every n , $l' \neq 0$, $\lim_{n \rightarrow \infty} a_n = l$ and $\lim_{n \rightarrow \infty} b_n = l'$ then $\lim_{n \rightarrow \infty} \left(\frac{a_n}{b_n} \right) = \left(\frac{l}{l'} \right)$
5. If $\{a_n\}$ and $\{b_n\}$ be two convergent sequences then $a_n \leq b_n \quad \forall n \geq N \Rightarrow \lim_{n \rightarrow \infty} a_n \leq \lim_{n \rightarrow \infty} b_n$
5. If $\{a_n\}$, $\{b_n\}$ and $\{c_n\}$ are three sequences such that (i) $a_n \leq b_n \leq c_n$ for $n \geq K$ where K is some positive integer and (ii) $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = l$ then $\lim_{n \rightarrow \infty} b_n = l$

(OR)

State and prove Sandwich Theorem or Squeeze Theorem

Sol.

(Imp.)

Let $\epsilon > 0$

$$\lim_{n \rightarrow \infty} a_n = l$$

$$\Rightarrow \exists m_1 \in \mathbb{Z}^+ \ni |a_n - l| < \epsilon \quad \forall n \geq m_1$$

$$\Rightarrow l - \epsilon < a_n < l + \epsilon \quad \forall n \geq m_1 \quad \dots (1)$$

Similarly

$$\lim_{n \rightarrow \infty} c_n = l$$

$$\Rightarrow \exists m_2 \in \mathbb{Z}^+ \ni |c_n - l| < \epsilon \quad \forall n \geq m_2$$

$$\Rightarrow l - \epsilon < c_n < l + \epsilon \quad \forall n \geq m_2 \quad \dots (2)$$

Also by hyp we have

$$a_n \leq b_n \leq c_n \quad \forall n \geq K \quad \dots (3)$$

$$\text{Let } m = \max \{m_1, m_2, K\}$$

$$\therefore l - \epsilon < a_n \leq b_n \leq c_n < l + \epsilon \quad \forall n \geq m$$

$$\Rightarrow l - \epsilon < b_n < l + \epsilon \quad \forall n \geq m$$

$$\Rightarrow |b_n - l| < \epsilon \quad \forall n \geq m$$

$$\Rightarrow \lim_{n \rightarrow \infty} b_n = l$$

6. If $\{a_n\}, \{b_n\}$ are two sequences such that $|a_n| \leq |b_n| \quad \forall n \geq K$ where K is a positive integer and $\lim_{n \rightarrow \infty} b_n = 0$ then $\lim_{n \rightarrow \infty} a_n = 0$.

Sol.

$$\text{Let } \lim_{n \rightarrow \infty} b_n = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} |b_n| = 0 \quad \dots (1)$$

$$\Rightarrow \lim_{n \rightarrow \infty} (-|b_n|) = 0 \quad \dots (2)$$

$$\therefore |a_n| \leq |b_n| \quad \forall n \geq K$$

$$\Rightarrow -|b_n| \leq a_n \leq |b_n| \quad \forall n \geq K$$

- \therefore By Sandwich Theorem and from (1) and (2) we get

$$\lim_{n \rightarrow \infty} a_n = 0$$

1.3 A DISCUSSION ABOUT PROOFS

7. Prove that $a^n = 0$ for $|a| < 1$

$$(a) \quad \lim_{n \rightarrow \infty} n^{1/n} = 1$$

$$(b) \quad \lim_{n \rightarrow \infty} a^{1/n} = 1 \quad \text{for } a > 0$$

Sol.

(Nov./Dec.-18, Dec.-17, Imp.)

$$(a) \quad \lim_{n \rightarrow \infty} a^n = 0 \quad \text{for } |a| < 1$$

If $a = 0$

Then the result is thus

If $|a| < 1$ where $a \neq 0$

$$\text{we have } |a| < \frac{1}{1+b} \quad ; b > 0$$

Apply binomial theorem for $(1+b)^n$

$$(1+b)^n = 1 + nb + \frac{n(n-1)}{2}b^2 + \dots$$

$$(1+b)^n = 1 + nb > 0$$

$$(1+b)^n > nb \quad \dots (1)$$

To show that $\lim_{n \rightarrow \infty} a^n = 0$

That is to find the natural number $N \ni$

$$|a^n - 0| < \epsilon \quad \forall n > N$$

consider $|a^n - 0| < \epsilon$

$$|a^n| < \epsilon$$

$$\left(\frac{1}{1+b}\right)^n < \epsilon$$

$$\frac{1}{nb} < \epsilon$$

$$nb > \frac{1}{\epsilon}$$

$$n > \frac{1}{\epsilon b}$$

$$\text{Select } N = \frac{1}{\epsilon b}$$

$$\text{for } n > N = n > \frac{1}{\epsilon b} = nb > \frac{1}{\epsilon}$$

$$\frac{1}{nb} < \epsilon$$

$$\frac{1}{(1+b)^n} < \epsilon$$

$$|a|^n < \epsilon$$

$$\Rightarrow |a^n - 0| < \epsilon \quad \text{for } n > N$$

$$\Rightarrow \lim_{n \rightarrow \infty} a^n = 0$$

(b) To prove $\lim_{n \rightarrow \infty} n^{1/n} = 1$

$$\lim_{n \rightarrow \infty} n^{1/n} - 1 = 0$$

here $S_n = n^{1/n} - 1$ [$\because S_n \geq 0$]

Let us consider

$$S_n = n^{1/n} - 1$$

$$1 + S_n = n^{1/n}$$

Add power 'n' on both sides

$$(1 + S_n)^n = (n^{1/n})^n$$

$$(1 + S_n)^n = n \quad \dots (1)$$

By using binomial Expansion

$$(1 + S_n)^n = 1 + nS_n + \frac{n(n-1)}{2} S_n^2 + \dots$$

$$(1 + S_n)^n = 1 + nS_n + \frac{n(n-1)}{2} S_n^2 +$$

$$(1 + S_n)^n > \frac{n(n-1)}{2} S_n^2$$

$$(n^{1/n})^n > \frac{n(n-1)}{2} S_n^2$$

$$n > \frac{n(n-1)}{2} S_n^2$$

$$1 > \frac{n-1}{2} S_n^2$$

$$\frac{1}{S_n^2} > \frac{n-1}{2}$$

$$S_n^2 < \frac{2}{n-1}$$

$$S_n < \frac{\sqrt{2}}{\sqrt{n-1}}$$

consider $S_n \geq 0$ and $S_n = \frac{\sqrt{2}}{\sqrt{n-1}}$

$$0 \leq S_n < \frac{\sqrt{2}}{\sqrt{n-1}}$$

$$\lim_{n \rightarrow \infty} S_n = 0$$

By sandwich theorem

$$\lim_{n \rightarrow \infty} \frac{\sqrt{2}}{\sqrt{n-1}} = \sqrt{2} \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n-1}}$$

$$n \rightarrow \infty, \frac{1}{n} \rightarrow 0$$

$$= \sqrt{2} (0) = 0$$

$$\lim_{n \rightarrow \infty} S_n = 0$$

$$\lim_{n \rightarrow \infty} n^{1/n} - 1 = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} n^{1/n} = 1$$

8. Prove $\lim_{n \rightarrow \infty} (a^{1/n}) = 1$ for $a > 0$.

Sol.

(Imp.)

For $a > 0$, $0 < a < 1$

(i) If $a \geq 1$

Then $n \geq a$

we have $1 \leq a \leq n$

n^{th} root of each term

$$1^{1/n} \leq a^{1/n} \leq n^{1/n}$$

By sandwich theorem

$$\lim 1^{1/n} \leq \lim a^{1/n} \leq \lim n^{1/n}$$

$$1 \leq \lim a^{1/n} \leq 1$$

$$\lim a^{1/n} = 1$$

(ii) $0 < a < 1$

consider $a < 1$

$$\frac{1}{a} > 1$$

by case (i)

$$\lim \left(\frac{1}{a} \right)^{1/n} = 1$$

$$\lim_{n \rightarrow \infty} \frac{1}{a^{1/n}} = 1$$

$$\therefore \lim_{n \rightarrow \infty} a^{1/n} = 1$$

\therefore If $\{s_n\}$ converges to s then $\left\{\frac{1}{s_n}\right\}$ converges

to $\frac{1}{s}$.

9. Prove that $\lim s_n = \frac{1}{4}$ where

$$s_n = \frac{n^3 + 6n^2 + 7}{4n^3 + 3n - 4}$$

Sol.

Given that,

$$s_n = \frac{n^3 + 6n^2 + 7}{4n^3 + 3n - 4}$$

$$\lim s_n = \lim \left[\frac{n^3 + 6n^2 + 7}{4n^3 + 3n - 4} \right]$$

$$= \lim \left[\frac{n^3 \left(1 + \frac{6}{n} + \frac{7}{n^3} \right)}{n^3 \left(4 + \frac{3}{n^2} - \frac{4}{n^3} \right)} \right]$$

$$= \frac{1 + 6 \lim_{n \rightarrow \infty} \frac{1}{n} + 7 \lim_{n \rightarrow \infty} \frac{1}{n^3}}{4 + 3 \lim_{n \rightarrow \infty} \frac{1}{n^2} - 4 \lim_{n \rightarrow \infty} \frac{1}{n^3}}$$

$$\text{as } n \rightarrow \infty, \frac{1}{n} \rightarrow 0$$

$$= \frac{1 + 6(0) + 7(0)}{4 + 3(0) - 4(0)} = \frac{1}{4}$$

$$\lim s_n = \frac{1}{4}$$

10. Find $\lim_{n \rightarrow \infty} \frac{n-5}{n^2+7}$.

Proof :

$$\text{Given that } s_n = \frac{n-5}{n^2+7}$$

$$\lim s_n = \lim \left(\frac{n-5}{n^2+7} \right)$$

$$= \lim \left[\frac{\cancel{n} \left[\frac{1}{n} - \frac{5}{n^2} \right]}{\cancel{n^2} \left[1 + \frac{7}{n^2} \right]} \right]$$

$$= \frac{\lim_{n \rightarrow \infty} \frac{1}{n} - 5 \lim_{n \rightarrow \infty} \frac{1}{n^2}}{1 + 7 \lim_{n \rightarrow \infty} \frac{1}{n^2}}$$

$$\text{as } n \rightarrow \infty, \frac{1}{n} \rightarrow 0$$

$$= \frac{0}{1}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{n-5}{n^2+7} = 0$$

11. Show that $\lim_{n \rightarrow \infty} \frac{1}{n} \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} \right) = 0$.

Sol.

$$\text{Let } a_n = \frac{1}{n}$$

$$\text{then } \lim_{n \rightarrow \infty} a_n = 0$$

by cauchy's first theorem on limits we have

$$\lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{n} \left[1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} \right] = 0$$

12. Show that $\lim_{n \rightarrow \infty} \frac{1}{n} (1 + 2^{1/2} + 3^{1/2} + \dots + n^{1/n}) = 1$.

Sol.

$$\text{Let } a_n = n^{1/n}$$

$$\text{then } \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} n^{1/n} = 1$$

By cauchy's first theorem on limits we have

$$\therefore \lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] = 1$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{n} [1 + 2^{1/2} + 3^{1/2} + \dots + n^{1/2}] = 1$$

13. Using cauchy's first theorem on limits show that

$$\lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \frac{1}{\sqrt{n^2+n}} \right] = 1.$$

Sol.

$$\text{Let } a_k = \frac{n}{\sqrt{n^2+K}} \text{ then } a_n = \frac{n}{\sqrt{n^2+n}}$$

$$\Rightarrow \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{1+\frac{1}{n}}} = 1$$

\therefore By cauchy's first theorem on limits we have

$$\lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] = 1$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{n} \left[\frac{n}{\sqrt{n^2+1}} + \frac{n}{\sqrt{n^2+2}} + \dots + \frac{n}{\sqrt{n^2+n}} \right] = 1$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left[\frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \dots + \frac{n}{\sqrt{n^2+n}} \right] = 1$$

14. Prove that $\lim_{n \rightarrow \infty} \left(\frac{n^n}{n!} \right)^{1/n} = e$.

Sol.

$$\text{Let } a_n = \frac{n^n}{n!}$$

$$\text{then } a_{n+1} = \frac{(n+1)^{n+1}}{(n+1)!}$$

consider

$$\frac{a_{n+1}}{a_n} = \frac{(n+1)^{n+1}}{(n+1)!} \times \frac{n!}{n^n}$$

$$\Rightarrow \frac{(n+1)^n (n+1)}{n! (n+1)} \cdot \frac{n!}{n^n} = \frac{(n+1)^n}{n^n}$$

$$\Rightarrow \frac{n^n (1+1/n)^n}{n^n}$$

$$\Rightarrow (1+1/n)^n$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} (1+1/n)^n = e$$

\therefore By cauchy's second theorem on limits

$$\lim_{n \rightarrow \infty} (a_n)^{1/n} = e \Rightarrow \lim_{n \rightarrow \infty} \left(\frac{n^n}{n!} \right)^{1/n} = e.$$

15. Show that $\lim_{n \rightarrow \infty} \frac{(n!)^{1/n}}{n} = \frac{1}{e}$.

Sol.

$$\text{Given } \lim_{n \rightarrow \infty} \frac{(n!)^{1/n}}{(n^n)^{1/n}}$$

$$\text{Let } a_n = \frac{n!}{n^n} \Rightarrow a_{n+1} = \frac{(n+1)!}{(n+1)^{n+1}}$$

Consider

$$\frac{a_{n+1}}{a_n} = \frac{(n+1)!}{(n+1)^{n+1}} \times \frac{n^n}{n!}$$

$$\Rightarrow \frac{n! (n+1) \cdot n^n}{(n+1)^n \cdot (n+1) \cdot n!} = \frac{n^n}{n^n [1+1/n]^n} = \frac{1}{(1+1/n)^n}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{1}{(1+1/n)^n} = \frac{1}{e}$$

∴ By cauchy's second theorem on limits

$$\lim_{n \rightarrow \infty} (a_n)^{1/n} = \frac{1}{e}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left[\frac{n!}{n^n} \right]^{1/n} = \frac{1}{e} \Rightarrow \lim_{n \rightarrow \infty} \frac{(n!)^{1/n}}{n} = \frac{1}{e}$$

16. Prove that $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$ where x is any real number.

Sol.

$$\text{Let } a_n = \frac{x^n}{n!}$$

∴ x is any real number, three cases arises they are

(i) $x = 0$

$$\text{Where } x = 0 \Rightarrow a_n = 0 \quad \forall n$$

$$\Rightarrow \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$$

(ii) when $x < 0$ or $x > 0$

$$a_n = \frac{x^n}{n!} \quad a_{n+1} = \frac{x^{n+1}}{(n+1)!}$$

consider

$$\frac{a_{n+1}}{a_n} = \frac{x^{n+1}}{(n+1)!} \times \frac{n!}{x^n}$$

$$\Rightarrow \frac{a_{n+1}}{a_n} = \frac{x^n \cdot x \cdot n!}{n!(n+1)x^n} = \frac{x}{n+1}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{x}{n+1} = 0 < 1$$

we know that if $\{a_n\}$ is a sequence $\exists a_n \neq 0 \quad \forall n$ and $\frac{a_{n+1}}{a_n} \rightarrow l$ where $|l| < 1$ then $a_n \rightarrow 0$ as $n \rightarrow \infty$

$$\therefore \lim_{n \rightarrow \infty} a_n = 0 \Rightarrow \lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0.$$

17. Prove that the sequence is $\left\{ \left(\frac{(3n)!}{(n!)^3} \right)^{1/n} \right\}$ convergent

Sol.

(Imp.)

$$\text{Let } a_n = \frac{(3n)!}{(n!)^3} \text{ then } a_{n+1} = \frac{3(n+1)!}{((n+1)!)^3}$$

Consider

$$\begin{aligned} \frac{a_{n+1}}{a_n} &= \frac{(3n+3)!}{[(n+1)!]^3} \times \frac{(n!)^3}{(3n)!} \\ &= \frac{(3n+3)(3n+2)(3n+1)(3n)!}{[n!(n+1)]^3} \times \frac{(n!)^3}{(3n)!} \\ &\Rightarrow \frac{(3n+3)(3n+2)(3n+1)}{(n+1)^3} = \frac{3(3n+2)(3n+1)}{(n+1)^2} \\ &\Rightarrow \frac{3 \cdot 9n^2 \left[1 + \frac{2}{3n}\right] \left[1 + \frac{1}{3n}\right]}{n^2 \left[1 + \frac{1}{n}\right]^2} = \frac{27 \left[1 + \frac{2}{3n}\right] \left[1 + \frac{1}{3n}\right]}{\left[1 + \frac{1}{n}\right]^2} \end{aligned}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 27 \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{2}{3n}\right) \left(1 + \frac{1}{3n}\right)}{\left(1 + \frac{1}{n}\right)^2}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 27$$

By cauchy's second theorem on limits

$$\Rightarrow \lim_{n \rightarrow \infty} (a_n)^{1/n} = 27$$

$$\text{Let } (a_n)^{1/n} = x_n = \left[\frac{3n!}{(n!)^3} \right]^{1/n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} x_n = 27$$

$$\Rightarrow \{x_n\} \text{ is convergent}$$

$$\Rightarrow \left[\frac{3n!}{(n!)^3} \right]^{1/n} \text{ is convergent}$$

18. Show that $\lim_{n \rightarrow \infty} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} + \dots + \frac{1}{(2n)^2} \right] = 0$.

Sol.

$$\text{Let } a_n = \frac{1}{n^2} + \frac{1}{(n+1)^2} + \dots + \frac{1}{(2n)^2}$$

We know that

$$n^2 < (2n)^2, \quad (n+1)^2 < (2n)^2$$

$$\Rightarrow \frac{1}{n^2} > \frac{1}{(2n)^2} \quad \Rightarrow \frac{1}{(n+1)^2} > \frac{1}{(2n)^2} \text{ and so on}$$

$$\Rightarrow a_n > \frac{1}{(2n)^2} + \frac{1}{(2n)^2} + \dots + \frac{1}{(2n)^2}$$

$$\Rightarrow a_n > \frac{n+1}{(2n)^2}$$

$$\Rightarrow a_n > \frac{n}{4n^2}$$

$$\because n+1 > n$$

$$\Rightarrow a_n > \frac{1}{4n}$$

... (1)

Also

$$a_n = \frac{1}{n^2} + \frac{1}{(n+1)^2} + \dots + \frac{1}{(2n)^2}$$

$$\Rightarrow a_n < \frac{1}{n^2} + \frac{1}{n^2} + \dots + \frac{1}{n^2} \quad \because (n+1)^2 > n^2$$

$$\Rightarrow a_n < \frac{n+1}{n^2}$$

$$\Rightarrow \frac{1}{(n+1)^2} < \frac{1}{n^2} \text{ and so on}$$

$$\Rightarrow a_n < \frac{1}{n} + \frac{1}{n^2}$$

... (2)

\therefore from (1) and (2) we get

$$\frac{1}{4n} < a_n < \frac{1}{n} + \frac{1}{n^2}$$

$$\text{also as } n \rightarrow \infty, \frac{1}{4n} \rightarrow 0 \text{ and } \left(\frac{1}{n} + \frac{1}{n^2} \right) \rightarrow 0$$

\therefore by squeeze theorem, we get

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} + \dots + \frac{1}{(2n)^2} \right] = 0$$

19. For each sequence below determine it converges.

a) $a_n = \frac{n}{n+1}$

b) $b_n = \frac{n^2+3}{n^2-3}$

c) $C_n = 2^{-n}$

d) $t^n = 1 + \frac{2}{n}$

e) $x_n = 73 + (-1)^n$

f) $S_n = (2)^{\frac{1}{n}}$

Sol.

a) $a_n = \frac{n}{n+1}$

Given equation is $a_n = \frac{n}{n+1}$

Apply limit on both sides

We get

$$\begin{aligned} \lim_{n \rightarrow \infty} a_n &= \lim_{n \rightarrow \infty} \frac{n}{n+1} \\ &= \lim_{n \rightarrow \infty} \frac{n}{n \left(1 + \frac{1}{n}\right)} \end{aligned}$$

$$= \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right)$$

$$= \frac{1}{1 + \frac{1}{0}}$$

$$\lim_{n \rightarrow \infty} a_n = 1$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{n}{n+1} - 1 \right| < \epsilon$

b) $b_n = \frac{n^2+3}{n^2-3}$

Given equation is $b_n = \frac{n^2+3}{n^2-3}$

Apply limit on both sides

We get,

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \frac{n^2+3}{n^2-3}$$

$$= \lim_{n \rightarrow \infty} \frac{1 + \frac{3}{n^2}}{1 - \frac{3}{n^2}}$$

$$= \frac{1 + \frac{3}{\infty}}{1 - \frac{3}{\infty}}$$

$$= \frac{1+0}{1-0}$$

$$\lim_{n \rightarrow \infty} b_n = 1$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{n^2+3}{n^2-3} - 1 \right| < \epsilon$

c) $C_n = 2^{-n}$

Given equation is $C_n = 2^{-n}$

Apply limit on both sides we get

$$\lim_{n \rightarrow \infty} C_n = \lim_{n \rightarrow \infty} 2^{-n}$$

This can be written as

$$= \lim_{n \rightarrow \infty} \frac{1}{2^n}$$

$$= \frac{1}{2^\infty} = \frac{1}{\infty} = 0$$

$$\therefore \lim_{n \rightarrow \infty} C_n = 0$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| 2^{-n} - 0 \right| < \epsilon$

d) $t^n = 1 + \frac{2}{n}$

Given equation is $t^n = 1 + \frac{2}{n}$

Apply limit on both sides we get

$$\begin{aligned}\lim_{n \rightarrow \infty} t_n &= \lim_{n \rightarrow \infty} \left(1 + \frac{2}{n}\right) \\ &= 1 + \frac{2}{\infty} = 1 + 0\end{aligned}$$

$$\lim_{n \rightarrow \infty} t_n = 1$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \left(1 + \frac{2}{n}\right) - 1 \right| < \epsilon$

e) $x_n = 73 + (-1)^n$

Given equation is $x_n = 73 + (-1)^n$

$$x_1 = 73 + (-1)^1 = 73 - 1 = 72$$

$$x_2 = 73 + (-1)^2 = 73 + 1 = 74$$

$$x_3 = 73 + (-1)^3 = 73 - 1 = 72$$

$$x_4 = 73 + (-1)^4 = 73 + 1 = 74$$

$$x_n = \{72, 74\}$$

x_n is not a convergent sequence

x_n is an oscillatory sequence

f) $S_n = (2)^{\frac{1}{n}}$

Given that $S_n = (2)^{\frac{1}{n}}$

Apply limit on both sides, we get

$$\begin{aligned}\lim_{n \rightarrow \infty} S_n &= \lim_{n \rightarrow \infty} (2)^{1/n} \\ &= 2^{\frac{1}{\infty}} = (2)^0\end{aligned}$$

$$\lim_{n \rightarrow \infty} S_n = 1$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni |(2)^{1/n} - 1| < \epsilon$

20. Determine the limits of the following sequences and then prove your claims.

a) $a_n = \frac{n}{n^2 + 1}$

b) $b_n = \frac{7n - 19}{3n + 7}$

c) $c_n = \frac{4n + 3}{7n - 5}$

d) $d_n = \frac{2n + 4}{5n + 2}$

e) $S_n = \frac{1}{n} \sin n$

Sol.

a) $a_n = \frac{n}{n^2 + 1}$

Given that

$$\begin{aligned}a_n &= \frac{n}{n^2 + 1} \\ &= \frac{n}{n^2 \left(1 + \frac{1}{n^2}\right)} \\ &= \frac{1}{n} \cdot \frac{1}{\left(1 + \frac{1}{n^2}\right)}\end{aligned}$$

Applying limits on both sides

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{1}{n} \cdot \frac{1}{\left(1 + \frac{1}{n^2}\right)}$$

$$= \frac{1}{\infty} \cdot \frac{1}{1 + \frac{1}{\infty}}$$

$$= 0 \cdot \left(\frac{1}{1 + 0}\right)$$

$$\lim_{n \rightarrow \infty} a_n = 0$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{n}{n^2 + 1} - 0 \right| < \epsilon$

b) $b_n = \frac{7n-19}{3n+7}$

Given that $b_n = \frac{7n-19}{3n+7}$

Applying limits on both sides

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \frac{7n-19}{3n+7}$$

$$= \lim_{n \rightarrow \infty} \frac{7 - \frac{19}{n}}{3 + \frac{7}{n}}$$

$$= \frac{7 - \frac{19}{\infty}}{3 + \frac{7}{\infty}}$$

$$\lim_{n \rightarrow \infty} b_n = \frac{7}{3}$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{7n-19}{3n+7} - \frac{7}{3} \right| < \epsilon$

$$\Rightarrow \left| \frac{21n-57-21n-49}{9n+21} \right| < \epsilon$$

(or)

$$\left| \frac{-106}{9n+21} \right| < \epsilon$$

$$\left| \frac{-106}{3(3n+7)} \right| < \epsilon$$

$\therefore 3n+7 > 0$, we can drop the absolute value manipulate, the inequality to solve for n.

$$\frac{106}{3\epsilon} < 3n+7$$

$$\frac{106}{3\epsilon} - 7 < 3n$$

$$\frac{106}{9\epsilon} - \frac{7}{3} < n$$

So we will put $n = \frac{106}{9\epsilon} - \frac{7}{3}$

$\therefore N$ to be any number larger than $\frac{106}{9\epsilon} - \frac{7}{3}$

c) $C_n = \frac{4n+3}{7n-5}$

Given that $C_n = \frac{4n+3}{7n-5}$

Apply limits on both sides

$$\lim_{n \rightarrow \infty} C_n = \lim_{n \rightarrow \infty} \frac{4n+3}{7n-5}$$

$$= \lim_{n \rightarrow \infty} \frac{4 + \frac{3}{n}}{7 - \frac{5}{n}}$$

$$= \frac{4 + \frac{3}{\infty}}{7 - \frac{5}{\infty}}$$

$$\lim_{n \rightarrow \infty} C_n = \frac{4+0}{7-0}$$

$$\lim_{n \rightarrow \infty} C_n = \frac{4}{7}$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{4n+3}{7n-5} - \frac{4}{7} \right| < \epsilon$

$$\left| \frac{28n+21-28n+20}{49n-35} \right| < \epsilon$$

$$\left| \frac{1}{7(7n-5)} \right| < \epsilon$$

$7n-5 > 0$, we can drop the absolute value and manipulate the inequality to solve for n.

$$\frac{1}{7\epsilon} < 7n-5$$

$$\frac{1}{7\epsilon} + 5 < 7n$$

$$\frac{1}{7(7\epsilon)} + \frac{5}{7} < n$$

$$\frac{1}{49\epsilon} + \frac{5}{7} < n$$

\therefore So we will put $N = \frac{1}{49\epsilon} + \frac{5}{7}$

$\therefore N$ to be any number larger than $\frac{1}{49\epsilon} + \frac{5}{7}$

d) $d_n = \frac{2n+4}{5n+2}$

Given that $d_n = \frac{2n+4}{5n+2}$

Apply limit on both sides

$$\lim_{n \rightarrow \infty} d_n = \lim_{n \rightarrow \infty} \frac{2n+4}{5n+2} = \lim_{n \rightarrow \infty} \frac{2 + \frac{4}{n}}{5 + \frac{2}{n}} = \frac{2 + \frac{4}{\infty}}{5 + \frac{2}{\infty}} = \frac{2+0}{5+0}$$

$$\lim_{n \rightarrow \infty} d_n = \frac{2}{5}$$

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni \left| \frac{2n+4}{5n+2} - \frac{2}{5} \right| < \epsilon$

$$\left| \frac{10n+20-10n-4}{25n+10} \right| < \epsilon$$

$$\left| \frac{16}{5(5n+2)} \right| < \epsilon$$

$5n+2 > 0$, we can drop the absolute values manipulate the inequality to solve for n .

$$\frac{16}{5\epsilon} < 5n+2$$

$$\frac{16}{5\epsilon} - 2 < 5n$$

$$\frac{16}{25\epsilon} - \frac{2}{5} < n$$

\therefore So we will put $N = \frac{16}{25\epsilon} - \frac{2}{5}$

\therefore N to be any number larger than $\frac{16}{25\epsilon} - \frac{2}{5}$.

e) $S_n = \frac{1}{n} \sin n$

Given that $S_n = \frac{1}{n} \sin n$

Apply limit on both sides

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{1}{n} \sin n$$

$$\begin{aligned} \lim_{n \rightarrow \infty} S_n &= \lim_{n \rightarrow \infty} \sin \infty \\ &= 0 \sin \infty \\ &= 0 \end{aligned}$$

1.4 LIMIT THEOREMS FOR SEQUENCES

21. Show that If $\lim_{n \rightarrow \infty} a_n = l$ then $\lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] = l$.

Sol.

Define the sequence $\{b_n\}$ such that $b_n = a_n - l$

for all $n \in \mathbb{Z}^+$

$$\therefore \lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} (a_n - l) = \lim_{n \rightarrow \infty} a_n - l = l - l = 0$$

$$\lim_{n \rightarrow \infty} b_n = 0$$

\Rightarrow for each $\epsilon > 0$ such that $\exists r \in \mathbb{Z}^+$ such that $|b_n - 0| = |b_n| < \epsilon/2 \quad \forall n \geq r$

$\therefore \lim_{n \rightarrow \infty} b_n = 0 \Rightarrow \{b_n\}$ is bounded $\Rightarrow \exists K \in \mathbb{R}^+ \ni |b_n| < K \quad \forall n \in \mathbb{Z}^+$

$$\begin{aligned} \therefore \left| \frac{b_1 + b_2 + \dots + b_n}{n} \right| &= \left| \frac{b_1 + b_2 + \dots + b_r}{n} + \frac{b_{r+1} + \dots + b_n}{n} \right| \\ &\leq \frac{K + K + \dots + K \text{ (r times)}}{n} + \frac{\epsilon/2 + \epsilon/2 + \dots + \epsilon/2 \text{ (n-r times)}}{n} \\ &\leq \frac{rK}{n} + \frac{(n-r)\epsilon}{2n} \\ &\leq \frac{rK}{n} + \frac{\epsilon}{2} - \frac{r\epsilon}{2n} \\ &< \frac{rK}{n} + \frac{\epsilon}{2} \end{aligned}$$

$$\therefore \frac{\epsilon}{2} - \frac{r\epsilon}{2n} < \epsilon/2$$

$$\therefore \left| \frac{b_1 + b_2 + \dots + b_n}{n} \right| < \frac{\epsilon}{2} + \frac{\epsilon}{2} < \epsilon \quad \text{put } m = \frac{2Kr}{\epsilon}$$

$$\Rightarrow \left| \frac{b_1 + b_2 + \dots + b_n}{n} - 0 \right| < \epsilon \quad \forall n > m$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left[\frac{b_1 + b_2 + \dots + b_n}{n} \right] = 0$$

but we have

$$\begin{aligned} \frac{b_1 + b_2 + \dots + b_n}{n} &= \frac{(a_1 - l) + (a_2 - l) + \dots + (a_n - l)}{n} \\ &= \frac{a_1 + a_2 + \dots + a_n}{n} - l \end{aligned}$$

$$\begin{aligned}\therefore \lim_{n \rightarrow \infty} \frac{b_1 + b_2 + \dots + b_n}{n} &= \lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \dots + a_n}{n} - l \\ \Rightarrow \lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] &= \lim_{n \rightarrow \infty} \left[\frac{b_1 + b_2 + \dots + b_n}{n} \right] + l \\ \Rightarrow \lim_{n \rightarrow \infty} \left[\frac{a_1 + a_2 + \dots + a_n}{n} \right] &= 0 + l = l\end{aligned}$$

Note:

If $a_n > 0 \forall n \in \mathbb{Z}^+$ and $\lim_{n \rightarrow \infty} (a_1, a_2, \dots, a_n)^{1/n} = l$

22. If $\{a_n\}$ is a sequence such that $a_n > 0 \forall n \in \mathbb{Z}^+$ and $\lim_{n \rightarrow \infty} \frac{a_n + 1}{a_n} = l$ then $\lim_{n \rightarrow \infty} \lim_{n \rightarrow \infty} = l$.

Sol.

Let the sequence $\{b_n\}$ defined by $b_1 = a_1, b_2 = \frac{a_2}{a_1}, b_3 = \frac{a_3}{a_2}, \dots, b_n = \frac{a_n}{a_{n-1}}, \dots$

so that $b_1, b_2, b_3, \dots, b_n = a_n$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = l \Rightarrow \lim_{n \rightarrow \infty} \frac{a_n}{a_{n-1}} = l \Rightarrow \lim_{n \rightarrow \infty} b_n = l$$

$$\therefore a_n > 0 \forall n \Rightarrow b_n > 0 \forall n$$

\therefore Now we have a sequence $\{b_n\}$ such that $b_n > 0 \forall n$ and $\lim_{n \rightarrow \infty} b_n = l$

$$\Rightarrow (b_1, b_2, b_3, \dots, b_n)^{1/n} = l$$

$$\Rightarrow \lim_{n \rightarrow \infty} (a_n)^{1/n} = l$$

23. Let $\{s_n\}$ be sequence in \mathbb{R} prove that the $\lim s_n = 0$ iff $\lim |s_n| = 0$.

Sol.

(Imp.)

Let $\{s_n\}$ be a sequence in \mathbb{R} .

Suppose that $\lim s_n = l$

i.e., for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni |s_n - l| < \varepsilon \forall n \geq N$

We know that $\lim s_n = 0$

$$\Rightarrow \text{for each } \varepsilon > 0 \exists n \in \mathbb{N} \ni |s_n - 0| < \varepsilon \forall n \geq N$$

$$\Leftrightarrow |s_n - 0| < \varepsilon$$

$$\Leftrightarrow ||s_n| - 0| < \varepsilon$$

$$\Leftrightarrow \lim |s_n| = 0$$

Hence $\lim s_n = 0 \Leftrightarrow \lim |s_n| = 0$.

24. If the sequence $\{s_n\}$ converges to s and $K \in \mathbb{R}$ then the sequence $\{ks_n\}$ converges to ks that is, $\lim\{ks_n\} = k \lim s_n$.

Sol.

Given that $\{s_n\}$ is converges to s i.e., $\lim s_n = s$.

$$\Rightarrow \text{for each } \varepsilon > 0 \exists n \in \mathbb{N} \ni |s_n - s| < \frac{\varepsilon}{|k|} \quad \forall n \geq N \quad \dots (1)$$

also, $\{ks_n\}$ converges to ks

$$\Rightarrow \text{for each } \varepsilon > 0 \exists n \in \mathbb{N} \ni |ks_n - ks| < \varepsilon \quad \dots (2)$$

Required to prove $\lim ks_n = k \lim s_n$

$$\begin{aligned} \text{consider } |ks_n - ks| &= |k(s_n - s)| \\ &\leq |k| |s_n - s| \end{aligned}$$

$$\leq |k| \frac{\varepsilon}{|k|} \quad [\because \text{by(1)}]$$

$$\Rightarrow |ks_n - ks| < \varepsilon$$

for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni |ks_n - ks| < \varepsilon \quad \forall n \geq N$

$$\lim ks_n = ks$$

$$\lim ks_n = k \lim s_n \quad [\because s = \lim s_n]$$

25. If $\{s_n\}$ is converges to s , and $\{t_n\}$ is converges to ' t '. Then $\{s_n + t_n\}$ converges to $s + t$ that is $\lim\{s_n + t_n\} = \lim s_n + \lim t_n$.

Sol.

(Dec.-2017, Imp.)

Given that, $\{s_n\}$ converges to s i.e., $\lim s_n = s$.

$$\Rightarrow \text{for each } \varepsilon > 0 \exists n \in \mathbb{N}_1 \ni |s_n - s| < \frac{\varepsilon}{2} \quad \forall n \geq N_1 \quad \dots (1)$$

also, $\{t_n\}$ converges to t i.e., $\lim t_n = t$

$$\Rightarrow \text{for each } \varepsilon > 0 \exists n \in \mathbb{N}_2 \ni |t_n - t| < \frac{\varepsilon}{2} \quad \forall n \geq N_2 \quad \dots (2)$$

Required to prove $\{s_n + t_n\}$ converges to $s + t$

To prove for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni |(s_n + t_n) - (s + t)| < \varepsilon \quad \forall n > N$

Let $N = \max\{N_1, N_2\}$

$$\text{From (1)} \Rightarrow \varepsilon > 0 \exists n \in \mathbb{N} \ni |s_n - s| < \frac{\varepsilon}{2} \quad \forall n > N \quad \dots (3)$$

$$\text{From (2)} \Rightarrow \varepsilon > 0 \exists n \in \mathbb{N} \ni |t_n - t| < \frac{\varepsilon}{2} \quad \forall n > N \quad \dots (4)$$

$$\begin{aligned}
 \text{consider } |(s_n + t_n) - (s + t)| &= |s_n + t_n - s - t| \\
 &= |(s_n - s) + (t_n - t)| \\
 &= |s_n - s| + |t_n - t| \\
 &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \quad [\text{From (3)} \rightarrow (4)] \\
 &= \frac{2\varepsilon}{2} = \varepsilon \\
 |s_n + t_n - (s + t)| &< \varepsilon \\
 \Rightarrow \lim (s_n + t_n) &= s + t \\
 \Rightarrow \lim (s_n + t_n) &= \lim s_n + \lim t_n
 \end{aligned}$$

26. If $\{s_n\}$ is converges to s and $\{t_n\}$ is converges to t , then $\{s_n t_n\}$ converges to st i.e., $\lim (s_n t_n) = (\lim s_n) (\lim t_n)$.

Sol.

(May/June -18, Nov./Dec.-18, Imp.)

$\{s_n\}$ is converges to s

$$\Rightarrow \lim s_n = s$$

$$\text{i.e., for each } \varepsilon > 0 \exists n \in N_1 \ni |s_n - s| < \frac{\varepsilon}{2|t|+1} \quad \forall n \geq N \quad \dots (1)$$

$\{t_n\}$ is converges to t

$$\Rightarrow \lim t_n = t$$

$$\text{for each } \varepsilon > 0 \exists n \in N_2 \ni |t_n - t| < \frac{\varepsilon}{2M} \quad \forall n \geq N \quad \dots (2)$$

required to prove that $\lim \{s_n t_n\}$ converges to st .

i.e., to prove for each $\varepsilon > 0 \exists n \in N \ni |s_n t_n - st| < \varepsilon \quad \forall n \geq N$.

Let $N = \max \{N_1, N_2\}$

$$\begin{aligned}
 \text{consider } |s_n t_n - st| &= |s_n t_n - s_n t + s_n t - st| \\
 &= |(s_n t_n - s_n t) + (s_n t - st)| \\
 &= |s_n(t_n - t) + t(s_n - s)| \\
 &= |s_n| |t_n - t| + |t(s_n - s)| \\
 &\leq |s_n| |t_n - t| + |t| |s_n - s| \\
 &\leq |s_n| \frac{\varepsilon}{2M} + |t| \frac{\varepsilon}{2|t|+1} \quad \dots (3)
 \end{aligned}$$

To solve above inequality

We know that every convergent sequence is bounded.

Since $\{s_n\}$ is convergent then it is bounded

$$\text{i.e., } M > 0 \ni |s_n| \leq M \quad \forall n \quad \dots (4)$$

From (3)

$$\begin{aligned}\Rightarrow |s_n t_n - st| &\leq |s_n| \frac{\varepsilon}{2M} + |t| \frac{\varepsilon}{2|t|+1} \\ &\leq M \frac{\varepsilon}{2M} + |t| \frac{\varepsilon}{2|t|+1} \quad (\text{by 4}) \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &< \frac{2\varepsilon}{2} = \varepsilon\end{aligned}$$

$$\therefore |s_n t_n - st| < \varepsilon$$

for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni |s_n t_n - st| < \varepsilon \quad \forall n > N$

$$\Rightarrow \lim s_n t_n = st$$

$$\lim s_n t_n = \lim s_n \lim t_n$$

Hence proved.

27. If $\{s_n\}$ converges to s , if $s_n \neq 0 \forall n$ and if $s \neq 0$, then $\left\{\frac{1}{s_n}\right\}$ converges to $\frac{1}{s}$.

(Nov./Dec.-18, Imp.)

Sol.

Let $\varepsilon > 0 \exists m > 0 \ni |s_n| \geq m \quad \forall n$

Since $\lim s_n = s$ there exists N suits that

$$n > N \Rightarrow |s - s_n| < \varepsilon \cdot m |s|$$

Then $n > N \Rightarrow$

$$\begin{aligned}\left| \frac{1}{s_n} - \frac{1}{s} \right| &= \left| \frac{s - s_n}{s_n s} \right| \\ &= \frac{|s - s_n|}{|s_n| |s|} \leq \frac{|s - s_n|}{|s_n| |s|} \\ &< \frac{\varepsilon m |s|}{m |s|}\end{aligned}$$

$$\left| \frac{1}{s_n} - \frac{1}{s} \right| < \varepsilon$$

for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni \left| \frac{1}{s_n} - \frac{1}{s} \right| < \varepsilon \quad \forall n > N$

$$\therefore \lim \left\{ \frac{1}{s_n} \right\} = \frac{1}{s}$$

28. Suppose that $\{s_n\}$ converges to s and $\{t_n\}$ converges to t . If $s \neq 0$ and $s_n \neq 0 \forall n$ then

$$\left\{ \frac{t_n}{s_n} \right\} \text{ converges to } \frac{t}{s}.$$

Sol.

$\{s_n\}$ is converges to s

By previous theorem $\left\{ \frac{1}{s_n} \right\}$ is converges to $\frac{1}{s}$ and also, $\{t_n\}$ converges to t .

$$\Rightarrow \lim t_n = t$$

Required to prove $\left\{ \frac{t_n}{s_n} \right\}$ is converges to $\frac{t}{s}$.

i.e., for each $\varepsilon > 0 \exists n \in \mathbb{N} \ni \left| \frac{t_n}{s_n} - \frac{t}{s} \right| < \varepsilon \quad \forall n > N$ or $\lim \frac{t_n}{s_n} = \frac{t}{s}$.

$$\Rightarrow \lim \frac{t_n}{s_n} = \lim \frac{1}{s_n} \cdot t_n$$

$$= \lim \frac{1}{s_n} \cdot \lim t_n$$

$$= \frac{1}{s} \cdot t$$

$$\lim \frac{t_n}{s_n} = \frac{t}{s}.$$

1.4.1 Divergent Sequence

- (i) A sequence $\{a_n\}$ is said to diverge to $+\infty$ if given any positive real number K , however large \exists a positive integer m such that $a_n > k \quad \forall n \geq m$.
- (ii) A sequence $\{a_n\}$ is said to diverge to $-\infty$ if given any positive real number K , however large, \exists a positive integer m such that $a_n < -k \quad \forall n \geq m$.

1.4.2 Oscillatory Sequence

If a sequence $\{a_n\}$ neither converges to a finite number nor diverges to $+\infty$ or $-\infty$, it is called an oscillatory sequence.

Note :

If $\lim_{n \rightarrow \infty} a_n = 0$ then sequence $\{a_n\}$ is called as null sequence.

29. Give a formal proof that \lim

$$[\sqrt{n} + 7] = +\infty.$$

Sol.

Given that $\lim (\sqrt{n} + 7) = +\infty$

for each $\varepsilon > 0 \exists N \ni n > N \Rightarrow s_n > M$

$$\Rightarrow \sqrt{n} + 7 > M$$

$$\Rightarrow \sqrt{n} > M - 7$$

$$\Rightarrow n > (M - 7)^2$$

we will take $N = (M - 7)^2$

Formal proof

Let $M > 0$ and Let $N = (M - 7)^2$

Then $n > N \Rightarrow n > (M - 7)^2$

hence $\sqrt{n} > M - 7$

$$\sqrt{n} + 7 > M$$

$$\lim (\sqrt{n} + 7) = +\infty$$

30. Let $\{s_n\}$ and $\{t_n\}$ be sequence such that $\lim s_n = +\infty$ and $\lim t_n > 0$ [$\lim t_n$ can be finite or $+\infty$] then $\lim s_n t_n = +\infty$.

Sol.:

Given that $\{s_n\}$ is sequence which is diverges to $+\infty$.

i.e., $\lim s_n = +\infty$

for each $\varepsilon > 0 \exists N \ni n > N_1 \Rightarrow s_n > \frac{M}{m}$... (1)

Let $\{t_n\}$ be sequences, then $\lim t_n > 0$ or $\lim t_n = +\infty$

Let $M > 0$

Select a real number m so that $0 < m < \lim t_n \exists N_2$ such that $n > N_2 \Rightarrow t_n > m$.

Put $N = \max \{N_1, N_2\}$

Then $n > N \Rightarrow s_n t_n = t_n$

$$\Rightarrow \frac{M}{m} \cdot m$$

$$s_n t_n > M$$

$$\Rightarrow \lim s_n t_n = +\infty$$

31. Prove that $\lim \frac{n^2 + 3}{n + 1} = +\infty$.

Sol.:

$$\text{Observe that } \frac{n^2 + 3}{n + 1} = \frac{n \left[\frac{1}{n} + \frac{3}{n} \right]}{n \left[1 + \frac{1}{n} \right]}$$

$$= \frac{\frac{1}{n} + \frac{3}{n}}{1 + \frac{1}{n}}$$

$$= s_n \cdot t_n$$

$$\text{Where } s_n = \frac{1}{n} + \frac{3}{n} \text{ and } t_n = \frac{1}{1 + \frac{1}{n}}$$

$$\therefore \lim s_n t_n = \lim \left(n + \frac{3}{n} \right) \left(\frac{1}{1 + \frac{1}{n}} \right)$$

$$\lim s_n = \lim \left(n + \frac{3}{n} \right)$$

$$\lim s_n = +\infty$$

$$\lim t_n = \lim \frac{1}{\left(1 + \frac{1}{n} \right)} = 1$$

$$\lim s_n t_n = (+\infty) (1) = +\infty$$

$$\lim (s_n t_n) = +\infty$$

32. For a sequence $\{s_n\}$ of +ve real number we have $\lim s_n = +\infty$ if and only if \lim

$$\frac{1}{s_n} = 0.$$

Sol.

Let $\{s_n\}$ be sequence of +ve real numbers.

for each $M > 0 \exists n \in n > N \Rightarrow s_n > M$

Required to prove,

$$\text{i.e., } \lim s_n = +\infty \Rightarrow \lim \frac{1}{s_n} = 0 \quad \dots (1)$$

$$\text{and } \lim \frac{1}{s_n} = 0 \Rightarrow \lim s_n = +\infty \quad \dots (2)$$

(i) Suppose $\lim s_n = +\infty$

$$\text{Let } \varepsilon > 0 \text{ and } M = \frac{1}{\varepsilon}$$

since $\lim s_n = +\infty$

$$\exists N \ni n > N \Rightarrow s_n > M = \frac{1}{\varepsilon}$$

$$\therefore n > N \Rightarrow s_n > \frac{1}{\varepsilon}$$

$$\varepsilon > \frac{1}{s_n}$$

$$\therefore \varepsilon > 0 \Rightarrow \frac{1}{s_n} > 0$$

$$\text{for each } \varepsilon > 0 \exists n > N \Rightarrow \left| \frac{1}{s_n} - 0 \right| < \varepsilon$$

$$\Rightarrow \lim \frac{1}{s_n} = 0$$

(ii) Suppose that $\lim \frac{1}{s_n} = 0$

$$\text{at } M > 0 \text{ and } \varepsilon = \frac{1}{M}$$

$$\text{Then } \varepsilon > 0 \exists N \ni n > N \Rightarrow \left| \frac{1}{s_n} - 0 \right| < \varepsilon \left(= \frac{1}{M} \right)$$

$$\frac{1}{s_n} < \frac{1}{M}$$

$s_n > 0$ we can write

$$n > N \Rightarrow 0 < \frac{1}{s_n} < \frac{1}{M}$$

$$n > N \Rightarrow M < s_n$$

then $\lim s_n = +\infty$.

33. Let $t_1 = 1$ and $t_{n+1} = \frac{t_n^2 + 2}{2t_n}$ for $n \geq 1$.
Assume that $\{t_n\}$ converges and find the limit.

Sol/

(Nov./Dec.-18, Imp.)

Let $\lim t_n = t$

$\{t_n\}$ is converges to t

$$t_{n+1} = \frac{t_n^2 + 2}{2t_n}$$

$$\lim t_{n+1} = \lim \left(\frac{t_n^2 + 2}{2t_n} \right) = \frac{\lim (t_n^2 + 2)}{\lim (2t_n)}$$

$$\begin{aligned} \lim (t_n^2 + 2) &= \lim t_n^2 + 2 \\ &= \lim t_n \cdot \lim t_n + 2 \\ &= t^2 + 2 \end{aligned}$$

$$\begin{aligned} \lim (2t_n) &= 2 \lim t_n \\ &= 2t \end{aligned}$$

$$\lim t_{n+1} = \frac{\lim (t_n^2 + 2)}{\lim (2t_n)} = \frac{t^2 + 2}{2t}$$

$$\therefore \lim t_{n+1} = \frac{t^2 + 2}{2t}$$

here $t_1 = 1$

$$n \geq 1$$

$$\text{If } n = 1 \Rightarrow t_{1+1} = \frac{t_1^2 + 2}{2t_1}$$

$$t_2 = \frac{1^2 + 2}{2(1)}$$

$$t_2 = \frac{3}{2}$$

$$\text{If } n = 2 \Rightarrow t_{2+1} = \frac{t_2^2 + 2}{2t_2} \Rightarrow \frac{\left(\frac{3}{2}\right)^2 + 2}{2\left(\frac{3}{2}\right)}$$

$$= \frac{9+8}{12}$$

$$t_3 = \frac{17}{12}$$

$$\text{If } n = 3 \Rightarrow t_{3+1} = \frac{t_3^2 + 2}{2t_3} \Rightarrow \frac{\left(\frac{17}{12}\right)^2 + 2}{2\left(\frac{17}{12}\right)}$$

$$= \frac{6(289 + 288)}{2448}$$

$$\approx 1.414257$$

$$\text{Since } 1.4142 \approx \sqrt{2}$$

$\therefore \lim \{t_n\}$ is converges to $\approx \sqrt{2}$

34. Suppose that there exists N_0 such that $s_n \leq t_n \forall n > N_0$.

(a) Prove that if $\lim s_n = +\infty$ then $\lim t_n = +\infty$.

(b) Prove that if $\lim t_n = -\infty$ then $\lim s_n = -\infty$

(c) Prove that if $\lim s_n$ and $\lim t_n$ exist. Then $\lim s_n \leq \lim t_n$.

Sol.

Given that $\exists N_0 \ni s_n \leq t_n \forall n > N_0$

(a) If $\lim s_n = +\infty \Rightarrow \lim t_n = +\infty$

Suppose $\lim s_n = +\infty$

for each $M > 0 \exists n > N \Rightarrow s_n > M$

$$\exists N_0 \ni s_n \leq t_n \forall n > N_0$$

$$M < s_n \leq t_n$$

$$M < t_n$$

for each $M > 0 \exists n \ni t_n > M$

$$\Rightarrow \lim t_n = +\infty$$

(b) If $\lim t_n = -\infty$ then $\lim s_n = -\infty$

Suppose $\lim t_n = -\infty$

for each $M > 0 \exists n > N \Rightarrow t_n < M \forall n > N$

$$\therefore s_n \leq t_n$$

$$\Rightarrow s_n \leq t_n < M$$

$$\Rightarrow s_n < M \quad \forall n > N$$

for each $M > 0 \exists n \ni s_n < M \forall n > N$

$$\Rightarrow \lim s_n = -\infty$$

(c) If $\lim s_n$ and $\lim t_n$ exist then $\lim s_n \leq \lim t_n$ from (a) and (b)

The limits one infinite

So, assume $\{t_n\}, \{s_n\}$ converges.

$$\text{i.e., } t_n - s_n \geq 0 \quad \forall n > N$$

$$\lim (t_n - s_n) \geq 0$$

$$\lim t_n - \lim s_n \geq 0$$

$$\lim t_n \geq \lim s_n$$

$$\lim s_n \leq \lim t_n$$

35. Calculate,

$$\lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots + \frac{1}{3^n} \right).$$

Sol.

(June/July-19)

$$\text{Given that } \lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots + \frac{1}{3^n} \right)$$

Which can written as

$$\Rightarrow 1 + \lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots + \frac{1}{3^n} \right) \quad \dots (1)$$

$$\text{By GP, } S_n = \frac{a}{1-r} \quad r < 1$$

Since $a = \text{first term}$

$$r = \frac{t_2}{t_1} = \frac{1}{3} < 1$$

$$\Rightarrow s_n = \frac{\frac{1}{3}}{1 - \frac{1}{3}} = \frac{\frac{1}{3}}{\frac{2}{3}} = \frac{1}{2}$$

$$\begin{aligned} \text{from (1) } 1 + \lim_{n \rightarrow \infty} \left(\frac{1}{2} \right) \\ = 1 + \frac{1}{2} \\ = \frac{3}{2} \end{aligned}$$

$$\therefore \lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \dots + \frac{1}{3^n} \right) = \frac{3}{2}.$$

36. Prove that $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$ for $p > 0$.

Sol.

(Imp.)

To prove that $\lim_{n \rightarrow \infty} \frac{1}{n^p}$

Required to prove that, for each $\varepsilon > 0 \exists$

$$n \in \mathbb{N} \ni \left| \frac{1}{n^p} - 0 \right| < \varepsilon \quad \forall n > N$$

$$\text{for } n > N, \left| \frac{1}{n^p} - 0 \right| < \varepsilon$$

$$\left| \frac{1}{n^p} \right| < \varepsilon$$

$$\frac{1}{n^p} < \varepsilon$$

$$n^p > \frac{1}{\varepsilon}$$

$$n > \left(\frac{1}{\varepsilon} \right)^{1/p}$$

$$\text{Selecting } N = \left(\frac{1}{\varepsilon} \right)^{1/p}$$

for $n > N$

$$n > \left(\frac{1}{\varepsilon} \right)^{1/p}$$

$$n^p > \frac{1}{\varepsilon}$$

$$\frac{1}{n^p} < \varepsilon$$

$$\left| \frac{1}{n^p} - 0 \right| < \varepsilon$$

$$\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0 \quad p > 0.$$

37. Assume all $s_n \neq 0$ and that the Limit L

$$= \lim \left| \frac{s_{n+1}}{s_n} \right| \text{ exists.}$$

(a) Show that if $L < 1$, then $\lim s_n = 0$

(b) Show that if $L > 1$, then $\lim |s_n| = +\infty$.

Sol.

If $L < 1$ then $\lim s_n = 0$

Suppose that $L < a < 1$

$$\text{So, } \varepsilon = a - L \Rightarrow L + \varepsilon = a$$

$$\text{Then } \exists N' \text{ where } n > N' \Rightarrow \left| \frac{s_{n+1}}{s_n} - L \right| < \varepsilon$$

$$\text{Let } N = N' + 1 \text{ then } n \geq N \Rightarrow \left| \frac{s_{n+1}}{s_n} \right| < L + \varepsilon$$

(-a)

$$\left| \frac{s_{n+1}}{s_n} \right| < a$$

$$\frac{|s_{n+1}|}{|s_n|} < a \Rightarrow |s_{n+1}| < a |s_n|$$

So, clearly $|s_{N+1}| < a |s_N|$ By Induction Now we see that

$$|s_{N+2}| < a |s_{N+1}| < a^2 |s_N|$$

$$|s_{N+k}| < a^k |s_N| \text{ for any } k > 0$$

Changing variable and $n = N + k$ for $n > N$

$$\text{we have } |s_n| < a^{n-N} |s_N|$$

Now, $\lim a^{n-N} |s_N|$
 $|s_N|$ is number so that,
 limit is $|s_N| \lim a^{n-N}$
 since $|a| < 1$, $\lim a^n = 0$
 since $|s_N| < a^{n-N} |s_N| \quad \forall n \geq N$
 By sandwich theorem $\lim s_n = 0$

$$(b) \quad \text{Let } t_n = \frac{1}{|s_n|} \Rightarrow \left| \frac{t_{n+1}}{t_n} \right| = \left| \frac{s_n}{s_{n+1}} \right|$$

So, we know that $\left| \frac{s_{n+1}}{s_n} \right|$ converges to L that

$$\text{is, } \left| \frac{s_{n+1}}{s_n} \right| \neq 0.$$

$$L \neq 0$$

$$\left| \frac{t_{n+1}}{t_n} \right| = \left| \frac{s_n}{s_{n+1}} \right| \text{ converse to } \frac{1}{L}, L > 1 \text{ we}$$

$$\text{know } \frac{1}{L} < 1$$

Apply part (a) to conclude that

$$\lim t_n = 0$$

$$\lim |t_n| = 0$$

$|s_n|$ are the real number

$$\lim \frac{1}{|s_n|} = \lim |t_n| = 0$$

$$\lim s_n = +\infty.$$

38. Suppose $\lim a_n = a$, $\lim b_n = b$, and s_n

$$= \frac{a_n^3 + 4a_n}{b_n^2 + 1} \text{ prove that } \lim S_n = \frac{a^3 + 4a}{b^2 + 1}$$

carefully, using the limit theorems.

Sol.

Given that $\lim a_n = a$, $\lim b_n = b$

$$\therefore S_n = \frac{a_n^3 + 4a_n}{b_n^2 + 1} = \frac{a^3 + 4a}{b^2 + 1}$$

First we use by known theorem. If (S_n) converges to s and (t_n) converges to t , then $(S_n t_n)$ converges to S_t .

$$\Rightarrow \quad \lim (S_t t_n) = (\lim S_t) (\lim t_n)$$

$$\begin{aligned} \lim a_n^3 &= \lim a_n \cdot \lim a_n^2 \cdot \lim a_n^2 \\ &= a \lim a_n \cdot \lim a_n \\ &= a \cdot a \cdot a \\ &= a^3 \end{aligned}$$

We have that $(S_n + t_n) = \lim S_n + \lim t_n$

$$\begin{aligned} \therefore \lim (a_n^3 + 4a_n) &= \lim a_n^3 + 4 \cdot \lim a_n \\ &= a^3 + 4a \end{aligned}$$

Similarly,

$$\begin{aligned} \lim (b_n^2 + 1) &= \lim b_n \cdot \lim b_n + 1 \\ &= b \cdot b + 1 = b^2 + 1 \end{aligned}$$

Since $b^2 + 1 \neq 0$ [\because by known theorem]

$$\therefore \lim S_n = \frac{(a^3 + 4a)}{(b^2 + 1)}$$

$$\lim \frac{t_n}{S_n} = \lim \frac{1}{S_n} \cdot t_n$$

\therefore Hence the proof.

39. Let $x_1 = 1$ and $x_{n+1} = 3x_n^2$ for $n \geq 1$

Show if $a = \lim x_n$, then $a = \frac{1}{3}$ or $a = 0$.

Sol.

a) Let $x_1 = 1$, $n = 1$

$$x_2 = 3x_1^2 = 3$$

$$n = 2 \Rightarrow x_3 = 3x_2^2 = 3(3)^2 = 27$$

$$\therefore a = \lim x_n$$

$$\lim_{n \rightarrow \infty} x_n = 3x_{n-1}^2$$

$$\therefore a = \frac{1}{3} \text{ or } a = 0$$

b) Does $\lim x_n$ exist?

Yes $\lim x_n$ is exist.

We have limit points $a = \frac{1}{3}$ (or) $a = 0$

$\therefore x_n$ has limit point

$\therefore \lim x_n$ exist.

c) Let $a \neq \lim x_n$

$$a > \lim x_n \text{ (or) } a < \lim x_n$$

a is constant

We know that $\lim x_n > a$

We prove $a > \lim_{x \rightarrow \infty} x_n$

$$a > x_0$$

$$\therefore a > x_0$$

\therefore But which is contradiction

$\therefore a \neq \lim x_n$ is wrong

$$\therefore a = \lim x_n$$

1.5 MONOTONE SEQUENCES AND CAUCHY SEQUENCES

- (i) A sequence $\{a_n\}$ is said to be monotonically increasing if $a_{n+1} \geq a_n \forall n \in \mathbb{N}$
i.e., $a_1 \leq a_2 \leq a_3 \leq \dots \leq a_n \leq a_{n+1} \leq \dots$
- (ii) A sequence $\{a_n\}$ is said to be monotonically decreasing if $a_{n+1} \leq a_n \forall n \in \mathbb{N}$
i.e., $a_1 \geq a_2 \geq a_3 \geq \dots \geq a_n \geq a_{n+1} \geq \dots$
- (iii) A sequence $\{a_n\}$ is said to be monotonic if it monotonically increasing or monotonically decreasing.
- (iv) A sequence $\{a_n\}$ is said to be strictly monotonically increasing if $a_{n+1} > a_n \forall n \in \mathbb{N}$
- (v) A sequence $\{a_n\}$ is said to be strictly monotonically decreasing if $a_{n+1} < a_n \forall n \in \mathbb{N}$
- (vi) A sequence $\{a_n\}$ is said to be strictly monotonic if it is either strictly monotonically increasing or strictly monotonically decreasing

Note

- 1) Every monotonically increasing sequence which is bounded above converges to its supremum.
- 2) Every monotonically decreasing sequence which is bounded below converges to its infimum.

40. All bounded monotone sequence converge.

(i) Every monotonically increasing sequence which is bounded above is convergent.

(ii) Every monotonically decreasing sequence which is bounded below is convergent.

OR

State and prove Montone Converge Theorem.

Sol.

(June/July - 19, Dec.-17, Imp.)

- (i) Let $\{s_n\}$ be sequence which is monotonically increasing and bounded above.

To prove that $\{s_n\}$ is convergent.

i.e., to prove that $\{s_n\}$ exists

$$\lim s_n = \sup\{s_n | n \in \mathbb{N}\}$$

for each $\varepsilon > 0 \exists m \in \mathbb{N} \ni |s_n - k| < \varepsilon \forall n \geq m$ let the range of the sequence.

$$S = \{s_n : n \in \mathbb{N}\}$$

Clearly it is non empty and is bounded above every non empty subset of \mathbb{R} which $\{s_n\}$ is bounded above has supremum.

Let $\sup S = k$

where k is least upper bound.

$k - \varepsilon$ is not an upper bound of s

$$\exists m \in \mathbb{N} \ni s_m > k - \varepsilon \quad \dots (1)$$

$$\therefore \{s_n\} \text{ is monotonically increasing sequence } \forall n \geq m \Rightarrow s_n \geq s_m \quad \dots (2)$$

from (1) and (2)

$$k - \varepsilon < s_m \leq s_n \quad \dots (3)$$

k is the supremum of $s \forall n \in \mathbb{N}$

$$s_n \leq k < k + \varepsilon \quad \dots (4)$$

(3), (4)

$$k - \varepsilon < s_n < k + \varepsilon$$

$$\therefore |s_n - k| < \varepsilon$$

\therefore Every monotonically increasing sequence which is bounded above is convergent.

(ii) Let $\{s_n\}$ be sequence which is monotonically decreasing and bounded below.

To prove that $\{s_n\}$ is convergent

i.e., to P.T $\lim\{s_n\}$ exists

$$\lim s_n = \inf\{s_n/n \in \mathbb{N}\}$$

To prove that for each $\varepsilon > 0 \exists m \in \mathbb{N} \ni |s_n - \ell| < \varepsilon \forall n \geq m$

Since $\{s_n\}$ is bounded below.

$$\{s_n\} \text{ has infimum} = \ell$$

$$\text{Let } \inf = \ell$$

Where ℓ is a great lower bound $\ell + \varepsilon$ is not a lower bound of s

$$\exists m \in \mathbb{N} \ni s_m < \ell + \varepsilon \quad \dots (1)$$

$\therefore \{s_n\}$ is monotonically decreasing sequence.

$$\forall n \geq m \Rightarrow s_n \leq s_m \quad \dots (2)$$

$$\text{from (1) and (2)} \Rightarrow s_n \leq s_m < \ell + \varepsilon \quad \dots (3)$$

$$\ell \text{ is infimum of } s \forall n \in \mathbb{N} \quad \dots (4)$$

from (3) and (4)

$$\ell - \varepsilon < s_n < \ell + \varepsilon$$

$$|s_n - \ell| < \varepsilon \forall n \in \mathbb{N}$$

\therefore Every monotonically decreasing sequence which is bounded below is convergent.

41. If $\{s_n\}$ is an unbounded non decreasing sequence then $\lim s_n = +\infty$.

Sol.

Let $\{s_n\}$ be non decreasing sequence but not bounded above.

$\{s_n\}$ is an increasing sequence $\Rightarrow s_n \geq s_m$ for $n > m$.

$\{s_n\}$ is not bounded above

$\Rightarrow \exists m \in \mathbb{Z}^+ \exists s_m > M$ where $M > 0$

$s_n \geq s_m > M$ for $n > m$

$s_n > M \quad \forall n > m$

$\{s_n\}$ diverges to infinity

i.e., $\lim s_n = +\infty$

42. If $\{s_n\}$ is an unbounded non increasing sequence then $\lim s_n = -\infty$.

Sol.

Let $\{s_n\}$ be decreasing sequence and not bounded below.

$\{s_n\}$ is an decreasing sequence $\Rightarrow s_n \leq s_m$ for $n > m$.

$\{s_n\}$ is not bounded below

$\exists m \in \mathbb{Z}^+ \exists s_m < -M$ where $M > 0$

$\therefore s_n \leq s_m < -M$ for $n > m$

$s_n < -M \quad \forall n > m$

$\{s_n\}$ diverges to $-\infty$

$\lim s_n = -\infty$

43. Which of the following sequences are increasing decreasing ? Bounded ?

a) $\frac{1}{n}$

b) $\frac{(-1)^n}{n^2}$

c) n^5

d) $\sin\left(\frac{n\pi}{7}\right)$

e) $(-2)^n$

f) $\frac{n}{3^n}$

Sol.

a) $\frac{1}{n}$

Let $S_n = \frac{1}{n}$

$$S_{n+1} = \frac{1}{n+1}$$

$$S_n = \frac{1}{n}$$

$$n = 1 \Rightarrow S_1 = \frac{1}{1} = 1;$$

$$S_{1+1} = S_2 = \frac{1}{1+1} = \frac{1}{2} = 0.5$$

$$n = 2 \Rightarrow S_2 = \frac{1}{2} = 0.5$$

$$S_{2+1} = S_3 = \frac{1}{2+1} = \frac{1}{3} = 0.33$$

$$\therefore S_n \geq S_{n+1}$$

$$\therefore \frac{1}{n} \text{ is decreasing sequence and bounded.}$$

b) $\frac{(-1)^n}{n^2}$

$$\text{Let } S_n = \frac{(-1)^n}{n^2}$$

$$S_{n+1} = \frac{(-1)^{n+1}}{(n+1)^2}$$

$$n = 1 \Rightarrow S_1 = \frac{(-1)^1}{1^2} = -1;$$

$$n = 1 \Rightarrow S_{1+1} = S_2 = \frac{(-1)^2}{1^2} = 1$$

$$n = 2 \Rightarrow S_2 = \frac{(-1)^2}{(2)^2} = \frac{1}{4}; \quad n = 2 \Rightarrow S_{2+1} = S_3 = \frac{(-1)^3}{2^2} = -\frac{1}{4}$$

$$n = 3 \Rightarrow S_3 = \frac{(-1)^3}{(3)^2} = -\frac{1}{9}; \quad n = 3 \Rightarrow S_{3+1} = S_4 = \frac{(-1)^4}{3^2} = \frac{1}{9}$$

$$\therefore S_n = \frac{(-1)^n}{n^2} \text{ is bounded.}$$

c) n^5

Let $S_n = n^5$

$S_{n+1} = (n+1)^5$

Put

$n = 1 \Rightarrow S_1 = 1^5 = 1 ; n = 1 \Rightarrow S_{1+1} = S_2 = (1+1)^5 = 2^5$

$n = 2 \Rightarrow S_2 = 2^5 = 32 ; n = 2 \Rightarrow S_{2+1} = S_3 = (2+1)^5 = 3^5$

$n = 3 \Rightarrow S_3 = 3^5 = 243 ; n = 3 \Rightarrow S_{3+1} = S_4 = (3+1)^5 = 4^5$

$\therefore S_n \leq S_{n+1}$

This shows increasing

 $\therefore n^5$ is increasing sequence.d) $\sin\left(\frac{n\pi}{7}\right)$

Let $S_n = \sin\left(\frac{n\pi}{7}\right)$

$S_{n+1} = \sin\left(\frac{(n+1)\pi}{7}\right)$

Put $n = 1$ in $S_n \Rightarrow S_1 = \sin\left(\frac{\pi}{7}\right) ; n = 1$ in $S_{1+1} = S_2 = \sin\left(\frac{2\pi}{7}\right)$

$n = 2 \Rightarrow S_n = \sin\left(\frac{2\pi}{7}\right) ; n = 2 \Rightarrow S_{2+1} = S_3 = \sin\left(\frac{3\pi}{7}\right)$

$n = 3 \Rightarrow S_3 = \sin\left(\frac{3\pi}{7}\right) ; n = 3 ; S_{3+1} = S_4 = \sin\left(\frac{4\pi}{7}\right)$

$\therefore |S_{n+1} - S_n| < \epsilon$

 ϵ is arbitrary $\therefore \sin\left(\frac{n\pi}{7}\right)$ is bounded sequence.e) $(-2)^n$

Let $S_n = (-2)^n$

$S_{n+1} = (-2)^{n+1}$

Put $n = 1$ in $S_n ;$

$S_1 = (-2)^1 = 2$

$n = 2$

$S_2 = (-2)^2 = 4$

$n = 3 \Rightarrow$

$S_3 = (-2)^3 = -8$

$n = 4 \Rightarrow$

$S_4 = (-2)^4 = 16$

$\therefore S_1 < S_2 ; S_2 < S_3 ; S_3 < S_4$

 \therefore It is increasing and bounded sequence.

f) $\frac{n}{3^n}$

Let $S_n = \frac{n}{3^n}$; $S_{n+1} = \frac{n+1}{3^{(n+1)}}$

Put $n = 1$

$$S_1 = \frac{1}{3}; S_{1+1} = S_2 = \frac{2}{3^2} = \frac{2}{9}$$

$n = 2$

$$S_2 = \frac{2}{9}; S_{2+1} = S_3 = \frac{1}{3^2}$$

$n = 3$

$$S_3 = \frac{1}{3^2}; S_{3+1} = S_4 = \frac{4}{3^4}$$

$\therefore \frac{n}{3^n}$ is decreasing bounded sequence.

44. Let (S_n) be a sequence such that $|S_{n+1} - S_n| < 2^{-n}$ for all $n \in \mathbb{N}$. Prove (S_n) is a Cauchy sequence and hence a convergent sequence.

Sol.

Given $\{S_n\}$ is a sequence $\exists |S_{n+1} - S_n| < 2^{-n}$

Let $\{S_n\}$ is a Cauchy sequence

$\Rightarrow \{S_n\}$ is bounded

\therefore By Balzano weierstrass theorem we know that $\{S_n\}$ has atleast one limit point say l .

If possible, Let l' be another limit point of $\{S_n\}$

Let $\epsilon = |l - l'| > 0$

$\therefore \{S_n\}$ is a Cauchy sequence, for each

$$\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni |S_{n+1} - S_n| < 2^{-n} \quad \forall n \in \mathbb{N}, n \geq m \text{ here } \epsilon = 2^{-n}$$

$\therefore l, l'$ are limit points, \exists positive integers $n+1 \geq m, n \geq 0$

$$|S_{n+1} - l| < \frac{\epsilon}{3} \text{ and } |S_n - l| < \frac{\epsilon}{3}$$

Consider

$$|l - l'| = |l - S_{n+1} + S_{n+1} + S_n - S_n - l|$$

$$|S_{n+1} - S_n| < 2^{-n}$$

$$n=1 \Rightarrow |S_{1+1} - S_n| < 2^{-1}; \quad n=2 \Rightarrow |S_3 - S_2| < 2^{-2}$$

$$|S_2 - S_1| < \frac{1}{2} \quad |S_3 - S_2| < \frac{1}{4}$$

$$\therefore |S_{n+1} - S_n| < \epsilon \quad \forall n \in \mathbb{N} \quad \therefore |S_{n+1} - S_n| < \epsilon \quad \forall n \in \mathbb{N}$$

$$\epsilon = \frac{1}{2} \quad \epsilon = \frac{1}{4}$$

$$\therefore S_n \text{ is bounded} \quad \therefore S_n \text{ is bounded}$$

$$\leq |S_{n+1} - l| + |S_{n+1} - S_n| + |S_n - l|$$

$$\leq \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3}$$

$$< \epsilon$$

$$\therefore |l - l| < |l - l|$$

$$\therefore |S_{n+1} - S_n| < |S_{n+1} - S_n|$$

which is contradiction

\therefore Hence our assumption is wrong

$\therefore \{S_n\}$ has a unique limit point 'l'

$\therefore \{S_n\}$ is bounded and has a unique limit point

$\Rightarrow \{S_n\}$ is convergent.

45. Let (S_n) be an increasing sequence of positive number and define $\sigma_n = \frac{1}{n}(S_1 + S_2 + \dots + S_n)$ prove (σ_n) is an increasing sequence.

Sol.

(June/July-19, May/June-18, Dec.-17, Imp.)

Given $\{S_n\}$ is an increasing sequence of positive number

$$\therefore S_n \leq S_{n+1} \quad \forall n \in \mathbb{N} \geq +$$

$$\sigma_n = \frac{1}{n}(S_1 + S_2 + \dots + S_n)$$

$$\sigma_{n+1} = \frac{1}{n+1}(S_1 + S_2 + \dots + S_n)$$

$$n = 1 \Rightarrow$$

$$\sigma_{n+1} = \frac{1}{n+1}(S_1 + S_2 + \dots + S_n)$$

$$\sigma_1 = \frac{1}{1}(S_1 + S_2 + \dots + S_1)$$

Put $n = 1$

$$= (2S_1 + S_2 + \dots + S_0)$$

$$\sigma_{n+1} = \sigma_2 = \frac{1}{1+1}(S_1 + S_2 + \dots + S_1)$$

$$n = 2$$

$$\begin{aligned}\sigma_2 &= \frac{1}{2} (S_1 + S_2 + \dots + S_2) \\ &= \frac{1}{2} (S_1 + 2S_2 + \dots + S_1)\end{aligned}$$

$$n = 3$$

$$\begin{aligned}\sigma_3 &= \frac{1}{3} (S_1 + S_2 + \dots + S_3) \\ &= \frac{1}{3} (S_1 + S_2 + 2S_3 + \dots + S_2)\end{aligned}$$

$$\sigma_{1+1} = \sigma_2 = \frac{1}{1+1} (S_1 + S_2 + \dots + S_1)$$

$$\sigma_2 = \frac{1}{2} (2S_1 + S_2 + \dots + S_0)$$

$$n = 2$$

$$\sigma_{2+1} = \sigma_3 = \frac{1}{2+1} (S_1 + S_2 + \dots + S_2)$$

$$= \frac{1}{3} (S_1 + 2S_2 + \dots + S_1)$$

$$n = 3$$

$$\sigma_{3+1} = \sigma_4 = \frac{1}{3+1} (S_1 + S_2 + \dots + S_3)$$

$$= \frac{1}{4} (S_1 + S_2 + 2S_3 + \dots + S_2)$$

$$\therefore \sigma_n < \sigma_{n+1}$$

$\therefore \sigma_n$ is an increasing sequence.

46. Let $t_1 = 1$ and $t_{n+1} = \left[1 - \frac{1}{4n^2}\right] \times t_n$ for $n \geq 1$

a) Show $\lim t_n$ exists

b) What do you think $\lim t_n$ is?

Sol.

$$\text{Given } t_1 = 1 \text{ and } t_{n+1} = \left[1 - \frac{1}{4n^2}\right] \cdot t_n \text{ for } n \geq 1$$

a) We will show that $\lim t_n$ is exist

It is enough to show that $\{t_n\}$ is a bounded monotone sequence

First we prove that $\{t_n\}$ is a bounded

\exists two real numbers k_1 and k_2 $\ni k_1 \leq k_2$

then $k_1 \leq t_n \leq k_2 \quad \forall n \in \mathbb{N}$

$$\therefore |t_n| < |t_{n+1}|$$

t_n is monotone sequence

$\therefore t_n$ is bounded sequence

$\therefore \{t_n\}$ is bounded monotone sequence

$\therefore \lim t_n$ is exist.

b) The answer is not obvious!

It turns out that $\lim t_n$ is a wallis product and has value $\frac{2}{\pi}$ which is about 0.6366

Observe how much easier part (a) is than part (b).

47. Let $t_1 = 1$ and $t_{n+1} = \left[1 - \frac{1}{(n+1)^2}\right] t_n$ for all $n \geq 1$.

(a) Show $\lim t_n$ exists.

(b) What do you think $\lim t_n$ is?

(c) Use induction to show $t_n = \frac{n+1}{2n}$

(d) Repeat part (b)

Sol. (June/July-19, May/June-18, Imp.)

(a) (b) and (d) same as the above problem.

(c) $t_1 = 1, t_{n+1} = \left[1 - \frac{1}{(n+1)^2}\right] t_n \quad \dots (1)$

We have to show that $t_n = \frac{n+1}{2n}$

We will prove by induction

$0 < t_{n+1} < t_n < 1$

It holds for $n \geq 1$

multiply $\frac{n+1}{2n}$ b/s

$0 < t_{n+1} < t_n < \frac{n+1}{2n} \quad \dots (2)$

this holds $t_n < \frac{n+1}{2n}$ for n

Now to show $t_n > \frac{n+1}{2n}$

from (2)

$0 < t_{n+1}$

$t_{n+1} > 0$

$\therefore t_{n+1} > \frac{n+1}{2n}$

Thus (2) holds for $n+1$ for n

Hence (2) holds for all n by induction

Thus $\lim t_n = t$ exists.

48. Let $S_1 = 1$ and $S_{n+1} = \frac{1}{3}(S_{n+1})$ for $n \geq 1$.

(a) Find S_2, S_3 and S_4

(b) Use induction to show $S_n > \frac{1}{2}$ for all n .

(c) Show (S_n) is a decreasing sequence

(d) Show $\lim S_n$ exists and find $\lim S_n$.

Sol. (June/July-19, Imp.)

(a) Given $S_1 = 1$ and $S_{n+1} = \frac{1}{3}(S_{n+1})$ for $n \geq 1$

$S_1 = 1$

put $n = 1$ in S_{n+1}

$S_{1+1} = S_2 = \frac{1}{3}(S_1 + 1)$

$= \frac{1}{3}(1+1)$

$= \frac{2}{3}$

Put $n = 2$

$S_{2+1} = S_3 = \frac{1}{3}(S_2 + 1)$

$= \frac{1}{3}\left(\frac{2}{3} + 1\right)$

$= \frac{5}{9} = \frac{5}{3 \cdot 3} = \frac{5}{3^2}$

Put $n = 3$

$$\begin{aligned} S_{3+1} &= S_4 = \frac{1}{3}(S_3 + 1) \\ &= \frac{1}{3}\left(\frac{5}{9} + 1\right) \\ &= \frac{14}{3 \cdot 3 \cdot 3} = \frac{14}{3^3} \end{aligned}$$

(b) $S_1 = 1$ and $S_{n+1} = \frac{1}{3}(S_n + 1)$ for $n \geq 1$

We will prove by induction $S_n > \frac{1}{2} \forall n$.

$$0 < S_{n+1} < S_n < \frac{1}{3}(S_n + 1)$$

It holds for $n = \frac{1}{2}$

Hence $S_n > \frac{1}{2}$ is holds $n = \frac{1}{2} \forall n$

We prove that $n = n + 1 \forall n$

$$0 < S_{n+1} < S_n < \frac{1}{3}(S_n + 1)$$

$$S_{n+1} < \frac{1}{3}(S_n + 1)$$

S_{n+1} is greater

$$\therefore S_{n+1} > \frac{1}{2} \text{ is holds}$$

S_{n+1} also holds for $n + 1$ for n

$$\therefore 0 < S_{n+1} < S_n < \frac{1}{3}(S_n + 1) \text{ holds for } n$$

$$\therefore S_n > \frac{1}{2} \forall n$$

(c) Given

$$S_1 = 1 \quad \dots (1)$$

$$S_{n+1} = \frac{1}{3}(S_n + 1) \quad \dots (2)$$

Put $n=1$ in equation (2)

$$\begin{aligned} S_{1+1} &= S_2 = \frac{1}{3}(S_1 + 1) \\ &= \frac{1}{3}(1 + 1) \\ &= \frac{1}{3}(2) = \frac{2}{3} = 0.66 \end{aligned}$$

Put $n = 2$ in equation (2)

$$\begin{aligned} S_{2+1} &= S_3 = \frac{1}{3}(S_2 + 1) \\ &= \frac{1}{3}\left(\frac{2}{3} + 1\right) = \frac{5}{9} = 0.55 \end{aligned}$$

Put $n = 3$ in equation (2)

$$\begin{aligned} S_{3+1} &= S_4 = \frac{1}{3}(S_3 + 1) \\ &= \frac{1}{3}\left(\frac{5}{9} + 1\right) = \frac{1}{3}\left(\frac{14}{9}\right) \\ &= \frac{14}{27} = 0.52 \end{aligned}$$

$$\therefore S_n > S_{n+1}$$

$\therefore \{S_n\}$ is decreasing sequence

(d) We will show that $\lim t_n$ is exist

It is enough to show that $\{t_n\}$ is a bounded monotone sequence

First we prove that $\{t_n\}$ is a bounded

\exists two real numbers k_1 and k_2 $\ni k_1 \leq k_2$

then $k_1 \leq t_n \leq k_2 \quad \forall n \in \mathbb{N}$

$$\therefore |t_n| < |t_{n+1}|$$

t_n is monotone sequence

$\therefore t_n$ is bounded sequence

$\therefore \{t_n\}$ is bounded monotone sequence

$\therefore \lim t_n$ is exist.

1.5.1 Cauchy Sequence

Definition (1)

A sequence $\{a_n\}$ is said to be a Cauchy sequence if given $\epsilon > 0$, however small, \exists a positive integer m such that $|a_n - a_m| < \epsilon \forall n \geq m$.

Definition (2)

A sequence $\{a_n\}$ is said to be a Cauchy sequence if given $\epsilon > 0$, however small, \exists a positive integer m such that $|a_{m+p} - a_m| < \epsilon \forall p > 0, p \in \mathbb{N}$.

Definition (3)

A sequence $\{a_n\}$ is said to be a Cauchy sequence if given $\epsilon > 0$, however small, \exists a positive integer m such that $|a_p - a_q| < \epsilon \forall p, q \geq m$.

Note : All the above definitions are equivalent.

49. Every Convergent Sequence is a Cauchy Sequence.

Sol.

(Dec.-17)

Let $\{a_n\}$ converges to l .

\therefore For each $\epsilon > 0$, $\exists m \in \mathbb{Z}^+ \ni |a_n - l| < \frac{\epsilon}{2} \forall n \geq m$.

If $p, q \geq m$ then $|a_p - l| < \frac{\epsilon}{2}$,

$$|a_q - l| < \frac{\epsilon}{2}$$

Consider

$$\begin{aligned} |a_p - a_q| &= |a_p - l + l - a_q| \\ &\leq |a_p - l| + |a_q - l| \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} \\ &< \epsilon \end{aligned}$$

$\therefore |a_p - a_q| < \epsilon \forall p, q \geq m$.

$\Rightarrow \{a_n\}$ is a Cauchy sequence.

50. If $\{a_n\}$ is a Cauchy sequence, then $\{a_n\}$ is bounded.

Sol.

(Dec.-17)

Let $\{a_n\}$ is a Cauchy sequence

\Rightarrow For $\epsilon = 1$, $\exists m \in \mathbb{Z}^+ \ni |a_p - a_q| < 1$

$$\forall p, q \geq m.$$

$$\Rightarrow |a_p - a_m| < 1 \forall p \geq m$$

$$\Rightarrow a_m - 1 < a_p < a_m + 1 \forall p \geq m$$

Let $K_1 = \min. \{a_1, a_2, \dots, a_{m-1}, a_m - 1\}$ and

$$K_2 = \min. \{a_1, a_2, \dots, a_{m-1}, a_m + 1\}$$

$$\Rightarrow K_1 \leq a_n \leq K_2 \forall n \in \mathbb{Z}^+$$

$$\Rightarrow \{a_n\} \text{ is bounded.}$$

Note : Converse of the above theorem need not be true.

51. If $\{a_n\}$ is a Cauchy sequence then $\{a_n\}$ is convergent.

Sol.

(May/June-18, Dec.-17)

Let $\{a_n\}$ is a Cauchy sequence

$\Rightarrow \{a_n\}$ is bounded

\therefore By bolzano weierstrass theorem we know that $\{a_n\}$ has atleast one limit point say l .

If possible, let l' be another limit point of $\{a_n\}$

Let $\epsilon = |l - l'| > 0$

$\therefore \{a_n\}$ is a Cauchy sequence, for each

$$\epsilon > 0, \exists m \in \mathbb{Z}^+ \ni |a_p - a_q| < \frac{\epsilon}{3} \forall p, q \geq m$$

$\therefore l, l'$ are limits points, \exists positive integers

$$p \geq m, q \geq m \ni |a_p - l| < \frac{\epsilon}{3} \text{ and}$$

$$|a_p - l'| < \frac{\epsilon}{3}$$

Consider

$$\begin{aligned} |l - l'| &= |l - a_p + a_p - a_q + a_q - l'| \\ &\leq |a_p - l| + |a_p - a_q| + |a_q - l'| \\ &< \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} \\ &< \epsilon \end{aligned}$$

$$\therefore |l - l'| < |l - l'|$$

which is a contradiction.

Hence our assumption is wrong

$\therefore \{a_n\}$ has a unique limit point l .

$\therefore \{a_n\}$ is bounded and has a unique limit point.

$\Rightarrow \{a_n\}$ is convergent.

1.6 SUBSEQUENCE

If $\{s_n\}$ is a sequence and $\{n_k\}$ is a sequence of positive integer such that $n_1 < n_2 < \dots < n_k$. Then the sequence $\{s_{n_k}\}$ is called subsequence of $\{s_n\}$.

Example

$$s_n = n^2 (-1)^n$$

$s_1 = -1, s_2 = 4, s_3 = -9, s_4 = 16 \dots$ and $4, 16, 36, \dots$ are subsequence of s_n .

52. If the sequence $\{s_n\}$ converges, then every subsequence converges to the same limit.

Sol.

(May/June-18, Nov./Dec.-18, Dec-2017, Imp.)

Let $\{s_{n_k}\}$ be subsequence of $\{s_n\}$ $n \geq 1$.

To prove

s_{n_k} is converge to ℓ

$$\forall \varepsilon > 0 \exists k \in \mathbb{N} \text{ for any } k \geq K \Rightarrow |s_{n_k} - \ell| < \varepsilon$$

as we know s_n converges to ℓ , $\exists k$ such that for any $k \geq k$

$$|s_n - \ell| < \varepsilon$$

then for any $k \geq K$ we have,

$$n_k > n_k \geq k$$

$$n_k > K$$

$$|s_{n_k} - \ell| < \varepsilon$$

For given $\varepsilon > 0 \exists k \text{ for any } k \geq K \Rightarrow |s_{n_k} - \ell| < \varepsilon$

since $\varepsilon > 0$ was arbitrary it holds for any ε

$$\forall \varepsilon > 0, \exists k \text{ s.t. } |s_{n_k} - \ell| < \varepsilon \quad \forall k \geq k$$

53. If the sequence $\{s_n\}$ converges to ℓ prove that it is subsequence also converges to ℓ .

Sol.

(Imp.)

Given sequence $\{s_n\}$ is converges to $\lim_{n \rightarrow \infty} s_n = \ell$.

$$\text{for each } \varepsilon > 0 \exists m \in \mathbb{N} \text{ n } |s_n - \ell| < \varepsilon \quad \forall n \geq m \quad \dots (1)$$

Let k be any natural number

$$\text{for each } \varepsilon > 0 \exists m \in \mathbb{N} \text{ s.t. } |s_k - \ell| < \varepsilon \quad \forall n \geq m \quad \dots (2)$$

To prove that

The subsequence s_{n_k} converges to ℓ .

i.e., to prove

$$\text{for each } \varepsilon > 0 \exists m \in \mathbb{N} \text{ s.t. } |s_{n_k} - \ell| < \varepsilon \quad \forall n_k \geq m$$

$$\therefore n_k \geq k$$

$$\text{from (1) and (2) } |s_{n_k} - \ell| < \varepsilon \quad \forall n \geq m$$

$$\therefore \lim s_{n_k} = \ell$$

subsequence $\{s_{n_k}\}$ converges to ℓ .

54. Every sequence $\{s_n\}$ has a monotonic subsequence.*Sol.***(June/July-19, Dec.-17, Imp.)**

Let $\{s_n\}$ be a sequence to prove that $\{s_n\}$ has a monotone subsequence $\{s_n\}$ is any sequence then three cases arise.

Case (i) : $\{s_n\}$ has no peak point

Case (ii) : $\{s_n\}$ has finite number of peak point

Case (iii) : $\{s_n\}$ has infinite number of peak point

Case (i)

$\{s_n\}$ has no peak point

$$\therefore 1 \in \mathbb{N}$$

(n_1) 1 is not a peak point of $\{s_n\}$

$$\exists n_2 \in \mathbb{N} \text{ and } n_2 \geq 1$$

$$\ni s_{n_2} \geq s_{n_1}$$

$$\therefore n_2 \in \mathbb{N}$$

n_2 is not a peak point of $\{s_n\}$

$$\exists n_3 \in \mathbb{N} \text{ and } n_3 > n_2 \ni s_{n_3} \geq s_{n_2}$$

Repeating the same argument, we get

$$n_1 < n_2 < n_3 < \dots \ni s_{n_1} \leq s_{n_2} \leq s_{n_3} < \dots$$

where $\{s_{n_r}\}$ is a subsequence of $\{s_n\}$

$\therefore \{s_n\}$ has a monotone subsequence.

Case (ii)

$\{s_n\}$ has finite number of peak point, let m be the maximum among all the peak point

$$\text{Let } n_1 > m \in \mathbb{N}$$

Then n_1 is not a peak point of $\{s_n\}$

$$\exists n_2 \in \mathbb{N} \ni n_2 > n_1 \text{ and } s_{n_2} \geq s_{n_1}$$

$$\therefore n_2 \in \mathbb{N} \text{ and } n_2 > n_1 > m$$

$$\therefore n_2 \text{ is not a peak point}$$

$$\exists n_3 \in \mathbb{N} \ni n_3 > n_2 \text{ and } s_{n_3} \geq s_{n_2}$$

Repeating the same process than we get

$$n_1 < n_2 < n_3 \dots \ni s_{n_1} \leq s_{n_2} \leq s_{n_3} \leq \dots$$

where $\{s_{n_r}\}$ is a subsequence of $\{s_n\}$ and it is monotonically increasing sequence.

$\therefore \{s_n\}$ has monotone subsequence.

Case (iii)

$\{s_n\}$ has infinite number of peak points let $n_1, n_2 \dots$ be the infinite number of peak points.

$$\ni n_1 < n_2 < n_3 < \dots$$

$\therefore n_1$ is a peak point

$$\text{Then } n_2 > n_1 \Rightarrow s_{n_2} \leq s_{n_1}$$

$\therefore n_2$ is peak point

$$\text{Then } n_3 > n_2 \Rightarrow s_{n_3} \leq s_{n_2}$$

Repeating the above process, we get

$$n_1 < n_2 < n_3 < \dots \Rightarrow s_{n_1} \geq s_{n_2} \geq s_{n_3} \geq \dots$$

where $\{s_{n_i}\}$ is a subsequence of $\{s_n\}$ and it is monotonically subsequence.

\therefore Every sequence contains monotone subsequence.

55. State and prove Bolzano Weierstrass theorem

OR

Every bounded sequence has convergent subsequence.

Sol.

(June/July-19, Nov./Dec.-18, Imp.)

Let $\{s_n\}$ be a bounded sequence

To prove that $\{s_n\}$ has convergent subsequence

$\therefore \{s_n\}$ is a sequence.

As we know that every sequence has monotone subsequences.

$\therefore \{s_n\}$ is bounded and the subsequence of $\{s_{n_k}\}$ is also bounded.

Also subsequence of $\{s_n\}$ is either monotonically increasing or monotonically decreasing.

\therefore By monotone convergence theorem

Subsequence $\{s_{n_i}\}$ is convergent

\therefore Every bounded sequence has a convergent.

56. Find the subsequence limit of $s_n = n^2(-1)^n \forall n \in \mathbb{N}$.

Sol.:

$$s_n = n^2(-1)^n \forall n$$

$$s_1 = -1, \quad s^2 = (2)^2 (-1)^2 = 4$$

$$s_3 = -9, \quad s_4 = 16$$

$$s_5 = -25, \quad s_6 = 36 \dots$$

The subsequence of even terms on $\{4, 16, 36 \dots\}$ is diverge to $+\infty$.

The subsequence of odd terms are $\{-1, -9, -25, \dots\}$ is diverges to $-\infty$.

\therefore All subsequence that have a limit diverge to $+\infty$ or $-\infty$.

$S = \{-\infty, +\infty\}$ subsequential limit of $\{s_n\}$.

57. Let s denote the set of subsequential limit of sequence $\{s_n\}$. Suppose $\{t_n\}$ is a sequence in $S \cap \mathbb{R}$ and that $t = \lim t_n$ then $t \in s$.

Sol.

$\{s_{n_k}\}$ is subsequence of $\{s_n\}$ is converges to $t_1 \ni n_1 \ni |s_{n_1} - t_1| < 1$.

Assume that n_1, n_2, \dots, n_k have been selected, so that $n_1 < n_2 < \dots < n_k$... (1)
it is j^{th} term

$$|s_{n_j} - t_j| < \frac{1}{j} \text{ for } j = 1, 2, \dots, k \quad \dots (2)$$

If $\{s_{n_k}\}$ is subsequence converges to t_{k+1}

$$\exists n_{k+1} > n_k \ni |s_{n_{k+1}} - t_{k+1}| < \frac{1}{k+1}$$

from (1) and (2) hold $k+1$

case (i) suppose $t \in \mathbb{R}$

i.e., t is not $+\infty$ to $-\infty$

$$\begin{aligned} \text{consider } |s_{n_k} - t| &= |s_{n_k} - t_k + t_k - t| \\ &= |(s_{n_k} - t_k) + (t_k - t)| \\ &= |s_{n_k} - t_k| + |t_k - t| \\ &= \frac{1}{k} + |t_k - t| \quad \dots (3) \end{aligned}$$

$\{t_n\}$ is sequence is convergent

i.e., $\lim t_n = t$

for each $\varepsilon > 0 \exists N \ni |t_n - t| < \varepsilon$

From (3)

$$|s_{n_k} - t| < \frac{1}{k} + \varepsilon$$

$$|s_{n_k} - t| < \varepsilon \quad \forall k \in \mathbb{N}$$

$$\lim_{n \rightarrow \infty} s_{n_k} = t$$

Case (ii)

Suppose $t = +\infty$ from equation (4)

$$|s_{n_j} - t_j| < \frac{1}{j} \quad j = 1, 2, \dots, k$$

$$|s_{n_k} - t_k| < \frac{1}{k} \quad \forall k \in \mathbb{N}$$

$$s_{n_k} > t_k - \frac{1}{k} \text{ for } s_{n_k} < \frac{1}{k} + t_k$$

$$s_{n_k} < t_k - \frac{1}{k}$$

$$\therefore \lim s_{n_k} = +\infty$$

58. Let $a_n = 3 + 2(-1)^n$ for $n \in \mathbb{N}$.

- List the first eight terms of the sequence (a_n) .
- Give a subsequence that is constant {takes a single values specify the selection function σ .

Sol.

(Imp.)

a) First eight terms of the sequence (a_n) .

Given that $a_n = 3 + 2(-1)^n$ for $n \in \mathbb{N}$.

Put $n = 1$ in a_n

$$a_1 = 3 + 2(-1)^1$$

$$= 3 - 2 = 1$$

$$n = 2 \Rightarrow a_2 = 3 + 2(-1)^2$$

$$= 3 + 2$$

$$a_2 = 5$$

Put $n = 3$ in

$$a_3 = 3 + 2(-1)^3$$

$$= 3 - 2$$

$$a_3 = 1$$

Put $n = 4$ in

$$a_4 = 3 + 2(-1)^4$$

$$= 3 + 2$$

$$= 5$$

Put $n = 5$ in

$$\begin{aligned} a_5 &= 3 + 2(-1)^5 \\ &= 3 - 2 \\ &= 1 \end{aligned}$$

Put $n = 6$ in

$$\begin{aligned} a_6 &= 3 + 2(-1)^6 \\ &= 3 + 2 \\ &= 5 \end{aligned}$$

Put $n = 7$ in

$$\begin{aligned} a_7 &= 3 + 2(-1)^7 \\ &= 3 - 2 \\ &= 1 \end{aligned}$$

Put $n = 8$ in

$$\begin{aligned} a_8 &= 3 + 2(-1)^8 \\ &= 3 + 2 \\ a_8 &= 5 \end{aligned}$$

b) Let a $\sigma(k) = n_k = 2k$

Then (a_{n_k}) is the sequence that takes the single value 5.

There are many other possible choice of σ .

59. Consider the sequences defined as follows:

$$a_n = (-1)^n, b_n = \frac{1}{n}, c_n = n^2,$$

$$d_n = \frac{6n+4}{7n-3}$$

For each sequence, given an example of a monotone subsequence.

Sol.

Given $a_n = (-1)^n$ is sequence

Let a_{n_k} be subsequence of a_n .

$$a_n = (-1)^n ; a^{n+1} = (-1)^{n+1}$$

a_n is $(-1, 1, -1, 1, -1, 1, -1, 1, \dots)$

$$\begin{aligned} a_{n_k} &= (-1)^{n_k} ; a_{n_{k+1}} = (-1)^{n_{k+1}} \\ &= \text{positive value} \end{aligned}$$

$$\begin{aligned} \therefore k=1 \quad a_{n_k} &< a_{n_{k+1}} \\ a_{n_1} &< a_{n_2} \end{aligned}$$

$\therefore a_{n_{k+1}}$ is monotone subsequence

$\therefore (-1)^{n_{k+1}}$ is monotone subsequence

Example

$$\therefore n_k = 2k$$

$$a_{n_k} = (-1)^{2k}$$

$$\Rightarrow b_n = \frac{1}{n}$$

$$(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots)$$

The subsequence is (b_{n_k}) $K \in \mathbb{N}$ where $n_k = 2k$ monotone subsequence.

$$b_{n_k} = \frac{1}{2k}$$

$$\Rightarrow c_n = n^2$$

The subsequence is $(1, 4, 9, 16, 25, \dots)$

The subsequence is (c_{n_k}) $K \in \mathbb{N}$ where $n_k = 2k$ monotone subsequence is

$$c_{n_k} = (2k)^2$$

$$\Rightarrow d_n = \frac{6n+4}{7n-3}$$

$$\text{The sequence is } d_1 = \frac{6+4}{7-3} = \frac{10}{4}$$

$$d_2 = \frac{12+4}{14-3} = \frac{16}{11}$$

$$d_3 = \frac{18+4}{21-3} = \frac{22}{18} = \frac{11}{9}$$

$$\therefore \text{The sequence is } \left(\frac{5}{2}, \frac{16}{11}, \frac{11}{9}, \dots \right)$$

The subsequence is (d_{n_k}) $K \in \mathbb{N}$ where $n_k = 2k$

$$c_{n_k} = \frac{6(2k)+4}{7(2k)-3}$$

$$= \frac{12K+4}{14K-3}$$

b) Subsequential Limits

$$\Rightarrow a_n = (-1)^n \Rightarrow b_n = \frac{1}{n}$$

Subsequence is $bn_k = \frac{1}{\infty}$ subsequence

$$an_k = (-1)^{nk}$$

$$\lim_{k \rightarrow \infty} a_{n_k} = (-1)^n = (-1)^\infty = 0$$

$$\Rightarrow C_n = n^2$$

$$= \infty$$

$$\Rightarrow dn = \frac{6n+4}{7n-3}$$

$$dn_k = \frac{6 + \frac{4}{nk}}{7 - \frac{3}{nk}}$$

$$dn_k = \frac{6}{7}$$

c) Lim sup and lim inf

$$\Rightarrow an = (-1)^n \text{ sub sequence is } an_k$$

We have that

$$\therefore \text{Lim sup} = \text{Lim inf}$$

$$\text{Lim sup } an_k = \text{Lim inf } an_k.$$

$$\therefore n_k \geq k.$$

$$n = 1$$

$$a_1 = (-1); an = 1, an = -1$$

$$\text{Lt sup } an_k = \text{Lt inf } an_k$$

$$\Rightarrow bn = \frac{1}{n}$$

$$\text{subsequence } bn_k = \frac{1}{n_k}$$

$$\text{Lt sup } bn_k = \text{sup } bn_k \text{ and}$$

$$\text{Inf } bn_k = \text{Lt inf } bn_k$$

$$\Rightarrow \text{Lt sup } \frac{1}{nk} = \text{sup } \frac{1}{nk} = \frac{1}{n_k}$$

$$\Rightarrow \text{Lt Inf } bn_k = \text{inf } \frac{1}{nk} + \frac{1}{nk}$$

$$\Rightarrow c_n = n^2$$

Subsequence is $cn_k = n_k^2$

$$\text{Lt sup } cn_k = \text{sup } cn_k = n_k^2$$

$$\text{Lt inf } cn_k = \text{inf } cn_k = n_k^2$$

$$\Rightarrow d_n = \frac{6n+4}{7n-3} \text{ subsequence is}$$

$$dn_k = \frac{6n_k+4}{7n_k-3}$$

$$\therefore \text{Lt sup } dn_k = \text{sup } dn_k = \frac{6n_k+4}{7n_k-3}$$

$$\therefore \text{Lt Inf } dn_k = \text{Inf } dn_k = \frac{6n_k+4}{7n_k-3}$$

d) Converge? Diverges to $+\infty$? Diverges to $-\infty$.

$$\Rightarrow \text{from (b) condition}$$

an is diverges at $-\infty$

$$\Rightarrow b_n \text{ is converges}$$

$$\Rightarrow c_n \text{ is diverges at } +\infty$$

$$\Rightarrow d_n \text{ is converges}$$

e) Which of the sequences is bounded?

$$\Rightarrow a_n = (-1)^n$$

$$a_{n+1} = (-1)^{n+1}$$

$$a_1 = -1; a_2 = 1, a_3 = -1$$

$$\therefore -1 \leq a_n \leq 1$$

a_n is bounded sequence

$$\Rightarrow b_n = \frac{1}{n}$$

$$b_{n+1} = \frac{1}{n+1}$$

$$b_1 = 1; b_2 = \frac{1}{2}; b_3 = \frac{1}{3}$$

$$\frac{1}{2} < b_n < 1$$

It is not bounded sequence.

$$\Rightarrow c_n = n^2 ; c_{n+1} = (n+1)^2$$

$$c_1 = c_2 = 4$$

$$c_n < c_{n+1} \quad 1 \leq c_n \leq 4$$

$$1 \leq c_n \leq c_{n+1} \leq 4$$

c_n is bounded sequence

$$\Rightarrow d_n = \frac{6n+4}{7n-3}$$

$$\text{Put } n = 1 \Rightarrow d_1 = \frac{6+4}{7-3} = \frac{10}{4} = \frac{5}{2} = 2.5$$

$$d_2 = \frac{16}{11} = 1.4$$

$$\therefore d_n > d_{n+1}$$

$\therefore d_n$ is not bounded sequence.

1.7 LIM SUP'S AND LIM INF'S

Let $\{s_n\}$ be any sequence of real number and let s be the set of subsequential limit of $\{s_n\}$.

$$\limsup s_n = \lim_{N \rightarrow \infty} \sup \{s_n : n > N\} = \text{Sups}$$

$$\liminf s_n = \lim_{N \rightarrow \infty} \inf \{s_n : n > N\} = \text{Infs}$$

60. If $\{s_n\}$ converges to a positive real number s and $\{t_n\}$ is any sequence then $\limsup s_n t_n = s \limsup t_n$.

Sol.

(Nov./Dec.-18, Imp.)

For every sequence there exists a monotone subsequences.

Let s_{n_k} and t_{n_k} be the monotonic subsequence of s_n and t_n respectively.

If sequence converges to a limit. Then its subsequence also converges to the same limit

First we show that $\limsup s_n t_n \geq s \cdot \limsup t_n$.

Let $\limsup s_n = s$

$$\limsup t_n = \beta \quad \dots (1)$$

Case (i) β is finite

$$\lim_{k \rightarrow \infty} t_{n_k} = \beta \quad \dots (2)$$

\therefore Sequence converges to limit then subsequence also converges to the same limit.

Similarly $\lim_{k \rightarrow \infty} s_{n_k} = s$

Consider sequence $s_n t_n$ such that there exist a monotone subsequence $s_{n_k} t_{n_k}$

$$\limsup (s_n t_n) = s\beta$$

$$\limsup (s_{n_k} t_{n_k}) = s\beta \quad \dots (3)$$

$$\text{Then } \lim (s_{n_k} t_{n_k}) = s\beta$$

As $\limsup s_n t_n$ is the largest possible limit of subsequence of $\{s_n t_n\}$.

$$\limsup_{k \rightarrow \infty} (s_n t_n) \geq s\beta$$

$$\limsup_{k \rightarrow \infty} (s_n t_n) \geq s \cdot \limsup t_n \quad \dots (4)$$

Replace s_n by $\frac{1}{s_n}$ and t_n by $s_n t_n$

$$\limsup t_n = \limsup \frac{1}{s_n} (s_n t_n)$$

$$\geq \frac{1}{s} \limsup s_n t_n$$

$$s \limsup t_n \geq \limsup s_n t_n \quad \dots (5)$$

from (4) and (5)

$$\limsup (s_n t_n) = s \cdot \limsup t_n$$

Case (ii) $\beta = +\infty$

$$\text{from equation (1) } \limsup t_n = +\infty$$

$$\lim t_{n_k} = +\infty$$

$$\limsup (s_n t_n) = s\beta$$

$$\limsup (s_n t_n) = s(+\infty)$$

$$\limsup (s_n t_n) = s \cdot \limsup t_n$$

Case (iii) $\beta = -\infty$

$$\text{Equation (1) } \limsup t_n = -\infty$$

$$\text{Equation (2) } \lim_{k \rightarrow \infty} t_{n_k} = -\infty$$

$$\limsup (s_n t_n) = s\beta$$

$$\limsup (s_n t_n) = s(-\infty)$$

$$\limsup (s_n t_n) = s \cdot \limsup t_n$$

All the three cases are holds

$$\limsup (s_n t_n) = s \limsup t_n.$$

61. Prove that for sequence of non zero real numbers $\liminf \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf |s_n|^{1/n} \leq \limsup$

$$|s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|.$$

Sol.

(June./July.-19)

$\{s_n\}$ be any sequence of non zero real number.

Consider

$$\liminf \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf |s_n|^{1/n} \quad \dots (1)$$

$$\liminf |s_n|^{1/n} \leq \limsup |s_n|^{1/n} \quad \dots (2)$$

$$\limsup |s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right| \quad \dots (3)$$

The inequality (2) is true for all sequences

Now, required to prove (1) and (3)

Consider inequality (3)

$$\limsup |s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|$$

$$\text{Let, } \limsup |s_n|^{1/n} = \alpha$$

$$\limsup \left| \frac{s_{n+1}}{s_n} \right| = L$$

We need to prove that $\alpha \leq L$

Consider M be any positive number such that

$$L < M \quad \dots (4)$$

$$\text{i.e., } \limsup \left| \frac{s_{n+1}}{s_n} \right| < M$$

$$\lim_{N \rightarrow \infty} \sup \left\{ \left| \frac{s_{n+1}}{s_n} \right| : n > N \right\} < M$$

$$\sup \left\{ \left| \frac{s_{n+1}}{s_n} \right| : n \geq N \right\} < M$$

$$\left| \frac{s_{n+1}}{s_n} \right| < M \quad \text{for } n \geq N \quad \dots (5)$$

for $n > N$

$$|s_n| = \left| \frac{s_n}{s_{n-1}} \right| \left| \frac{s_{n-1}}{s_{n-2}} \right| \dots \left| \frac{s_{N+1}}{s_N} \right| |s_N|$$

There are $n - N$ fractions

$$\begin{aligned} n - (N + 1) + 1 &= n - N - 1 + 1 \\ &= n - N \end{aligned}$$

Then (2) becomes

$$|s_n| < M^{n-N} |s_N| \quad \text{for } n > N$$

$$|s_n| < M^n M^{-N} |s_N| \quad \text{for } n > N$$

As M and L are fixed

Assume $M^{-N} |s_N|$ as a constant value a

$$\rightarrow |s_n| < M^n \cdot a \quad \forall n > N$$

$$|s_n|^{1/n} < (M^n a)^{1/n} \quad \text{for } n > N$$

$$\Rightarrow |s_n|^{1/n} < M a^{1/n} \quad \text{for } n > N$$

$$\lim_{n \rightarrow \infty} |s_n|^{1/n} < M \lim_{n \rightarrow \infty} a^{1/n}$$

$$\lim_{n \rightarrow \infty} |s_n|^{1/n} < M (1)$$

$$\limsup |s_n|^{1/n} < M$$

$$\alpha = \limsup |s_n|^{1/n} \leq L$$

$$\limsup |s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|$$

Similarly

$$\liminf |s_n|^{1/n} \leq \liminf |s_n|^{1/n}$$

$$\therefore \liminf \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf |s_n|^{1/n} \leq \limsup$$

$$|s_n|^{1/n} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|.$$

62. Prove $\limsup |S_n| = 0$ iff $S_n = 0$.

Sol.

Let (S_n) be a sequence

We have $\limsup |S_n| = 0$

We prove that $S_n = 0$

We know that

$$\limsup S_n = \sup S_n$$

$$\limsup |S_n| = \sup |S_n|$$

$$\Rightarrow \limsup |S_n| = 0$$

$$\sup |S_n| = 0$$

$$|S_n| = 0$$

$$S_n = 0$$

Conversely prove that $\limsup |S_n| = 0$

we have $S_n = 0$

apply supremum both sides

$$\sup S_n = 0$$

$$\sup |S_n| = 0$$

apply limit on b/s

$$\limsup |S_n| = 0$$

$$\therefore \limsup |S_n| = 0 \Leftrightarrow S_n = 0$$

63. Let (S_n) and (t_n) be the following squares that repeat in cycles of four.

$$(S_n) = (0, 1, 2, 1, 0, 1, 2, 1, 2, 1, 0, 1, 2, 1, 0, \dots)$$

$$(t_n) = (2, 1, 1, 0, 2, 1, 1, 0, 2, 1, 1, 0, 2, 1, 1, 0, 2, \dots)$$

find a) $\liminf s_n + \liminf t_n$,

Sol.

$$a) \liminf S_n + \liminf t_n$$

$$= (0, 1, 2, 1, 0, 1, 2, 1, 0, 1, 2, 1, 0, 1, 2, 1, 0, \dots)$$

$$= (2, 1, 0, 2, 1, 1, 0, 2, 1, 1, 0, 2, 1, 1, 0, 2, 1, 1, 0, 2, \dots)$$

$$= 0 - 0 + 2 - 2$$

$$= 0$$

$$b) \liminf (S_n + t_n)$$

$$\liminf (0 + 2 - 1) = 1$$

$$c) \liminf S_n + \limsup t_n$$

$$\Rightarrow \liminf S_n = 0$$

$$\Rightarrow \liminf t_n = 2$$

$$\therefore \liminf S_n + \limsup t_n = 0 + 2 = 2$$

- d) $\limsup (S_n + t_n)$
 $\limsup (S_n + t_n) = 1 + 2 = 3$
- e) $\limsup S_n + \limsup t_n$
 $\limsup S_n = 2$
 $\limsup t_n = 2$
 $\therefore \limsup S_n = \limsup t_n = 2 + 2 = 4$
- f) $\liminf (S_n t_n)$
 $\therefore \liminf (0.1) = 0$
- g) $\limsup (S_n t_n)$
 $\therefore \limsup (S_n t_n) = 1.2 = 2.$

1.8 SERIES (OR) INFINITE SERIES

If $\{u_n\}$ is a sequence of real numbers then $u_1 + u_2 + u_3 + \dots u_n + \dots$ is called an infinite series. and is denoted by $\sum_{n=1}^{\infty} u_n$ or Σu_n .

The numbers $u_1, u_2, u_3, \dots u_n, \dots$ are called the 1st, 2nd, 3rd, ... nth ... term of the series.

1. Series of Positive Terms

If all the terms of the series $\Sigma u_n = u_1 + u_2 + \dots + u_n + \dots$ are positive i.e., if $u_n > 0 \forall n$. Then the series is called a series of positive terms.

2. Alternating Series

A series in which the terms are alternatively positive and negative is called an alternating series.

$\therefore \Sigma (-1)^{n-1} u_n = u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n + \dots$ where $u_n > 0 \forall n$ is an alternating series.

1.8.1 Partial Sums

If $\Sigma u_n = u_1 + u_2 + u_3 + \dots + u_n + \dots$ is an infinite series where the terms may be +ve or -ve then $s_n = u_1 + u_2 + \dots + u_n$ is called the nth partial sum of Σu_n . Thus the nth partial sum of an infinite series is the sum of its first n terms.

$\therefore n \in \mathbb{N}, \{s_n\}$ is a sequence called the sequence of partial sums of the infinite series Σu_n .

\therefore To every infinite series Σu_n there corresponds a sequence $\{s_n\}$ of its partial sums.

Note :

- The series Σu_n converges if the sequence $\{s_n\}$ of its partial sums converges.
- The series Σu_n diverges if the sequence $\{s_n\}$ of its partial sums diverges.
- The series Σu_n oscillates finitely if the sequence $\{s_n\}$ of its partial sum oscillates finitely.
- A necessary and sufficient condition for the convergence of an infinite series is if the series $\sum_{n=1}^{\infty} u_n$ converges, then $\lim_{n \rightarrow \infty} u_n = 0$.

5. **Geometric Series** : If $|r| < 1$ or $-1 < r < 1$ the series $\sum_{n=0}^{\infty} r^n$ ($r \in \mathbb{R}$) converges to $\frac{1}{1-r}$ and if $|r| \geq 1$ the series $\sum_{n=0}^{\infty} r^n$ diverges.
6. **Auxiliary series or p-series test** : The series $\sum \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots$, $P \in \mathbb{R}$ a) converges if $P > 1$, b) diverges if $0 < p \leq 1$ and c) diverges if $p \leq 0$.
7. **Comparison test of the first type** : Let $\sum u_n$ and $\sum v_n$ be two positive term series such that $\sum v_n$ is convergent and $\exists m \in \mathbb{N} \ni u_n \leq v_n \forall n \geq m$ then $\sum u_n$ is convergent.
8. **Comparison Test of the Second Type** : If $\sum u_n$ and $\sum v_n$ are two series of non negative terms such that $\sum v_n$ is divergent and $\exists m \in \mathbb{N} \ni u_n \geq v_n \forall n \geq m$ then $\sum u_n$ is divergent.
9. **Limit comparison test** : Let $\sum u_n$ and $\sum v_n$ be two series of positive terms such that $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = l \in \mathbb{R}$ then if $l \neq 0$ then the series $\sum u_n, \sum v_n$ either converges or diverges together.
10. **Cauchy's n^{th} root test** : Let $\sum u_n$ be a +ve term series and Let $\lim_{n \rightarrow \infty} (u_n)^{1/n} = l$. then the series is
 (i) converges if $l < 1$
 (ii) diverges if $l > 1$ and
 (iii) test fails to decided the nature of the series if $l = 1$.
11. **D'Alemberts ratio test** : If $\sum u_n$ is a series of +ve terms $\ni \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = l$, then
 a) $\sum u_n$ converges if $l < 1$
 b) $\sum u_n$ diverges if $l > 1$ and
 c) Test fails to decided the nature of the series if $l = 1$.
12. If $\sum u_n$ is a series of +ve terms $\ni \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \infty$ then $\sum u_n$ diverges.

64. Determine which of the following series converge. Justify your answers.

Sol.

a) $\sum \frac{n^4}{2^n}$ this will prove by ratio test

$$\text{Let } a_n = \frac{n^4}{2^n}$$

$$a_{n+1} = \frac{(n+1)^4}{2^{n+1}}$$

$$\begin{aligned} \therefore \frac{a_{n+1}}{a_n} &= \frac{\frac{(n+1)^4}{2^{n+1}}}{\frac{n^4}{2^n}} = \frac{(n+1)^4}{2^n \cdot 2} \\ &= \frac{(n+1)^4}{2} \times n^4 = \frac{(n+1)^4 n^4}{2} \end{aligned}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^4 \cdot n^4}{2} \right|$$

$$\therefore \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$$

$$\therefore \sum \frac{n^4}{2^n} \text{ is converges}$$

b) $\sum \frac{2^n}{n!}$

This will prove by ratio test

$$\text{Let } a_n = \frac{2^n}{n!}$$

$$a_{n+1} = \frac{2^{n+1}}{(n+1)!}$$

$$\therefore \frac{a_{n+1}}{a_n} = \frac{\frac{2^{n+1}}{(n+1)!}}{\frac{2^n}{n!}} = \frac{2^{n+1}}{(n+1)!} \times \frac{n!}{2^n}$$

$$= \frac{n(n-1)!}{(n+1)(n)!} = \frac{(n-1)!}{(n+1)!}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n-1)!}{(n+1)!} \right|$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$$

$$\therefore \sum \frac{2^n}{n!} \text{ is converges.}$$

c) $a_n = \frac{n^2}{3^n}$

This will prove by ratio test

$$\text{Let } a_n = \frac{n^2}{3^n}$$

$$a_{n+1} = \frac{(n+1)^2}{3^{(n+1)}}$$

$$\therefore \frac{a_{n+1}}{a_n} = \frac{\frac{(n+1)^2}{3^{(n+1)}}}{\frac{n^2}{3^n}}$$

$$= \frac{(n+1)^2}{3} \times \frac{3^n}{(n^2)}$$

$$= \frac{(n+1)^2}{3n^2}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^2}{3n^2} \right|$$

$$\therefore \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$$

$$\therefore \sum \frac{n^2}{3^n} \text{ is converges.}$$

d) $\frac{\sum n!}{n^4 + 3}$

$$\text{Let } a_n = \frac{n!}{n^4 + 3}$$

$$a_{n+1} = \frac{(n+1)!}{(n+1)^4 + 3}$$

$$\begin{aligned}\frac{a_{n+1}}{a_n} &= \frac{(n+1)!}{(n+1)^4 + 3} \cdot \frac{n!}{n^4 + 3} \\ &= \frac{(n+1)!}{(n+1)^4 + 3} \times \frac{n^4 + 3}{n!} \\ &= \frac{(n^4 + 3)(n+1)}{(n+1)^4 + 3}\end{aligned}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n^4 + 3)(n+1)}{(n+1)^4 + 3} \right|$$

nth terms do not converges to 'O'

$\therefore \sum \frac{n!}{n^4 + 3}$ is diverges.

e) $\sum \frac{\cos^2 n}{n^2}$

$$a_n = \frac{\cos^2 n}{n^2}, \quad a_{n+1} = \frac{\cos^2(n+1)}{(n+1)^2}$$

$$\frac{a_{n+1}}{a_n} = \frac{\frac{\cos^2(n+1)}{(n+1)^2}}{\frac{\cos^2 n}{n^2}} \quad (\text{or})$$

$$= \frac{\cos^2(n+1)}{(n+1)^2} \cdot \frac{n^2}{\cos^2 n}$$

Compare this with $\frac{1}{n^2}$

$\therefore \frac{1}{n^2}$ is converges

$\therefore \sum \frac{1}{n^2}$ is converges

$\therefore \sum \frac{\cos^2 n}{n^2}$ is converges

f) $\sum_{n=2}^{\infty} \frac{1}{\log n} \Rightarrow \log n < n$

$$\Rightarrow \frac{1}{\log n} > \frac{1}{n}$$

Compare with $\sum \frac{1}{n}$

$$\Rightarrow \frac{1}{\log n} \geq \frac{1}{n} \quad \forall n$$

$\therefore \sum \frac{1}{n}$ is diverges [\therefore Comparison test]

$\therefore \frac{1}{\log n}$ is also diverges.

Second Method

$$\cos n \leq 1$$

$$\frac{\cos n}{n^2} \leq \frac{1}{n^2}$$

$$\sum \frac{\cos^2 n}{n^2} \leq \frac{1}{n^2}$$

But $\sum \frac{1}{n^2}$ is get by P-test

$\sum \frac{\cos^2 n}{n^2}$ is less the convergence

\therefore it is converges, [\therefore comparison test]

65. Prove that if $\sum a_n$ is a convergent series of nonnegative numbers and $P > 1$, then $\sum a_n^P$ converges.

Sol.

$\sum a_n$ is a sequence

there exists N such that $a_n < 1$ for $n > N$

$\therefore \sum a_n$ is a convergent series of non negative numbers.

Since $P > 1$,

$$\Rightarrow a_n^P = a_n a_n^{P-1} < a_n \text{ for } n > N$$

$$\Rightarrow a_n a_n^{P-1} < a_n$$

$\therefore a_n^P$ is converges series

$\therefore \sum a_n^P$ is converges.

66. Show that if Σa_n and Σb_n are convergent series of non-negative numbers, then $\Sigma \sqrt{a_n b_n}$ converges.

Sol.

Given that Σa_n and Σb_n are convergent series of non negative numbers by the known theorem

$$\Rightarrow a_n \text{ converges and } b_n \text{ converges}$$

$$\Rightarrow a_n + b_n \text{ also converges}$$

$$(a_n + b_n)^{1/2} \text{ converges}$$

We prove $\sqrt{a_n b_n}$ is converges

$$a_n b_n \leq (a_n + b_n)^{1/2}$$

$\therefore a_n + b_n$ is converges $\sqrt{a_n b_n}$ also converges

$$\sqrt{a_n b_n} < \alpha, \alpha \text{ is positive integer}$$

$\therefore \Sigma \sqrt{a_n b_n}$ is converges

67. We have seen that

(a) Calculate $\sum_{n=1}^{\infty} \left(\frac{2}{3}\right)^n$ and $\sum_{n=1}^{\infty} \left(-\frac{2}{3}\right)^n$

(b) $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$

(c) Prove $\sum_{n=1}^{\infty} \frac{n-1}{2^{n+1}} = \frac{1}{2}$

(d) $\sum_{n=1}^{\infty} \frac{n}{2^n} = \sum_{k=1}^{\infty} \frac{4k}{2^{k+1}} - \frac{k}{2^k}$

Sol.

(Imp.)

$$\sum_{n=1}^{\infty} \left(\frac{2}{3}\right)^n \text{ and } \sum_{n=1}^{\infty} \left(-\frac{2}{3}\right)^n$$

$$\left(\frac{2}{3}\right) + \left(\frac{2}{3}\right)^2 + \dots \text{ and}$$

$$\left(-\frac{2}{3}\right) + \left(-\frac{2}{3}\right)^2 + \left(-\frac{2}{3}\right)^3 + \dots$$

$$\frac{2}{3} \left[1 + \frac{2}{3} + \left(\frac{2}{3}\right)^2 + \dots \right] \text{ and}$$

$$\left[-\frac{2}{3} + \left(\frac{2}{3}\right)^2 - \left(\frac{2}{3}\right)^3 + \dots \right]$$

$$\frac{2}{3} \left[\frac{5}{3} + \left(\frac{2}{3}\right)^2 + \dots \right] \text{ and}$$

$$-\frac{2}{3} \left[1 + \left(\frac{2}{3}\right)^2 - \left(\frac{2}{3}\right)^3 + \dots \right]$$

$$\frac{2}{3}[3] \text{ and } \left(-\frac{2}{3}\right)\frac{3}{5}$$

$$2 \text{ and } \left(-\frac{2}{5}\right)$$

b) $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \sum_{n=1}^{\infty} \left[\frac{1}{k} - \frac{1}{k+1} \right]$$

$$S_n = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \sum_{n=1}^{\infty} \left[\frac{1}{k} - \frac{1}{k+1} \right]$$

$$S_n = \left[\left(1 - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \dots + \right.$$

$$\left. \left(\frac{1}{n} - \frac{1}{n+1} \right) \right]$$

$$S_n = 1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} + \frac{1}{4} - \frac{1}{5} + \frac{1}{5} + \dots$$

$$-\frac{1}{n} + \frac{1}{n} - \frac{1}{n+1}$$

$$\therefore S_n = 1 - \frac{1}{n+1}$$

$$\therefore \lim_{n \rightarrow \infty} S_n = 1 - \frac{1}{\infty + 1} = 1 - 0$$

$$\boxed{\therefore \lim_{n \rightarrow \infty} S_n = 1}$$

c) **Prove** $\sum_{n=1}^{\infty} \frac{n-1}{2^{n+1}} = \frac{1}{2}$

By Partial fractions

$$\text{Let } S_n = \sum_{n=1}^{\infty} \frac{n-1}{2^{n+1}} = \sum_{k=1}^{\infty} \left[\frac{k}{2^k} - \frac{k+1}{2^{k+1}} \right]$$

$$S_n = \left[\left(\frac{1}{2^1} - \frac{2}{2^2} \right) + \left(\frac{2}{2^2} - \frac{3}{2^3} \right) + \left(\frac{3}{2^3} - \frac{4}{2^4} \right) \right.$$

$$\left. + \dots + \left(\frac{n}{2^n} - \frac{n+1}{2^{n+1}} \right) \right]$$

$$= \frac{1}{2} - \frac{2}{2^2} + \frac{2}{2^2} - \frac{3}{2^3} - \frac{4}{2^4} + \dots -$$

$$\frac{n}{2^n} + \frac{1}{2^n} - \frac{n+1}{2^{n+1}}$$

$$S_n = \frac{1}{2} - \frac{n+1}{2^{n+1}}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \left[\frac{1}{2} - \frac{n+1}{2^{n+1}} \right]$$

$$= \frac{1}{2} - 0$$

$$\lim_{n \rightarrow \infty} S_n = \frac{1}{2}$$

$$\boxed{\therefore \sum_{n=1}^{\infty} \frac{n-1}{2^{n+1}} = \frac{1}{2}}$$

d) $\sum_{n=1}^{\infty} \frac{n}{2^n} = \sum_{k=1}^{\infty} \frac{4k}{2^{k+1}} - \frac{k}{2^k}$

$$\text{Let } S_n = \sum_{n=1}^{\infty} \frac{n}{2^n} = \sum_{k=1}^{\infty} \frac{4k}{2^{k+1}} - \frac{k}{2^k}$$

$$S_n = \left[\frac{4}{2^2} - \frac{1}{2} + \frac{8}{4} - \frac{2}{2^2} + \frac{12}{16} \dots \right]$$

$$S_n = 2 - \frac{n}{2^n}$$

apply limit on b/s

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \left[2 - \frac{n}{2^n} \right]$$

$$\therefore \lim_{n \rightarrow \infty} S_n = 2$$

$$\sum_{n=1}^{\infty} \frac{n}{2^n} = 2$$

68. Does series converge? Justify your answer.

a) $\sum_{n=2}^{\infty} \frac{1}{\sqrt{n \log n}}$

b) $\sum_{n=2}^{\infty} \frac{\log n}{n}$

c) $\sum_{n=4}^{\infty} \frac{1}{n(\log n)(\log \log n)}$

d) $\sum_{n=2}^{\infty} \frac{\log n}{n^2}$

Sol.

a) $\sum_{n=2}^{\infty} \frac{1}{\sqrt{n \log n}}$

$$S_n = \frac{1}{\sqrt{n \log n}}$$

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n \log n}}$$

$$\sqrt{n \log n} < n$$

$$\sqrt{n} \frac{1}{\log n} > \frac{1}{n}$$

$$\frac{1}{\sqrt{n \log n}} > \frac{1}{n}$$

\therefore it is divergence.

b) $\sum_{n=2}^{\infty} \frac{\log n}{n}$

$$\log n > n$$

$$\frac{1}{\log n} < \frac{1}{n}$$

$$\sum_{n=2}^{\infty} \frac{1}{\log n} < \sum_{n=2}^{\infty} \frac{1}{n}$$

$$< \frac{1}{2}$$

\therefore it is convergence sequence.

$$c) \sum_{n=4}^{\infty} \frac{1}{n(\log n)(\log \log n)}$$

$$n \log n > n$$

$$(n \log n) \log \log n > (\log \log n)$$

$$\frac{1}{(n \log n)(\log \log n)} < \frac{1}{(\log \log n)n}$$

it is diverges.

$$d) \sum_{n=2}^{\infty} \frac{\log n}{n^2}$$

$$\log n > n^2$$

$$\frac{1}{\log n} < \frac{1}{n^2}$$

\therefore compare p - test $P > 1$ $2 > 1$

\therefore it is convergence.

$$69. \sum_{n=2}^{\infty} \frac{1}{n(\log n)^P} \text{ converges if and only if } P > 1.$$

Sol.

(Nov./Dec.-18)

Given that

$$\sum_{n=2}^{\infty} \frac{1}{n(\log n)^P}$$

We have that $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^P}$ is convergence

we prove $P > 1$.

Necessary Condition

By P - Test

$$\frac{1}{n \log n} = \frac{1}{n}$$

$$\frac{1}{(n \log n)^p} \leq \frac{1}{n^p} ; p > 1$$

$$\frac{1}{(n \log n)^p} \leq \frac{1}{n^p} \quad [\because P - \text{test}]$$

Sufficient Condition

Conversely $P > 1$

We prove that $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^P}$ is convergent

this prove by integral test

$$\lim_{n \rightarrow \infty} \int_3^n \frac{1}{n(\log n)^P} d_n = \lim_{n \rightarrow \infty} \int_{\log 3}^{\log n} \frac{1}{S_n^P} ds_n$$

by using P test where $P > 1$.

$$\int_3^n \frac{1}{n(\log n)^P} \leq \frac{1}{n}$$

$$\therefore \int_3^n \frac{1}{n(\log n)^P} \text{ is convergence sequence}$$

$$\therefore \sum_{n=2}^{\infty} \frac{1}{n(\log n)^P} \text{ is convergence sequence at } P > 1.$$

1.9 ALTERNATING SERIES

A series whose terms are alternatively positive and negative is called an alternating series.

An alternating series may be written as $u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n + \dots$ where each u_n is positive or negative and it is denoted by

$$\sum_{n=1}^{\infty} (-1)^{n-1} u_n \text{ where } u_n > 0.$$

1.9.1 Leibnitz's Test

70. The alternating series $\sum (-1)^{n-1} u_n = u_1 - u_2 + u_3 - u_4 + \dots$ ($u_n > 0 \forall n$) converges if
 (i) $u_n \geq u_{n+1} \forall n$ and (ii) $\lim_{n \rightarrow \infty} u_n = 0$.

OR

State and prove Alternating Series (or) Leibnitz's Test

Sol.

Let s_n denote the n^{th} partial sum of the series $\sum (-1)^{n-1} u_n$.

$$\Rightarrow s_n = u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n$$

Then $s_{2n} = u_1 - u_2 + u_3 - u_4 + \dots + u_{2n-1} - u_{2n}$

and $s_{2n+2} = u_1 - u_2 + u_3 - u_4 + \dots + u_{2n-1} - u_{2n} + u_{2n+1} - u_{2n+2}$

Consider

$$s_{2n+2} - s_{2n} = u_{2n+1} - u_{2n+2} \geq 0 \text{ by cond. (i)}$$

$$\Rightarrow s_{2n+2} \geq s_{2n} \forall n$$

\therefore The subsequence $\{s_{2n}\}$ of $\{s_n\}$ is an increasing sequence (1)

Now consider

$$s_{2n} = u_1 - (u_2 - u_3) - (u_4 - u_5) - \dots - (u_{2n-2} - u_{2n-1}) - u_{2n}$$

$$s_{2n} = u_1 - [(u_2 - u_3) + (u_4 - u_5) + \dots + (u_{2n-2} - u_{2n-1}) + u_{2n}]$$

$$s_{2n} = u_1 - [\text{a positive number}] \because u_n > 0 \forall n.$$

$$s_{2n} < u_1 \forall n$$

$$\Rightarrow \{s_{2n}\} \text{ is bounded above} \quad \dots (2)$$

\therefore from (1) and (2)

$\{s_{2n}\}$ converges

$$\Rightarrow \lim_{n \rightarrow \infty} s_{2n} = l$$

$$\text{we have } s_{2n} = u_1 - u_2 + u_3 - u_4 + \dots + u_{2n-1} - u_{2n}$$

$$\Rightarrow s_{2n} = s_{2n-1} - u_{2n}$$

$$\Rightarrow s_{2n-1} = s_{2n} + u_{2n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} s_{2n-1} = \lim_{n \rightarrow \infty} s_{2n} + \lim_{n \rightarrow \infty} u_{2n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} s_{2n-1} = l + 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} s_{2n-1} = l$$

- $\Rightarrow \{s_{2n-1}\}$ converges to 'l'
 \therefore The subsequence of $\{s_n\}$ converges to 'l'
 \Rightarrow The sequence $\{s_n\}$ converges to 'l'
 \Rightarrow The series $\sum_{n=1}^{\infty} (-1)^{n-1} u_n$ converges.

1.9.2 Absolute and Conditional Convergence

A series $\sum_{n=1}^{\infty} u_n$ is said to be absolutely convergent if the series $\sum_{n=1}^{\infty} |u_n|$ is convergent.

If $\sum_{n=1}^{\infty} u_n$ converges but not absolutely i.e., $\sum_{n=1}^{\infty} |u_n|$ diverges then the series $\sum_{n=1}^{\infty} u_n$ is known as conditionally convergent.

Note

Every absolutely convergent series is convergent converse need not be true. i.e., A convergent series need not be absolutely convergent.

71. If a series $\sum a_n$ converges then $\lim a_n = 0$.

Sol.

(Dec.-17, Imp.)

Given $\sum a_n$ is convergent

Let $\sum a_n$ convergent to A

$s_n = a_1 + a_2 + \dots + a_n$ be the n^{th} partial sum of $\sum a_n$.

Let $\lim s_n = A$

$\lim s_{n-1} = A$

$s_n = a_1 + a_2 + \dots + a_n$

$s_{n-1} = a_1 + a_2 + \dots + a_{n-1}$

Consider,

$$s_n - s_{n-1} = a_1 + a_2 + \dots + a_n - a_1 - a_2 - \dots - a_{n-1}$$

$$s_n - s_{n-1} = a_n$$

Apply limit on both sides

$$\lim (s_n - s_{n-1}) = \lim a_n$$

$$\lim s_n - \lim s_{n-1} = \lim a_n$$

$$A - A = \lim a_n$$

$$\lim a_n = 0$$

for each $\varepsilon > 0 \exists N \ni |a_n| < \varepsilon$

then $\lim a_n = 0$

Hence proved

Note

Converse of the above theorem is not there i.e., $\lim a_n = 0 \Rightarrow \sum a_n$ is convergent.

72. Absolutely convergent series are convergent.*Sol.*

Let Σa_n be an absolutely convergent series.

i.e, $\Sigma |a_n|$ is convergent

To prove that Σa_n is convergent

$\therefore \Sigma |a_n|$ is convergent

By Cauchy's general principle of convergent we know that

$$\exists m \in \mathbb{Z}^+ \ni |a_{p+1} + a_{p+2} + \dots + a_q| < \varepsilon \quad \forall q \geq p \geq m$$

for each $\varepsilon > 0 \exists m \in \mathbb{N} \ni |a_{p+1}| + |a_{p+2}| + \dots + |a_q| < \varepsilon \quad \forall q \geq p > m$

$$|a_{p+1} + a_{p+2} + \dots + a_q| \leq |a_{p+1}| + |a_{p+2}| + \dots + |a_q|$$

$$|a_{p+1} + a_{p+2} + \dots + a_q| < \varepsilon + \varepsilon, \quad p > m$$

$\therefore \Sigma a_n$ is convergent by Cauchy general principle

$\Sigma |a_n|$ is convergent

Σa_n is convergent

73. Suppose that $\Sigma a_n = A$ and $\Sigma b_n = B$ where A and B are real numbers.

(a) $\Sigma(a_n + b_n) = A + B$

(b) $\Sigma k a_n = kA \quad \forall k \in \mathbb{R}$

Sol.

(a) Given Σa_n converges to A and Σb_n is converges to B .

To prove that $a_n + b_n$ converges to $A + B$

Let s_n be the n th partial sum of Σa_n

$$s_n = a_1 + a_2 + \dots + a_n$$

Let t_n be the n th partial sum of Σb_n

$$t_n = b_1 + b_2 + \dots + b_n$$

$\therefore \Sigma a_n$ is converges to A

$$\lim s_n = A$$

Σb_n is converges to B

$$\lim t_n = B$$

Let p_n be the n th partial sum of $\Sigma(a_n + b_n)$

$$\begin{aligned} p_n &= (a_1 + b_1) + (a_2 + b_2) + \dots + (a_n + b_n) \\ &= (a_1 + a_2 + \dots + a_n) + (b_1 + b_2 + \dots + b_n) \\ &= s_n + t_n \end{aligned}$$

Consider $\lim p_n = \lim(s_n + t_n)$

$$= \lim s_n + \lim t_n$$

$$\Sigma(a_n + b_n) = A + B$$

$\Sigma(a_n + b_n)$ is converges to $A + B$

(b) Given that $\sum a_n$ converges to A

Let s_n be the n^{th} partial sum of $\sum a_n$

$$\therefore s_n = a_1 + a_2 + \dots + a_n$$

$\therefore \sum a_n$ is converges to A

$$\lim s_n = A$$

To prove that $\sum k a_n$ is converges to kA

let t_n be the n^{th} partial sum of $\sum k a_n$

$$\begin{aligned} \text{i.e., } t_n &= k a_1 + k a_2 + k a_3 + \dots + k a_n \\ &= k(a_1 + a_2 + \dots + a_n) \\ &= k s_n \end{aligned}$$

$$\lim t_n = \lim (k s_n)$$

$$= k \lim s_n$$

$$\lim t_n = kA$$

$$\sum k a_n = kA$$

$\sum k a_n$ is converges to kA

74. Test for convergence, absolute convergence and conditional convergence of

the series $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^p} = 1 - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \dots$

for $p > 0$.

Sol.

$$\text{Let } \sum_{n=1}^{\infty} (-1)^{n+1} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^p}$$

$\therefore p > 0$ and we know that

$$(n+1) > n$$

$$\Rightarrow (n+1)^p > n^p$$

$$\Rightarrow \frac{1}{(n+1)^p} < \frac{1}{n^p} \Rightarrow u_{n+1} < u_n \quad \forall n \in \mathbb{N}$$

also we have

$$\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$$

\therefore by Leibnitz's test $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^p}$ is convergent

and $\left| \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^p} \right| = \sum_{n=1}^{\infty} \frac{1}{n^p}$ is convergent, if $p > 1$

and divergent if $p \leq 1$.

\therefore The given series is absolutely convergent if $p > 1$ and conditionally converges if $0 \leq p \leq 1$.

75. Test for convergence, absolute convergence and conditional convergence of

the series $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\log(n+1)} = \frac{1}{\log 2} - \frac{1}{\log 3} + \frac{1}{\log 4} - \dots$

Sol.

$$\text{Let } u_n = \frac{1}{\log(n+1)} \quad \forall n \in \mathbb{N}$$

$$\Rightarrow \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{\log(n+1)} = 0$$

We know that $n+2 > n+1 \quad \forall n \in \mathbb{N}$

$$\Rightarrow \log(n+2) > \log(n+1)$$

$$\Rightarrow \frac{1}{\log(n+2)} < \frac{1}{\log(n+1)}$$

$$= u_{n+1} < u_n \quad \forall n \in \mathbb{N}$$

\therefore by Leibnitz's theorem given series is convergent. Now consider,

$$\sum_{n=2}^{\infty} |u_n| = \sum_{n=2}^{\infty} \frac{1}{\log n} \text{ which is divergent.}$$

$$\Rightarrow \sum u_n \text{ is not absolutely convergent.}$$

$$\therefore \sum u_n \text{ is conditionally convergent.}$$

76. Show that the series

$$\frac{\log 2}{2^2} - \frac{\log 3}{3^2} + \frac{\log 4}{4^2} - \dots \text{converges.}$$

Sol.

$$\text{Let } u_n = \frac{\log(n+1)}{(n+1)^2} \quad \forall n \in \mathbb{N}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{\log n}{n^2} = 0 \Rightarrow \lim_{n \rightarrow \infty} u_n = 0$$

To prove $u_{n+1} < u_n, \forall n \in \mathbb{N}$

$$\text{Let } u(x) = \frac{\log x}{x^2}$$

$$\Rightarrow u'(x) = \frac{x^2(1/x) - 2x \log x}{x^4}$$

$$= \frac{1 - 2 \log x}{x^3} < 0$$

$$\Rightarrow 1 - 2 \log x < 0$$

$$\Rightarrow \log x > 1/2$$

$$\Rightarrow x > e^{1/2} \Rightarrow x > \sqrt{e}$$

$\Rightarrow u(x)$ is a decreasing function

$$\Rightarrow u_{n+2} \leq u_{n+1} \quad \forall n \in \mathbb{N}$$

$$\Rightarrow \frac{\log(n+2)}{(n+2)^2} \leq \frac{\log(n+1)}{(n+1)^2} \quad \forall n \in \mathbb{N}$$

$$\Rightarrow u_{n+1} < u_n \quad \forall n \in \mathbb{N}$$

\therefore By Leibnitz's theorem the given series is convergent.

77. Test the convergence and absolute

convergence of the series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1} n}{2n-1}$

Sol.

$$\text{Let } u_n = \frac{n}{2n-1}$$

$$\therefore \sum_{n=1}^{\infty} \frac{(-1)^{n-1} n}{2n-1} = \sum_{n=1}^{\infty} (-1)^{n-1} u_n$$

$$\therefore u_n = \frac{n}{2n-1} > 0 \quad \forall n \in \mathbb{N}$$

$$\Rightarrow u_{n+1} = \frac{n+1}{2n+1}$$

Consider

$$u_n - u_{n+1} = \frac{n}{2n-1} - \frac{n+1}{2n+1} = \frac{1}{4n^2-1} > 0 \quad \forall n \in \mathbb{N}$$

$$\Rightarrow u_n > u_{n+1} \quad \forall n \in \mathbb{N}$$

$$\text{Also } \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{n}{2n-1}$$

$$= \lim_{n \rightarrow \infty} \frac{n}{n(2-1/n)} \lim_{n \rightarrow \infty} \frac{1}{2-1/n}$$

$$\Rightarrow \frac{1}{2} \neq 0$$

\therefore by Leibnitz's theorem $\sum u_n$ does not converge.

\Rightarrow The given series diverges.

78. Test for convergence and absolute

convergence of the series $\sum_{n=1}^{\infty} (-1)^{n+1} (\sqrt{n^2+1} - n)$

Sol.:

Let the given series be

$$\sum_{n=1}^{\infty} (-1)^{n+1} u_n = \sum_{n=1}^{\infty} (-1)^{n+1} (\sqrt{n^2+1} - n)$$

$$\Rightarrow u_n = \sqrt{n^2+1} - n \times \frac{\sqrt{n^2+1} + n}{\sqrt{n^2+1} + n}$$

$$\Rightarrow u_n = \frac{n^2+1-n^2}{\sqrt{n^2+1}+n} = \frac{1}{\sqrt{n^2+1}+n} > 0 \quad \forall n \in \mathbb{N}$$

$$\Rightarrow u_{n+1} = \frac{1}{\sqrt{(n+1)^2+1}+(n+1)} > 0 \quad \forall n \in \mathbb{N}$$

$$\Rightarrow u_n > u_{n+1} \quad \forall n \in \mathbb{N}$$

$$\text{also } \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n^2+1}+n} = 0$$

\therefore by Leibnitz's test the given series converges.

Now consider

$$|u_n| = \frac{1}{\sqrt{n^2+1}+n}$$

$$= \frac{1}{n\left[\sqrt{1+\frac{1}{n^2}}+1\right]}$$

$$\text{Let } v_n = \frac{1}{n}$$

$$\therefore \frac{|u_n|}{v_n} = \frac{1}{\sqrt{1+\frac{1}{n^2}}+1}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{|u_n|}{v_n} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{1+\frac{1}{n^2}}+1} = \frac{1}{2} \neq 0$$

\therefore by comparison test $\sum |u_n|$ and $\sum v_n$ behave alike

$$\therefore \sum v_n = \sum \frac{1}{n} = \sum \frac{1}{n^p} \Rightarrow p = 1$$

\therefore by Auxiliary series $\sum v_n$ diverges

$\Rightarrow \sum |u_n|$ also diverges

\Rightarrow The given series is conditionally convergent.

79. Test for convergence and absolute convergence of the series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}+\sqrt{a}}$

Sol.

$$\text{Let } \sum_{n=1}^{\infty} (-1)^{n-1} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}+\sqrt{a}}$$

$$\text{Here } u_n = \frac{1}{\sqrt{n}+\sqrt{a}}$$

We know that $n+1 > n$

$$\Rightarrow \sqrt{n+1} > \sqrt{n} \Rightarrow \sqrt{n+1}+\sqrt{a} > \sqrt{n}+\sqrt{a}$$

$$\Rightarrow \frac{1}{\sqrt{n+1}+\sqrt{a}} < \frac{1}{\sqrt{n}+\sqrt{a}}$$

$$= u_{n+1} < u_n \quad \forall n$$

$$\Rightarrow u_n > u_{n+1} \quad \forall n$$

$$\text{Also } \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}+\sqrt{a}} = 0$$

\therefore by Leibnitz's test, the series is convergent.

Now consider,

$$|u_n| = \frac{1}{\sqrt{n}+\sqrt{a}} \Rightarrow \frac{1}{\sqrt{n}\left[1+\sqrt{a/n}\right]}$$

$$\Rightarrow v_n = \frac{1}{\sqrt{n}}$$

Consider,

$$\frac{|u_n|}{v_n} = \frac{1}{1+\sqrt{\frac{a}{n}}}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{|u_n|}{v_n} = \lim_{n \rightarrow \infty} \frac{1}{1+\sqrt{\frac{a}{n}}}$$

$$= \frac{1}{1} = 1 \neq 0$$

\therefore By comparison test

$\sum |u_n|$ and $\sum v_n$ behave alike.

$$\therefore v_n = \sum \frac{1}{\sqrt{n}} = \sum \frac{1}{n^p}$$

$$\Rightarrow p = 1/2 < 1$$

\therefore By Auxiliary series $\sum v_n$ diverges

$\Rightarrow \sum |u_n|$ diverges

\Rightarrow The given series is conditionally convergent.

80. Test for convergence and absolute convergence of the series $\sum_{n=1}^{\infty} (-1)^{n-1} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} \right]$

$$\left[\frac{1}{n^2} + \frac{1}{(n+1)^2} \right]$$

Sol.

$$\text{Let } \sum_{n=1}^{\infty} (-1)^{n-1} u_n = \sum_{n=1}^{\infty} (-1)^{n-1} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} \right]$$

Here $u_n = \frac{1}{n^2} + \frac{1}{(n+1)^2} > 0 \quad \forall n \in \mathbb{N}$

$$\Rightarrow u_{n+1} = \frac{1}{(n+1)^2} + \frac{1}{(n+1)^2}$$

Consider,

$$\begin{aligned} u_n - u_{n+1} &= \frac{1}{n^2} + \frac{1}{(n+1)^2} \\ &= \frac{4n+4}{n^2(n+2)^2} > 0 \quad \forall n \in \mathbb{N} \end{aligned}$$

$$\Rightarrow u_n > u_{n+1} \quad \forall n \in \mathbb{N}$$

Also we have

$$\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} \right] = 0$$

\therefore By Leibnitz's test the given series is convergent.

Now consider,

$$|u_n| = \frac{1}{n^2} + \frac{1}{(n+1)^2} < \frac{1}{n^2} + \frac{1}{n^2} < \frac{2}{n^2} \quad \forall n \in \mathbb{N}$$

\therefore The series $\sum \frac{2}{n^2} = 2\sum \frac{1}{n^2}$ is convergent by comparison test.

$\Rightarrow \sum |u_n|$ is convergent.

\therefore The given series is absolutely convergent.

81. Test for convergence and absolute convergence of the series $\sum_{n=1}^{\infty} (-1)^{n-1}$

$$\frac{(-1)^{n-1} \cos^2 \alpha}{n\sqrt{n}}, \alpha \text{ is real.}$$

Sol.

Let the given series is,

$$\sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cos^2 \alpha}{n\sqrt{n}}$$

Consider,

$$\begin{aligned} |u_n| &= \left| \frac{\cos^2 n\alpha}{n\sqrt{n}} \right| \\ &= \frac{\cos^2 n\alpha}{n^{3/2}} \leq \frac{1}{n^{3/2}} \quad \forall n \end{aligned}$$

and we know that $\sum \frac{1}{n^{3/2}}$ is convergent by

Auxiliary series.

\therefore The series $\sum |u_n|$ converges.

\Rightarrow The given series is absolutely convergent.

82. Show that the series $\sum_{n=1}^{\infty} \left(1 - \cos \frac{\pi}{n} \right)$ converges.

Sol.

$$\text{Let } \sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \left(1 - \cos \frac{\pi}{n} \right) = \sum_{n=1}^{\infty} 2 \sin^2 \frac{\pi}{2n}$$

$$\text{Here } u_n = 2 \sin^2 \frac{\pi}{2n} > 0 \quad \forall n$$

$$\text{Let } v_n = \frac{1}{n^2}$$

$$\therefore \frac{u_n}{v_n} = \frac{2 \sin^2 \frac{\pi}{2n}}{1/n^2}$$

$$\begin{aligned} \Rightarrow \lim_{n \rightarrow \infty} \frac{u_n}{v_n} &= \lim_{n \rightarrow \infty} \frac{\pi^2}{2} \left[\frac{\sin \frac{\pi}{2n}}{\frac{\pi}{2n}} \right]^2 \\ &= \frac{\pi^2}{2} \lim_{n \rightarrow \infty} \left[\frac{\sin \frac{\pi}{2n}}{\frac{\pi}{2n}} \right]^2 \\ &= \frac{\pi^2}{2} \times 1 = \frac{\pi^2}{2} \neq 0 \end{aligned}$$

\therefore By comparison test $\sum u_n$ & $\sum v_n$ behave alike

$$\therefore \sum v_n = \sum \frac{1}{n^2} = \sum \frac{1}{n^p}$$

Where $p = 2 > 1$

\therefore By auxiliary series $\sum v_n$ converges

$\Rightarrow \sum u_n$ converges.

83. Test for convergence of the series

$$\sum_{n=1}^{\infty} (-1)^{n+1} \frac{2^n}{n!}$$

Sol.

$$\text{Let } \sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{2^n}{n!}$$

$$\text{Consider } |u_n| = \frac{2^n}{n!}$$

$$\Rightarrow |u_{n+1}| = \frac{2^{n+1}}{(n+1)!}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{|u_n|}{|u_{n+1}|} = \lim_{n \rightarrow \infty} \left[\frac{2^n}{n!} \cdot \frac{(n+1)!}{2^{n+1}} \right]$$

$$\lim_{n \rightarrow \infty} \frac{n+1}{2} = \infty$$

\therefore By ratio test, $\sum |u_n|$ is convergent

Hence the given series is absolutely convergent.

1.10 INTEGRAL TEST

84. If for $x \geq 1$, $f(x)$ is a non-negative nonotonically decreasing integrable function of x such that $f(n) = u_n$ for all positive integral values of n , then the

series $\sum_{n=1}^{\infty} u_n$ and the improper integral

$\int_1^{\infty} f(x) dx$ converges or diverges together.

Sol.

Given f is non-negative on $[1, \infty)$

$$\Rightarrow f(x) \geq 0 \quad \forall x \geq 1$$

$$\Rightarrow \sum_{n=1}^{\infty} f(n) \text{ is a series of non-negative terms.}$$

$$\Rightarrow \sum_{n=1}^{\infty} u_n \text{ is a series of non-negative terms.}$$

Now let r be any positive integer. Choose a real number x such that $r+1 \geq x \geq r$.

$\therefore f$ is monotonically decreasing function of x .

$$\Rightarrow f(r+1) \leq f(x) \leq f(r)$$

also f is integrable.

$$\Rightarrow \int_r^{r+1} f(r+1) dx \leq \int_r^{r+1} f(x) dx \leq \int_r^{r+1} f(r) dx$$

$$\Rightarrow f(r+1) \int_r^{r+1} dx \leq \int_r^{r+1} f(x) dx \leq f(r) \int_r^{r+1} dx$$

$$\Rightarrow f(r+1) [x]_r^{r+1} \leq \int_r^{r+1} f(x) dx \leq f(r) [x]_r^{r+1}$$

$$\Rightarrow f(r+1) (r+1-r) \leq \int_r^{r+1} f(x) dx \leq f(r) [x]_r^{r+1}$$

$$\Rightarrow f(r+1) \leq \int_r^{r+1} f(x) dx \leq f(r)$$

$$\Rightarrow u_{r+1} \leq \int_r^{r+1} f(x) dx \leq u_r$$

$$\therefore f(n) = u_n \quad \forall n \in \mathbb{N}$$

Putting $r = 1, 2, 3, \dots, (n-1)$ successively in the above inequality we get,

$$u_2 \leq \int_1^2 f(x) dx \leq u_1$$

$$u_3 \leq \int_2^3 f(x) dx \leq u_2$$

$$\dots\dots\dots$$

$$u_n \leq \int_{n-1}^n f(x) dx \leq u_{n-1} \quad \dots (1)$$

adding the above inequalities then we get

$$u_1 + u_2 + u_3 + \dots + u_n \leq \int_1^2 f(x) dx + \int_2^3 f(x) dx + \dots +$$

$$\int_{n-1}^n f(x) dx \leq u_1 + u_2 + \dots + u_{n-1}$$

$$\Rightarrow s_n - u_1 \leq \int_1^n f(x) dx \leq s_n - u_n \quad \therefore s_n = \sum_{n=1}^{\infty} u_n$$

$$\begin{aligned}
\Rightarrow S_n - u_1 &\leq I_n \leq S_n - u_n \text{ where } I_n = \int_1^n f(x) dx \\
\Rightarrow -u_1 &\leq I_n - S_n \leq -u_n \\
\Rightarrow u_1 &\geq S_n - I_n \geq u_n \geq 0 \quad \because u_n \geq 0 \forall n \in \mathbb{N} \\
\Rightarrow 0 &\leq S_n - I_n \leq u_1 \quad \dots (2) \\
\Rightarrow \text{The sequence } \{S_n - I_n\} &\text{ is bounded.}
\end{aligned}$$

Consider,

$$\begin{aligned}
(S_n - I_n) - (S_{n-1} - I_{n-1}) &= (S_n - S_{n-1}) - (I_n - I_{n-1}) \\
&= u_n - \left[\int_1^n f(x) dx - \int_1^{n-1} f(x) dx \right] \\
&= u_n - \left[\int_1^n f(x) dx + \int_{n-1}^1 f(x) dx \right] \\
&= u_n - \int_1^n f(x) dx \\
&\leq 0 \text{ (from (1))}
\end{aligned}$$

$$\therefore S_n - I_n \leq S_{n-1} - I_{n-1}$$

$$\begin{aligned}
\Rightarrow \{S_n - I_n\} &\text{ is monotonically increasing} \\
\because \text{Every bounded monotonic sequence converges,} \\
\Rightarrow \{S_n - I_n\} &\text{ converges} \\
\therefore \text{from (2) we have,}
\end{aligned}$$

$$0 \leq \lim_{n \rightarrow \infty} (S_n - I_n) \leq u_1$$

$$\Rightarrow 0 \leq \lim_{n \rightarrow \infty} S_n - \lim_{n \rightarrow \infty} I_n \leq u_1$$

$$\Rightarrow \lim_{n \rightarrow \infty} I_n \leq \lim_{n \rightarrow \infty} S_n \quad \dots (3)$$

$$\text{and } \lim_{n \rightarrow \infty} S_n \leq u_1 + \lim_{n \rightarrow \infty} I_n \quad \dots (4)$$

Hence from (3) and (4) we conclude that $\{S_n\}$ and $\{I_n\}$ converges or diverges together and hence

$\sum_{n=1}^{\infty} u_n$ and $\int_1^{\infty} f(x) dx$ converges or diverges together.

85. Discuss the convergence of the series $\sum_{n=1}^{\infty} \frac{1}{n(\log n)^P}$.

Sol.

$$\text{Here, } u_n = \frac{1}{n(\log n)^P}$$

Case (i)

When $P \leq 0$

$$\Rightarrow \frac{1}{n(\log n)^P} \geq \frac{1}{n} \quad \forall n \geq 2$$

$$\therefore \sum_{n=2}^{\infty} \frac{1}{n} \text{ diverges, by comparison test } \sum_{n=2}^{\infty} \frac{1}{n(\log n)^P} \text{ diverges.}$$

Case (ii)

When $P > 0$

$\therefore \{n(\log n)^P\}$ is an increasing sequence

$\Rightarrow \{u_n\}$ is a decreasing sequence.

$$\Rightarrow u_n > u_{n+1} > 0 \quad \forall n \geq 2.$$

\therefore By cauchy's condensation test, the series $\sum_{n=2}^{\infty} u_n$ and $\sum_{n=2}^{\infty} 2^n u_{2n}$ converges or diverges together.

$$\text{Now } \sum_{n=2}^{\infty} 2^n u_{2n} = \sum_{n=2}^{\infty} 2^n \cdot \frac{1}{2^n (\log 2^n)^P}$$

$$= \sum_{n=2}^{\infty} \frac{1}{(\log 2^n)^P}$$

$$= \frac{1}{(\log 2)^P} \sum_{n=2}^{\infty} \frac{1}{n^P}$$

$\therefore \sum_{n=2}^{\infty} \frac{1}{n^P}$ is convergent if $P > 1$ and diverges if $P \leq 1$.

$\therefore \sum_{n=2}^{\infty} 2^n u_{2n}$ is convergent if $P > 1$ and diverges if $P \leq 1$

$\Rightarrow \sum_{n=2}^{\infty} u_n$ convergent if $P > 1$ and diverges if $P \leq 1$

Hence $\sum_{n=2}^{\infty} u_n$ is convergent if $P > 1$ and diverges if $P \leq 1$.

86. Discuss the convergence of the series $\sum_{n=2}^{\infty} \frac{1}{n \log n}$

Sol.

$$\text{Here } u_n = \frac{1}{n \log n}$$

$\therefore \{n \log n\}$ is an increasing sequence

$\Rightarrow \{u_n\}$ is a decreasing sequence.

$$\Rightarrow u_n > u_{n+1} > 0 \quad \forall n \geq 2.$$

\therefore By cauchy's condensation test the series $\sum_{n=2}^{\infty} u_n$ and $\sum_{n=2}^{\infty} 2^n u_{2^n}$ converges or diverges together.

$$\text{Now } \sum_{n=2}^{\infty} 2^n u_{2^n} = \sum_{n=2}^{\infty} 2^n \cdot \frac{1}{2^n \log 2^n}$$

$$= \sum_{n=2}^{\infty} \frac{1}{n \log 2}$$

$$= \frac{1}{\log 2} \sum_{n=2}^{\infty} \frac{1}{n}$$

$$\therefore \sum_{n=2}^{\infty} \frac{1}{n} \text{ is divergent.}$$

87. Discuss the convergence of the series $\sum_{n=2}^{\infty} \frac{1}{(\log n)^p}$

Sol.

$$\text{Here } u_n = \frac{1}{(\log n)^p}$$

Case (i)

$$\text{When } P = 0 \Rightarrow u_n = 1$$

$$\therefore \lim_{n \rightarrow \infty} u_n = 1 \neq 0$$

$$\Rightarrow \sum_{n=2}^{\infty} u_n \text{ diverges}$$

Case (ii)

When $P < 0$, Let $p = -q$ where $q > 0$.

$$\therefore \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{(\log n)^{-q}} = \lim_{n \rightarrow \infty} (\log n)^q = \infty \neq 0$$

$$\therefore \sum_{n=2}^{\infty} u_n \text{ diverges}$$

Case (iii) When $P > 0$

$\therefore \{(\log n)^P\}$ is an increasing sequence

$\Rightarrow \{u_n\}$ is a decreasing sequence

$\Rightarrow u_n > u_{n+1} \quad \forall n \geq 2$

\therefore By Cauchy's condensation test, the series $\sum_{n=2}^{\infty} u_n$ and $\sum_{n=2}^{\infty} 2^n u_{2^n}$ converges or diverges together.

Now

$$\begin{aligned} \sum_{n=2}^{\infty} 2^n u_{2^n} &= \sum_{n=2}^{\infty} 2^n \cdot \frac{1}{(\log 2^n)^P} = \sum_{n=2}^{\infty} 2^n \cdot \frac{1}{(n \log 2)^P} \\ &= \frac{1}{(\log 2)^P} \sum_{n=2}^{\infty} \frac{2^n}{n^P} \end{aligned}$$

Consider,

$$u_n = \frac{2^n}{n^P} \text{ so that } (v_n)^{1/n} = \frac{2}{(n^{1/n})^P}$$

$$\therefore \lim_{n \rightarrow \infty} (v_n)^{1/n} = 2 \lim_{n \rightarrow \infty} \frac{1}{(n^{1/n})^P} = 2 > 1$$

\therefore By Cauchy's n^{th} root test, $\sum v_n$ is divergent.

$\Rightarrow \sum_{n=2}^{\infty} 2^n u_{2^n}$ is divergent $\Rightarrow \sum_{n=2}^{\infty} u_n$ is divergent.

$\therefore \sum_{n=2}^{\infty} u_n$ is divergent for all values of P .

88. Discuss the convergence of the series $\sum_{n=1}^{\infty} \frac{\log n}{n}$

Sol:

$$\text{Here } u_n = \frac{\log n}{n} \geq 0 \quad \forall n$$

$$\text{Let } f(x) = \frac{\log x}{x}, x > 0$$

$$\Rightarrow f'(x) = \frac{x \cdot \frac{1}{x} - \log x}{x^2} = \frac{1 - \log x}{x^2}$$

$$\therefore f'(x) < 0 \Rightarrow 1 - \log x < 0 \Rightarrow \log x > 1$$

$$\Rightarrow e^{\log x} > e^1$$

$$\Rightarrow x > e$$

$$\Rightarrow f(x) \text{ is a decreasing function when } x > e$$

$$\Rightarrow u_n > u_{n+1} \quad \forall n > 2$$

$$\Rightarrow \{u_n\} \text{ is a decreasing function of positive terms.}$$

\therefore By cauchy's condensation test, the series $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} 2^n \cdot u_{2^n}$ converges or diverges together.

$$\text{Now } \sum_{n=1}^{\infty} 2^n \cdot u_{2^n} = \sum_{n=1}^{\infty} 2^n \cdot \frac{\log 2^n}{2^n} = \sum_{n=1}^{\infty} n \log 2 = \log 2 \sum_{n=1}^{\infty} n$$

$$\therefore \sum_{n=1}^{\infty} n \text{ is divergent.}$$

$$\Rightarrow \sum_{n=1}^{\infty} 2^n \cdot u_{2^n} \text{ is divergent}$$

$$\Rightarrow \sum_{n=1}^{\infty} u_n \text{ is divergent.}$$

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Choose the Correct Answers

1. $\lim_{n \rightarrow \infty} \left[\frac{1}{n^2} + \frac{1}{(n+1)^2} + \dots + \frac{1}{2n^2} \right] =$ [a]
 (a) 0 (b) 1
 (c) 2 (d) None
2. A sequence $\{a_n\}$ is said to be Cauchy sequence if given $\epsilon > 0$, \exists a positive integer $m \ni$ [c]
 (a) $|a_p - a_q| > \epsilon \quad \forall p, q \geq m$ (b) $|a_p - a| < \epsilon \quad \forall p \geq m$
 (c) $|a_p - a_q| < \epsilon \quad \forall p, q \geq m$ (d) None
3. $\lim_{n \rightarrow \infty} \frac{(n!)^{1/n}}{n} =$ [c]
 (a) e (b) 1
 (c) $\frac{1}{e}$ (d) None
4. $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n =$ [a]
 (a) e (b) 1
 (c) $e - 1$ (d) $e + 1$
5. $\lim_{n \rightarrow \infty} n^{1/n} =$ [b]
 (a) ∞ (b) 1
 (c) 0 (d) $-\infty$
6. The sequence $\left\{ \frac{n^2 + 3n + 5}{2n^2 + 5n + 7} \right\}$ converges to [d]
 (a) 1 (b) 0
 (c) -1 (d) $\frac{1}{2}$
7. The sequence $\{(-1)^n \cdot n\}$ oscillates [b]
 (a) Finitely (b) Infinitely
 (c) Diverges (d) Converges

8. $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n!}} =$ [a]
 (a) 0 (b) 1
 (c) -1 (d) 2
9. $\lim_{n \rightarrow \infty} r^n = 0$ if [c]
 (a) $|r| > 1$ (b) $|r| = 1$
 (c) $|r| < 1$ (d) $|r| \neq 1$
10. A necessary and sufficient condition for a sequence $\{a_n\}$ to converge to 'l' is that for each $\epsilon > 0$ there corresponds a $M \in \mathbb{N}$ \exists [d]
 (a) $|a_n - l| = \epsilon \forall n \geq m$ (b) $|a_n - l| > \epsilon \forall n \geq m$
 (c) $|a_n - l| \neq \epsilon \forall n \geq m$ (d) $|a_n - l| < \epsilon \forall n \geq m$
11. Every monotonically decreasing sequence which is bounded above converges to its [a]
 (a) l u b (b) g / b
 (c) u b (d) l b
12. Every monotonically increasing sequence which is bounded below converges to its. [b]
 (a) l u b (b) g / b
 (c) u b (d) l b
13. If $\{a_n\} = l$ and $\{b_n\} = m$ then $\lim_{n \rightarrow \infty} \{a_n + b_n\} =$ [d]
 (a) $l - m$ (b) $l - 1$
 (c) $m + 1$ (d) $l + m$
14. The value of $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n$ lies between [a]
 (a) 2 and 3 (b) 2 and 1
 (c) 1 and 0 (d) 0 and 1
15. Every bounded monotonic sequence is [c]
 (a) Divergent (b) Oscillates
 (c) Convergent (d) None
16. The series $1 + r + r^2 + r^3 + \dots$ is oscillatory if = [d]
 (a) $r < 1$ (b) $r > 1$
 (c) $r = 1$ (d) $r = -1$

17. Infinite series $\sum \frac{1}{n^p}$ is convergent if [b]
(a) $P < 1$ (b) $P > 1$
(c) $P = 1$ (d) $P \leq 1$
18. $\sum u_n$ is a series of positive terms and $\lim_{n \rightarrow \infty} (u_n)^{1/n} > 1$ then the series is [a]
(a) Divergent (b) Convergent
(c) Oscillates (d) None
19. Series $\sum u_n$ of positive terms is divergent if $\lim_{n \rightarrow \infty} n \left[\frac{u_n}{u_{n+1}} - 1 \right]$ is [a]
(a) < 1 (b) ≥ 1
(c) $= 1$ (d) ≤ 1
20. The series $\sum \frac{1}{n(\log n)^p}$ is divergent if [b]
(a) $P > 1$ (b) $P \leq 1$
(c) $P < 1$ (d) $P = 1$
21. The series $\sum u_n$, where $u_n = \sqrt{n^2 + 1} - n$ is [b]
(a) Convergent (b) Divergent
(c) Oscillates (d) None
22. The series $1 + \frac{3}{1!} + \frac{5}{3!} + \frac{7}{4!} + \dots$ is [a]
(a) Convergent (b) Divergent
(d) Oscillates (d) None
23. The series $\frac{1}{3^p} + \frac{1}{5^p} + \frac{1}{7^p} + \frac{1}{9^p} + \dots$ converges if [c]
(a) $p < 1$ (b) $p = 1$
(c) $p > 1$ (d) None
24. The series $\sum \frac{1}{n^{3/4}}$ is [b]
(a) Convergent (b) Divergent
(c) Oscillates (d) None

25. If $\sum u_n$ converges then $\lim_{n \rightarrow \infty} u_n =$ [a]
(a) 0 (b) 1
(c) -1 (d) None
26. The series $\sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^{-n^2}$ is [c]
(a) Oscillates (b) Divergent
(c) Convergent (d) None
27. $\lim_{n \rightarrow \infty} \frac{u_n}{u_{n+1}} = \infty$, then $\sum u_n$ [a]
(a) Converges (b) Infinite
(c) Diverges (d) None
28. The series $\sum_{n=2}^{\infty} \frac{1}{n^2 \log n}$ [c]
(a) Diverges (b) Oscillates
(c) Converges (d) Infinite
29. The sequence $\left\{ \frac{n!}{n^n} \right\}$ converges to [b]
(a) 1 (b) 0
(c) 2 (d) -1
30. A sequence converges to [a]
(a) One limit point (b) More than one limit point
(c) Finite limit points (d) None

Fill in the blanks

1. A function whose domain is the set of natural numbers N and range a subset of real numbers R is called as _____.
2. The set of all distinct terms of a sequence is called its _____.
3. The set of all limit points of a bounded sequence is _____.
4. Limit of a sequence, if it exists then it is _____.
5. $\{0, 1, 2, 0, 1, 2^2, 0, 1, 2^3, 0, 1, 2^4, \dots\}$ is an unbounded sequence with exactly two limit pts _____ and _____.
6. Every convergent sequence is _____.
7. The upper and lower bounds of the sequence $\{(-1)^n\} \forall n \in N$ are _____ and _____.
8. If $a_n \geq 0 \forall n \in N$ and $\lim_{n \rightarrow \infty} a_n = l$ then _____.
9. If $\{a_n\}$ and $\{b_n\}$ are two sequences such that $|a_n| \leq |b_n| \forall n \geq m$ where $m \in N$ and $\lim_{n \rightarrow \infty} b_n = 0$ then $\lim_{n \rightarrow \infty} a_n =$ _____.
10. Every Cauchy's sequence is _____.
11. Every convergent sequence is a _____.
12. A sequence $\{a_n\}$ is said to be monotonically increasing if _____ $\forall n \in N$.
13. A sequence $\{a_n\}$ is said to be monotonically decreasing if _____ $\forall n \in N$.
14. The sequence $\{(-1)^n\}$ is neither monotonically _____ nor _____.
15. A sequence which is either monotonically increasing or decreasing is called a _____ sequence.
16. Every bounded sequence has a _____ subsequence.
17. A Cauchy sequence of real number is convergent if and only if it has a convergent _____.
18. The smallest limit point of $\{a_n\}$ is called the _____.
19. The greatest limit point of $\{a_n\}$ is called the _____.
20. A bounded sequence $\{a_n\}$ converges to l if and only if _____.
21. The infinite series $\sum u_n$ is said to be convergent if the sequence $\{s_n\}$ and its partial sums is _____.
22. The $\lim_{n \rightarrow \infty} u_n \neq 0$ then the series _____.
23. If $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \infty$ then $\sum u_n$ is _____.
24. If $\lim_{n \rightarrow \infty} n \left[\frac{u_n}{u_{n+1}} - 1 \right] = l$ then the series $\sum u_n$ is convergent if _____.
25. Every absolutely convergent series is _____.

26. A series $\sum u_n$ is absolutely convergent if _____ is convergent.
27. A series $\sum u_n$ is conditionally convergent if _____ is divergent.
28. $\sum_{n=1}^{\infty} (-1)^{n-1} u_n$ is called _____ series.
29. If the subsequence converges then _____ converges.
30. The series $\sum_{n=1}^{\infty} u_n$ and $\sum_{n=1}^{\infty} 2^n u_{2n}$ converges or diverges together then the test is known as _____.

ANSWERS

1. Real sequence.
2. Range
3. Bounded
4. Unique
5. 0 and 1
6. Bounded
7. -1 and 1
8. $l \geq 0$
9. 0
10. Bounded
11. Cauchy sequence
12. $a_{n+1} \geq a_n$
13. $a_{n+1} \leq a_n$
14. Increasing, Decreasing
15. Monotonic
16. Convergent.
17. Subsequence
18. Limit inferior
19. Limit superior
20. $\limsup_{n \rightarrow \infty} a_n = \liminf_{n \rightarrow \infty} a_n = l$
21. Convergent
22. Diverges
23. Divergent
24. $l > 1$
25. Convergent
26. $\sum |u_n|$
27. $\sum |u_n|$
28. Alternating
29. Sequence.
30. Cauchy's condensation test

UNIT II

Continuity: Continuous Functions - Properties of Continuous Functions
- Uniform Continuity - Limits of Functions

2.1 DEFINITION OF CONTINUOUS FUNCTION

Let f be a real valued function whose domain is a subset of \mathbb{R} . Then function f is continuous at x_0 in $\text{dom}(f)$. If, every sequence $\{x_n\}$ in $\text{dom}(f)$ converging to x_0 . We have $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$. If f is continuous at each point of a set $s \subseteq \text{dom}(f)$. Then f is said to be continuous on s . The function f is said to be continuous if it is continuous on $\text{dom}(f)$ in other words. f is said to be continuous at x_0 , If $\varepsilon > 0 \exists \delta > 0 \ni |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon \forall x \in \text{dom}(f)$.

1. Let f be a real valued function whose domain is a subset of \mathbb{R} . Then f is continuous at x_0 in $\text{dom}(f)$ if and only if for each $\varepsilon > 0 \exists \delta > 0 \ni x \in \text{dom}(f)$ and $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$.

Sol.

(Imp.)

Given that f is a real valued function
consider a sequence $\{x_n\}$ in $\text{dom}(f)$ such that $\lim_{n \rightarrow \infty} x_n = x_0$.

We have to prove that $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$.

Since f is continuous at x_0 .

for given $\varepsilon > 0 \exists \delta > 0 \ni |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$... (1)

Again, Since $\lim_{n \rightarrow \infty} x_n = x_0$

\exists positive integer ' m ' $\ni n > m \Rightarrow |x_n - x_0| < \delta$... (2)

Setting $x = x_n$ in (1)

We get

$|x_n - x_0| < \delta \Rightarrow |f(x_n) - f(x_0)| < \varepsilon$... (3)

From (2) and (3) gives

$n > m \Rightarrow |f(x_n) - f(x_0)| < \varepsilon$

Hence $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$

Conversely suppose that

Suppose for every sequence $\{x_n\}$ converging to x

We have $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$

Then we have to show that f is continuous at x_0 .

Let us assume that, f is not continuous at n_0 then there exists an $\varepsilon > 0 \exists \delta > 0 \ni |x - x_0| < \delta$ but $|f(x) - f(x_0)| \geq \varepsilon \quad \forall x \in \text{dom}(f)$.

If we take $\delta = \frac{1}{n}$ we see that for each positive integer n , \exists a $x_n \ni |x - x_0| < \frac{1}{n}$ but $|f(x) - f(x_0)| \geq \varepsilon \quad \forall x \in \text{dom}(f)$ fails for each $n \in \mathbb{N}$.

So, for each $n \in \mathbb{N} \exists x_n$ in $\text{dom}(f)$ such that $|x_n - x_0| < \frac{1}{n}$ and $|f(x_0) - f(x_n)| \geq \varepsilon$.

Thus we have $\lim x_n = x_0$

but we cannot have $\lim f(x_n) = f(x_0)$

Since $|f(x_0) - f(x_n)| \geq \varepsilon \quad \forall n$.

This shows f cannot be continuous at x_0

\therefore Our assumption is wrong.

Hence f is continuous at x_0 .

2. Let $f(x) = 2x^2 + 1$ for $x \in \mathbb{R}$, Prove f is continuous on \mathbb{R} , by.

(a) Using the definition

(b) Using the $\varepsilon - \delta$ property

Sol.

(a) Suppose that $\lim x_n = n_0$.

Then we have $\lim f(x_n) = \lim(2x_n^2 + 1)$

$$= 2 \lim(x_n^2) + 1$$

$$= 2(x_0^2) + 1$$

$$= 2x_0^2 + 1$$

$$= f(x_0)$$

$$\therefore \lim f(x_n) = f(x_0).$$

(b) Let x_0 be in \mathbb{R} and Let $\varepsilon > 0$. We have to show $|f(x) - f(x_0)| < \varepsilon$ provided $|x - x_0| < \delta$.

$$|f(x) - f(x_0)| = |2x^2 + 1 - (2x_0^2 + 1)|$$

$$= |2x^2 + 1 - 2x_0^2 - 1|$$

$$= |2x^2 - 2x_0^2|$$

$$= 2|x^2 - x_0^2|$$

$$\leq 2|(x - x_0)(x + x_0)|$$

$$|f(x) - f(x_0)| \leq 2|x - x_0| |x + x_0|$$

if $|x - x_0| < 1$ (Say)

then $|x| < |x_0| + 1$

$$\begin{aligned} \Rightarrow |x + x_0| &= |x| + |x_0| \\ &= |x_0| + 1 + |x_0| \\ &= 2|x_0| + 1 \end{aligned}$$

$$\therefore |f(x) - f(x_0)| \leq 2|x - x_0| (2|x_0| + 1)$$

Provided $|x - x_0| < 1$

\Rightarrow To arrange $2|x - x_0| (2|x_0| + 1) < \varepsilon$ it suffices to have $|x - x_0| < \frac{\varepsilon}{2(2|x_0| + 1)}$ and also $|x - x_0| < 1$.

$$\text{So, } \delta = \min \left\{ 1, \frac{\varepsilon}{2(2|x_0| + 1)} \right\}$$

$$|f(x) - f(x_0)| < 2 \cdot \frac{\varepsilon}{2(2|x_0| + 1)} 2(|x_0| + 1)$$

$$|f(x) - f(x_0)| < \varepsilon \text{ whenever } |x - x_0| < \delta.$$

3. Let $f(x) = x^2 \sin \left(\frac{1}{x} \right)$ for $x \neq 0$, $f(0) = 0$ Prove that f is continuous at 0.

Sol.

(Imp.)

We have to prove f is continuous at 0.

By definition of continuous we have

for every $\varepsilon > 0 \exists \delta > 0 \ni |x - a| < \delta \Rightarrow |f(x) - f(0)| < \varepsilon$,

Consider

$$\begin{aligned} |f(x) - f(0)| &= \left| x^2 \sin \left(\frac{1}{x} \right) - 0 \right| \\ &= \left| x^2 \sin \frac{1}{x} \right| \\ &\leq |x^2| \left| \sin \frac{1}{x} \right| \\ &\leq |x^2| 1 \quad [\because |\sin x| \leq 1] \\ &\leq |x| 2 \\ &\leq x^2 \quad \forall x. \end{aligned}$$

Let $\delta = \sqrt{\varepsilon}$ Then $|x - 0| < \delta \Rightarrow x^2 < \delta^2 (= (\sqrt{\varepsilon})^2) x^2 < \varepsilon$

So, $|x - 0| < \delta \Rightarrow |f(x) - f(0)| < \varepsilon$

$\therefore f$ is continuous at '0'.

4. Let f be a real value function with $\text{dom}(f) \subseteq \mathbb{R}$. If f is continuous at x_0 in $\text{dom}(f)$. Then $|f|$ and kf , $k \in \mathbb{R}$ are continuous at x_0 .

Sol.

Consider a sequence $\{x_n\}$ in $\text{dom}(f)$ converging to x_0 .

Since f is continuous at x_0 .

We have $\lim f(x_n) = f(x_0)$

Then we have to prove that (1) kf is continuous at x_0 .

(2) $|f|$ is continuous at x_0 .

- (1) $k \neq 0$, the result is obvious

If $k = 0$,

Let $\varepsilon > 0$

Then show that $|kx_n - kx_0| < \varepsilon \forall n$

sin $\lim x_n = x_0$

There exists $N \ni n > N \Rightarrow |x_n - x_0| < \frac{\varepsilon}{|k|}$

Then $n > N \Rightarrow |kx_n - kx_0| < \varepsilon$

$\therefore kf$ is continuous at x_0 .

- (2) To prove $|f|$ is continuous at x_0

We need to prove $\lim |f(x_n)| = |f(x_0)|$

$\therefore f$ is continuous at x_0

for each $\varepsilon > 0 \exists \delta > 0 \ni x \in S, |x - x_0| < \delta \Rightarrow |f(x_n) - f(x_0)| < \varepsilon$

$\therefore x \in S, |x - x_0| < \delta \Rightarrow ||f(x_n) - |f(x_0)|| \leq |f(x_n) - f(x_0)| < \varepsilon$

$\therefore |f|$ is continuous at x_0 i.e., $\lim |f(x_n)| = |f(x_0)|$.

5. If f and g are real valued functions at x_0 then,

- (1) $f + g$ is continuous at x_0
- (2) fg is continuous at x_0
- (3) f/g is continuous at x_0 if $g(x_0) \neq 0$.

Sol.

(Imp.)

Given that f and g are real valued functions at ' x_0 '.

Then prove that (1) $f + g$ is continuous at x_0

i.e., to prove that

for $\varepsilon > 0 \exists \delta > 0 \ni |x - x_0| < \delta \Rightarrow |(f + g)(x) - (f + g)(x_0)| < \varepsilon$

$\therefore f$ is continuous at x_0

$$\Rightarrow \text{for } \varepsilon > 0 \exists \delta_1 > 0 \ni |x - x_0| < \delta_1 \Rightarrow |f(x) - f(x_0)| < \frac{\varepsilon}{2} \quad \forall x \in S \quad \dots (1)$$

$\therefore g$ is continuous at x_0

$$\text{for } \varepsilon > 0 \exists \delta_2 > 0 \ni |x - x_0| < \delta_2 \Rightarrow |g(x) - g(x_0)| < \frac{\varepsilon}{2} \quad \forall x \in S \quad \dots (2)$$

Let $\delta = \min \{\delta_1, \delta_2\}$

$$\begin{aligned} \text{Consider } |(f + g)(x) - (f + g)(x_0)| &= |f(x) + g(x) - f(x_0) - g(x_0)| \\ &= |(f(x) - f(x_0)) + (g(x) - g(x_0))| \\ &< |f(x) - f(x_0)| + |g(x) - g(x_0)| \end{aligned}$$

By (1) and (2)

$$\leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \frac{2\varepsilon}{2} = \varepsilon$$

$$\therefore |(f+g)(x) - (f+g)(x_0)| < \varepsilon$$

$\therefore f + g$ is continuous at x_0 .

(2) $f g$ is continuous at x_0

Let $\varepsilon > 0$, since f is continuous at x_0

$$\text{i.e., for each } \varepsilon > 0 \exists \delta_1 > 0 \ni |f(x) - f(x_0)| < \frac{\varepsilon}{2(|g(x_0)| + \varepsilon)}$$

$$|x - x_0| < \delta_1 \quad \dots (1)$$

g is continuous at x_0

$$\text{i.e., for each } \varepsilon > 0 \exists \delta_2 > 0 \ni |x - x_0| < \delta_2 \Rightarrow |g(x) - g(x_0)| < \frac{\varepsilon}{2|f(x_0)| + \varepsilon} \quad \dots (2)$$

Also, for $\varepsilon > 0 \exists \delta_3 > 0 \ni$

$$x \in S, |x - x_0| < \delta_3 \Rightarrow |f(x) - f(x_0)| < \varepsilon$$

$$\Rightarrow ||f(x)| - |f(x_0)|| < \varepsilon \Rightarrow |f(x)| < |f(x_0)| + \varepsilon \quad \dots (3)$$

If $\delta = \min \{\delta_1, \delta_2, \delta_3\}$ then (1), (2) (3) holds for $x \in S | x - x_0| < \delta$

$$\begin{aligned} \therefore |(fg)(x) - (fg)(x_0)| &= |f(x)g(x) - f(x_0)g(x_0)| = |f(x)g(x) - f(x)g(x_0) + f(x)g(x_0) - f(x_0)g(x_0)| \\ &\leq |f(x)g(x) - f(x)g(x_0)| + |f(x)g(x_0) - f(x_0)g(x_0)| \\ &\leq |f(x)(g(x) - g(x_0))| + |g(x_0)(f(x) - f(x_0))| \\ &\leq |f(x)| |g(x) - g(x_0)| + |g(x_0)| |f(x) - f(x_0)| \\ &< |f(x_0)| + \varepsilon \cdot \frac{\varepsilon}{2|f(x_0)| + \varepsilon} + |g(x_0)| \cdot \frac{\varepsilon}{2(g(x_0)| + \varepsilon)} \end{aligned}$$

$$\leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$< \varepsilon \text{ for } x \in S, |x - x_0| < \delta$$

$\therefore fg$ is continuous at x_0 .

(3) f/g is continuous at x_0

Since f is continuous at x_0 and g is continuous at x_0 .

To prove that $\frac{1}{g}$ is continuous at x_0 .

$$x \in S, |x - x_0| < \delta \Rightarrow |g(x) - g(x_0)| < \varepsilon \frac{|g(x_0)|^2}{2}$$

$$||g(x)| - |g(x_0)|| < \varepsilon$$

$$\Rightarrow |g(x)| > |g(x_0)| - \varepsilon \Rightarrow |g(x)| > |g(x_0)| - \frac{|g(x_0)|}{2} > \frac{|g(x_0)|}{2}$$

\therefore for $\varepsilon > 0 \exists \delta > 0$ s.t.

$$x \in S, |x - x_0| < \delta \Rightarrow \left| \frac{1}{g(x)} - \frac{1}{g(x_0)} \right| = \left| \frac{g(x_0) - g(x)}{g(x)g(x_0)} \right| < \frac{|g(x_0) - g(x)|}{|g(x)g(x_0)|} < \frac{|g(x) - g(x_0)|}{|g(x)g(x_0)|}$$

$$< \frac{\varepsilon}{\left| \frac{g(x_0)}{2} \right| |g(x_0)|}$$

$$\therefore \left| \frac{1}{g(x)} - \frac{1}{g(x_0)} \right| < \frac{\varepsilon \frac{|g(x_0)|^2}{2}}{\left| \frac{g(x_0)}{2} \right| |g(x_0)|} = \varepsilon$$

$$\therefore \left| \frac{1}{g(x)} - \frac{1}{g(x_0)} \right| < \varepsilon$$

$$\Rightarrow \frac{1}{g} \text{ is continuous at } x_0 \text{ and } g \neq 0.$$

Since f is continuous at x_0 and $\frac{1}{g}$ is also continuous at x_0 by (2)

$$f \cdot \frac{1}{g} = \frac{f}{g} \text{ is continuous at } x_0.$$

6. If f is continuous at x_0 and g is continuous at $f(x_0)$ then the composite function $g \circ f$ is continuous at x_0 .

Sol.

Let $y = f(x)$ for $x \in S$ and $b = f(x_0)$

Since g is continuous at $f(x_0) = b$,

for $\varepsilon > 0 \exists \delta_1 > 0 \ni y \in T, |y - b| < \delta_1 \Rightarrow |g(y) - g(b)| < \varepsilon$

Since f is continuous at x_0 ,

for $\delta_1 > 0 \exists \delta > 0 \ni$

$x \in S, |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \delta_1$

i.e., $x \in S, |x - x_0| < \delta \Rightarrow |y - b| < \delta_1, y \in T$

$x \in S, |x - x_0| < \delta \Rightarrow |g(y) - g(b)| < \varepsilon \Rightarrow |g(f(x)) - g(f(x_0))| < \varepsilon$

$\Rightarrow |g \circ f(x) - g \circ f(x_0)| < \varepsilon$

$\therefore g \circ f$ is continuous at x_0 properties of continuous functions.

2.2 PROPERTIES OF CONTINUOUS FUNCTION

7. Let f be a continuous real valued function on a closed interval $[a, b]$. Then f is a bounded function more over f assumes its maximum and minimum values on $[a, b]$, i.e., there exists x_0, y_0 in $[a, b]$ such that $f(x_0) \leq f(x) \leq f(y_0)$ for all $x \in [a, b]$.

Sol.

f is a continuous real valued function $[a, b]$ f is a bounded on $[a, b]$.

i.e., if there exists real number M such that $|f(x)| \leq M \quad \forall x \in \text{dom}(f)$.

Assume that f is not bounded on $[a, b]$

Then to each $n \in \mathbb{N}$ there correspondence $x_n \in [a, b]$ such that $|f(x_n)| > n$.

By Bolzano-Weierstrass Theorem,

$\{x_n\}$ has a subsequence $\{x_{n_k}\}$ that converge to some real number x_0 .

The number x_0 also must be long to the $[a, b]$

Since f is continuous at x_0 .

We have $\lim_{k \rightarrow \infty} f(x_{n_k}) = f(x_0)$

But we also have $\lim_{k \rightarrow \infty} |f(x_{n_k})| = +\infty$

which is a contradiction

$\therefore f$ is bounded.

Now let $M = \sup \{f(x) | x \in [a, b]\}$

For each $n \in \mathbb{N}$ there exists $y_n \in [a, b]$

Such that

$$M - \frac{1}{n} < f(y_n) \leq M$$

$$\lim f(y_n) = M$$

By Bolzanowierslrrass Theorem

There is a subsequence $\{y_{n_k}\}$ of $\{y_n\}$ converging to a limit y_0 in $[a, b]$.

Since f is continuous at y_0 .

$$\text{We have } f(y_0) = \lim_{k \rightarrow \infty} f(y_{n_k}).$$

Since $\{f(y_{n_k})\}$ is subsequence of $\{f(y_n)\} \forall n \in \mathbb{N}$.

By theorem [Every sequence $\{s_n\}$ has a monotonic subsequence] shows,

$$\lim_{k \rightarrow \infty} f(y_{n_k}) = \lim_{n \rightarrow \infty} f(y_n) = M$$

$$\therefore f(y_0) = M$$

Thus f assumes its maximum at y_0

– f assumes its maximum at some $x_0 \in [a, b]$.

$\Rightarrow f$ assumes its minimum at x_0 .

8. State and prove Intermediate value theorem.

(OR)

If f is a continuous real valued function on an interval I , then f has the intermediate value property on I , wherever $a < b$ and y lies between $f(a)$ and $f(b)$.

[i.e., $f(a) < y < f(b)$ or $f(b) < y < f(a)$] there exists at least one x in (a, b) such that $f(x) = y$.

(OR)

Let f be a continuous on $[a, b]$ and assume $f(a) < f(b)$ then for every k such that $f(a) < k < f(b)$ there exists $c \in [a, b]$ such that $f(c) = k$.

Sol.

(Imp.)

f is continuous at a ,

for $\varepsilon (= f(b) - f(a)) > 0 \exists \delta > 0 \ni |x - a| < \delta \Rightarrow |f(x) - f(a)| < \varepsilon$

Consider

$$H = \{x \in [a, b] / f(x) < k\} \neq \emptyset \Rightarrow c = \sup(H)$$

Show that $f(c) = k$

Suppose $f(c) < k \Leftrightarrow k - f(c) > 0$

We know f is continuous at c so $\forall \varepsilon > k - f(c) > 0 \exists \delta > 0 \mid |f(x) - f(c)| < \varepsilon (= k - f(c))$ when $|x - c| < \delta$.

$$\Rightarrow f(x) - f(c) < k - f(c)$$

Say $x = c + \delta/2 \Rightarrow f(x) < k \Rightarrow c + \delta/2 \in H$

which is a contradiction the fact $c = \sup(H)$ since $\delta > 0$.

Similarly $f(c) > k$. thus

$$f(c) = k.$$

9. If f is a continuous real valued function on an interval I , then the set $f(I) = \{f(x) : x \in I\}$ is also an interval or a single point.

Sol.

f is a continuous real valued function on I the set,

$$J = f(I)$$

$$y_0, y_1 \in J \text{ and } y_0 < y < y_1 \Rightarrow y \in J \quad \dots (1)$$

If $\inf J < \sup J$. Then such a set J will be an interval.

$$\text{We will show } \inf J < y < \sup J \Rightarrow y \in J \quad \dots (2)$$

So, J is an interval with end points $\inf J$ and $\sup J$

$\inf J$ and $\sup J$ may or may not belong to J and they may or may not be finite.

$$\text{Consider } \inf J < y < \sup J$$

$$\exists y_0, y_1 \in J$$

$$\text{So that } y_0 < y < y_1$$

$$\text{Thus } y \in J \text{ by (1).}$$

10. Let f be a continuous function mapping $[0, 1]$ into $[0, 1]$ in other words, $\text{dom}(f) = [0, 1]$ and $f(x) \in [0, 1]$ for all $x \in [0, 1]$ show f has fixed point, i.e., a point $x_0 \in [0, 1]$ such that $f(x_0) = x_0$, x_0 is left fixed by f .

Sol.

(Imp.)

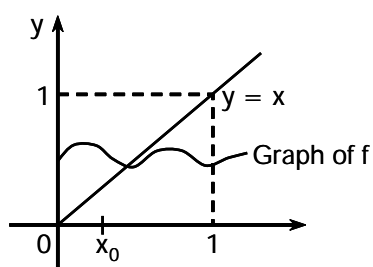
$$\text{Consider } g(x) = f(x) - x$$

Which is continuous on $[0, 1]$

$$\text{Since } g(0) = f(0) - 0$$

$$= f(0) \geq 0$$

$$g(1) = f(1) - 1 \leq 1 - 1 = 0$$



By Intermediate value theorem show $g(x_0) = 0$

$$\text{for some } x_0 \in [0, 1]$$

Then obviously we have $f(x_0) = x_0$.

11. Show that if $y > 0$ and $m \in \mathbb{N}$. Then y has a positive m^{th} root.

Sol.

The given function is $f(x) = x^m$ is continuous,

$$b > 0 \text{ so that } y \leq b^m$$

$$\text{Let } b = 1 \Rightarrow y \leq 1$$

$$\text{if } y > 1 \text{ let } b = y$$

Thus $f(0) < y \leq f(b)$ and the intermediate value theorem $\Rightarrow f(x) = y$ for some x in $(0, b)$,

So, $y = x^m$ and x is an m^{th} root of y .

12. Let f be a continuous strictly increasing function on some interval I . Then $f(I)$ is an interval J and f^{-1} represents a function with domain J . The function f^{-1} is continuous strictly increasing function on J .

Sol.

$$\text{Let } a < x_1 < x_2 < b$$

$$\text{Then either } f(x_2) > f(x_1) \text{ or } f(x_2) < f(x_1)$$

Suppose that first possibility,

Then we claim f is strictly increasing on (a, b)

Let $a < x_1^1 < x_2^1 < b$ be any other ordered two points in the interval.

$$\text{Set } x(t) = tx_1^1 + (1-t)x_1, y(t)$$

$$= tx_2^1 + (1-t)x_2$$

$$\text{Then } a < x(t) < y(t) < b \text{ for } 0 \leq t < 1$$

$$\text{Set } g(t) = f(y(t)) - f(x(t))$$

Then g is the composition of continuous function so is continuous on $[0, 1]$.

Also $g(t) \neq 0$ since f is one to one

So, $g(t)$ cannot change sign by the intermediate value theorem.

$$\text{Since } g(0) = f(x_2) - f(x_1) > 0, g(t) > 0$$

$$\text{and hence } g(1) = f(x_2^1) - f(x_1^1) > 0.$$

13. Let g be a strictly increasing function on an interval J such that $g(J)$ is an interval I . Then g is continuous on J .

(or)

If f is continuous and one to one on an interval then f^{-1} is also continuous.

Sol.

By previous theorem, f is either strictly increasing or strictly decreasing.

Let x_0 be in the interval with $y_0 = f(x_0)$ we must show that $f^{-1}(y) = x_0$.

Let $\varepsilon > 0$ be given

If $x_0 - \varepsilon < x_0 < x_0 + \varepsilon$

Then $f(x_0 - \varepsilon) < f(x_0) < f(x_0 + \varepsilon)$

Choose $\delta = \min (f(x_0) - f(x_0 - \varepsilon), f(x_0 + \varepsilon) - f(x_0))$

Then $f(x_0 - \varepsilon) < f(x_0) - \delta$ and $f(x_0) + \delta < f(x_0 + \varepsilon)$

Hence if $f(x_0) - \delta < y < f(x_0) + \delta$

then $f(x_0 - \varepsilon) < y < f(x_0 + \varepsilon)$

Since f is strictly increasing.

So, is f^{-1} and therefore $x_0 - \varepsilon < f^{-1}(y) < x_0 + \varepsilon$

i.e., $|f^{-1}(y) - x_0| < \varepsilon$ if $|y - y_0| < \delta$

$\Rightarrow |f^{-1}(y) - f^{-1}(y_0)| < \varepsilon$ if $|y - y_0| < \delta$

$\therefore f^{-1}$ is continuous.

14. Show that if $-f$ assumes its maximum at $x_0 \in [a, b]$. Then f assumes its minimum at x_0 .

Sol.

Suppose if $-f$ assumes its maximum at x_0

i.e., $\forall x \in [a, b]$

We have $-f(x) \leq -f(x_0)$

Thus $f(x) \geq f(x_0) \forall x \in [a, b]$

Which means exactly f assumes its minimum at x_0

15. Prove that $x = \cos(x)$ for some x in $\left(0, \frac{\pi}{2}\right)$.

Sol.

(Imp.)

Consider the function $f(x) = \cos(x) - x$, which is a continuous function.

Since both $\cos(x)$ and x are continuous

If $x = 0$

$f(0) = \cos 0 - 0$

$f(0) = 1$

$$\text{If } x = \frac{\pi}{2}$$

$$f(\pi/2) = \cos \frac{\pi}{2} - \frac{\pi}{2}$$

$$= 0 - \frac{\pi}{2}$$

$$f(\pi/2) = -\frac{\pi}{2}$$

Thus, by the intermediate value theorem, we have that there is some $c \in (0, \pi/2)$ such that $f(c) = 0$.

This means exactly that $\cos(x) = x$ has a solution in this interval.

- 16. Let $S \subseteq \mathbb{R}$ and suppose there exists a sequence $\{x_n\}$ in S converging to a number $x_0 \notin S$. Show there exists an unbounded continuous function on S .**

Sol.

(Imp.)

Let $f : S \rightarrow \mathbb{R}$ be given by $f(x) = \frac{1}{x - x_0}$ $x_0 \notin S$

f is bounded.

Let $M > 0$ be given

Choosing $\varepsilon = \frac{1}{M}$

Since $x_n \rightarrow x_0$ there exists n for which

$$|x_n - x_0| < \varepsilon = \frac{1}{M} \Rightarrow \frac{1}{|x_n - x_0|} > \frac{1}{\varepsilon} (= M)$$

$$\text{So, then } |f(x_n)| = \frac{1}{|x_n - x_0|} = \frac{1}{\varepsilon} > M$$

$$\therefore |f(x_n)| > M$$

- 17. Let f and g be continuous function, on $[a, b]$ such that $f(a) \geq g(a)$ and $f(b) \leq g(b)$ prove that $f(x_0) = g(x_0)$ for at least one x_0 in $[a, b]$.**

Sol.

(Imp.)

Given that f and g are continuous function on $[a, b]$

let $h = f - g$ So, h is also continuous function.

We have $h(a) \geq 0$ and $h(b) \leq 0$

$$f(a) - g(a) \geq 0 \quad f(b) - g(b) \leq 0$$

$$f(a) \geq g(a) \quad f(b) \leq g(b)$$

By intermediate value theorem, there exists $x_0 \in [a, b]$ for which $h(x_0) = 0$

$$\text{i.e., } f(x_0) - g(x_0) = 0$$

$$\therefore f(x_0) = g(x_0).$$

18. Prove that a polynomial function f of odd degree has at least one real root.

Sol.

$$\text{Let } f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$$

Where $a_n \neq 0$ and n is odd.

Multiplying f by a non - zero constant does not change its roots.

So, without loss of generality $a_n = 1$

$$\text{Consider } \frac{f(x)}{x^n} = a_n + \frac{a_{n-1}}{x} + \dots + \frac{a_1}{x^{n-1}} + \frac{a_0}{x^n}$$

$$\frac{f(x)}{x^n} = 1 + \frac{a_{n-1}}{x} + \dots + \frac{a_0}{x^n}$$

for each $1 \leq k \leq n$

there exists $R_k > 0$ for which $|x| > R_k$

$$\Rightarrow \left| \frac{a_{n-k}}{x^k} \right| < \frac{1}{2n}$$

Taking $R = \max \{R_1, \dots, R_n\}$

The triangle inequality gives that

$$\left| \frac{a_{n-1}}{x} + \dots + \frac{a_n}{x^2} \right| < \frac{1}{2} \text{ for } |x| > R$$

$$\text{So, } \frac{f(x)}{x^n} > 1 - \frac{1}{2} > 0$$

In particular $f(x)$ has the same sign as x^n for x sufficiently large in magnitude so, when x is large and positive,

$f(x)$ is positive, and when x is large and negative,

$f(x)$ is negative,

Since polynomial functions are continuous

By intermediate value theorem

$$f(x) = 0.$$

19. Let $f(x) = \sin\left(\frac{1}{x}\right)$ for $x \neq 0$ and let $f(0) = 0$ show that f has the intermediate value property on \mathbb{R} .

Sol.

Let $a < b$ be given

If $a \leq 0 < b$ or $a < 0 \leq b$

Then $\sin\left(\frac{1}{x}\right)$ attains all values between - 1 and 1.

any y between $f(a)$ and $f(b)$ is attained between a and b .

If $0 < a < b$ or $a < b < 0$

Then since $\sin\left(\frac{1}{x}\right)$ is itself continuous on the domains $\{x > 0\}$ and $x < 0$.

f has the intermediate value property.

2.3 UNIFORM CONTINUITY

Let f be a real valued function defined on a set $S \subseteq \mathbb{R}$. Then f is uniformly continuous on S , if for each $\varepsilon > 0 \exists \delta > 0 \ni x, y \in S$ and

$$|x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$$

f is uniformly continuous if f is uniformly continuous on $\text{dom}(f)$.

20. Verify f is continuous on set $S \subseteq \text{dom}(f)$ if and only if for each $x_0 \in S$ and $\varepsilon > 0$ there is $\delta > 0$ so that $x \in \text{dom}(f)$ and $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$ for the function $f(x) = \frac{1}{x^2}$ on $(0, \infty)$.

Sol.

Given that,

$$f(x) = \frac{1}{x^2} \text{ on } (0, \infty)$$

Let $x_0 > 0$ and $\varepsilon > 0$

We have to show $|f(x) - f(x_0)| < \varepsilon$ for $|x - x_0| < \delta$

Consider

$$f(x) - f(x_0) = \frac{1}{x^2} - \frac{1}{x_0^2}$$

$$= \frac{x_0^2 - x^2}{x^2 x_0^2}$$

$$f(x) - f(x_0) = \frac{(x_0 - x)(x_0 + x)}{x^2 x_0^2}$$

$$\text{Choose } \delta = \frac{x_0}{2}$$

$$\Rightarrow |x - x_0| < \frac{x_0}{2} \text{ then we have } |x| > \frac{x_0}{2}$$

$$|x| < \frac{3x_0}{2} \text{ and } |x_0 + x| < \frac{5x_0}{2}$$

$$|f(x) - f(x_0)| < \frac{|x_0 - x| \frac{5x_0}{2}}{\left(\frac{x_0^2}{2}\right)^2 (x_0^2)} = \frac{10|x_0 - x|}{x_0^3}$$

$$\text{Thus if we set } \delta = \min \left\{ \frac{x_0}{2}, \frac{x_0^3 \varepsilon}{10} \right\}$$

$$\Rightarrow |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$$

21. Show that $f(x) = \frac{1}{x^2}$ is uniformly continuous on $[0, \infty)$ where $a > 0$.

Sol.

(Imp.)

Given that $f(x) = \frac{1}{x^2}$ on $[0, \infty)$ where $a > 0$

let $\varepsilon > 0$

We have to show that

$$\exists \delta > 0 \ni |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon \forall x, y \geq a \quad \dots (1)$$

$$\begin{aligned} \text{Consider } f(x) - f(y) &= \frac{1}{x^2} - \frac{1}{y^2} \\ &= \frac{y^2 - x^2}{x^2 y^2} \\ &= \frac{(y - x)(y + x)}{x^2 y^2} \end{aligned}$$

If we can show $\frac{y+x}{x^2 y^2}$ is bounded on $[a, \infty)$ by a constant M , then we will take $\delta = \frac{\varepsilon}{M}$.

$$\frac{y+x}{x^2 y^2} = \frac{y}{x^2 y^2} + \frac{x}{x^2 y^2}$$

$$x = \frac{1}{x^2 y} + \frac{1}{x y^2}$$

$$\leq \frac{1}{a^2 \cdot a} + \frac{1}{a \cdot a^2} \quad x, y \geq a.$$

$$\leq \frac{1}{a^3} + \frac{1}{a^3}$$

$$\frac{y+x}{x^2 y^2} \leq \frac{2}{a^3} (= M)$$

$$\therefore \delta = \varepsilon \frac{a^3}{2}$$

$$x \geq a, y \geq a \text{ and } |x - y| < \delta \Rightarrow |f(x) - f(y)| = \frac{|y \cdot x| |(y+x)|}{x^2 y^2} < \delta \left(\frac{1}{x^2 y} + \frac{1}{x y^2} \right) \leq \frac{2\delta}{a^3} = \varepsilon$$

$$\therefore |f(x) - f(y)| < \varepsilon \quad \forall x, y \geq a$$

$\therefore f$ is uniformly continuous on $[a, \infty)$.

22. The function $f(x) = \frac{1}{x^2}$ is not uniformly continuous on the set $(0, \infty)$ or even on the set $(0, 1)$.

Sol.

Given function is $f(x) = \frac{1}{x^2}$

We will show that f is not uniformly continuous let $\varepsilon = 1$.

i.e., for each $\delta > 0 \exists x, y$ in $(0, 1)$ such that $|x - y| < \delta$ and yet $|f(x) - f(y)| \geq 1$... (1)

To show that (1) it suffices to take $y = x + \frac{\delta}{2}$

$$\Rightarrow |f(x) - f\left(x + \frac{\delta}{2}\right)| \geq 1 \quad \dots (2)$$

Consider $f(x) - f\left(x + \frac{\delta}{2}\right) \geq 1$

$$\Rightarrow 1 \leq \frac{1}{x^2} - \frac{1}{\left(x + \frac{\delta}{2}\right)^2}$$

$$\Rightarrow 1 \leq \frac{\left(x + \frac{\delta}{2}\right)^2 - x^2}{x^2 \left(x + \frac{\delta}{2}\right)^2}$$

$$\Rightarrow 1 \leq \frac{\left(\left(x + \frac{\delta}{2}\right) + x\right)\left(\left(x + \frac{\delta}{2}\right) - x\right)}{x^2 \left(x + \frac{\delta}{2}\right)^2}$$

$$\Rightarrow 1 \leq \frac{\left(2x + \frac{\delta}{2}\right)\left(\frac{\delta}{2}\right)}{x^2 \left(x + \frac{\delta}{2}\right)^2}$$

$$\Rightarrow 1 \leq \frac{\delta \left(2x + \frac{\delta}{2} \right)}{2x^2 \left(x + \frac{\delta}{2} \right)^2} \quad \dots (3)$$

It is sufficient to prove (1) for $\delta < \frac{1}{2}$

Let $x = \delta$

$$\text{by (3)} \Rightarrow \frac{\delta \left(2\delta + \frac{\delta}{2} \right)}{2\delta^2 \left(\delta + \frac{\delta}{2} \right)^2}$$

$$= \frac{\frac{5\delta^2}{2}}{2\delta^2 \left(\frac{3\delta}{2} \right)^2} = \frac{5\delta^2/2}{\frac{9\delta^4}{2}} = \frac{5\delta^2}{9\delta^4} > \frac{5}{9 \left(\frac{1}{2} \right)^2} = \frac{20}{9} > 1$$

i.e., If $0 < \delta < \frac{1}{2}$ then $|f(d) - f\left(\delta + \frac{\delta}{2}\right)| > 1$

So, (1) hold with $x = \delta$ and $y = \delta + \frac{\delta}{2}$

23. Is the function $f(x) = x^2$ Uniformly continuous on $[-7, 7]$?

Sol.

Given that $f(x) = x^2$

To check the given function is uniformly continuous on $[-7, 7]$.

i.e., to check by definition,

for each $\varepsilon > 0 \exists \delta > 0 \ni |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$

Consider $|f(x) - f(y)| = |x^2 - y^2| = |x - y| |x + y|$

Since $|x + y| \leq |7 + 7|$ for x, y in $[-7, 7]$

$$|x + y| \leq 14$$

$$\therefore |f(x) - f(y)| \leq 14|x - y| \quad \text{for } x, y \text{ in } [-7, 7]$$

$$\text{Choose } \delta = \frac{\varepsilon}{14}$$

$$\Rightarrow |f(x) - f(y)| < 14 \frac{\varepsilon}{14}$$

$$|f(x) - f(y)| < \varepsilon \quad x, y \in [-7, 7]$$

$$\therefore |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$$

$\therefore f$ is uniformly continuous on $[-7, 7]$.

24. If f is continuous on a closed interval $[a, b]$ then f is uniformly continuous on $[a, b]$.

Sol.

f is continuous on a closed interval $[a, b]$ we have to prove, f is uniformly continuous on $[a, b]$ i.e., to prove.

for any $\varepsilon > 0 \exists \delta > 0 \ni |f(x_1) - f(x_2)| < \varepsilon$ for any arbitrary points x_1, x_2 of $[a, b]$ such that $|x_1 - x_2| < \delta$

Let $\varepsilon > 0$,

$\therefore f$ is continuous on $[a, b]$

\Rightarrow for $\varepsilon > 0$, we can divide $[a, b]$ into a finite number (say n) of sub intervals.

i.e., $a = t_0 < t_1 < \dots < t_n = b$

$a = [t_0, t_1], [t_1, t_2] \dots [t_{r-1}, t_r] [t_r, t_{r+1}] \dots [t_{n-1}, t_n] = b$

Such that $|f(x_1) - f(x_2)| < \frac{\varepsilon}{2}$ for x_1, x_2 belonging to the same sub interval,

Let $\delta = \frac{1}{2} \min \{|t_r - t_{r-1}| > 0, 1 \leq r \leq n\}$

Let x_1, x_2 be any two points of $[a, b]$ such that $|x_1 - x_2| < \delta$.

Then x_1, x_2 either belong to the same sub interval or to two consecutive sub intervals with a common end point.

Case (1) let x_1, x_2 belong to the same subinterval

We have $|f(x_1) - f(x_2)| < \frac{\varepsilon}{2} < \varepsilon$ for $|x_1 - x_2| < \delta$.

Case (2) let x_1, x_2 belong to two consecutive sub interval with a common end point.

Say t_r .

We have $|f(x_1) - f(t_r)| < \frac{\varepsilon}{2}$ and $|f(t_r) - f(x_2)| < \frac{\varepsilon}{2}$

$$\begin{aligned} \therefore |f(x_1) - f(x_2)| &= |(f(x_1) - f(t_r)) + (f(t_r) - f(x_2))| \\ &= |(f(x_1) - f(t_r))| + |(f(t_r) - f(x_2))| \\ &= |f(x_1) - f(t_r)| + |f(t_r) - f(x_2)| \\ &= \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &= \varepsilon \text{ for } |x_1 - x_2| < \delta \end{aligned}$$

\therefore Thus in either case,

We have for any $\varepsilon > 0$ there exists $\delta > 0$ such that $|f(x_1) - f(x_2)| < \varepsilon$ for any arbitrary points x_1, x_2 of $[a, b]$ such that $|x_1 - x_2| < \delta$.

$\therefore f$ is Uniformly continuous in $[a, b]$

25. If $f : S \rightarrow \mathbb{R}$ is uniformly continuous, then f is continuous, in S .

Sol.

(Imp.)

Suppose that f is uniformly continuous on S .

\Rightarrow for $\varepsilon > 0 \exists \delta > 0 \ni |f(x_1) - f(x_2)| < \varepsilon$ for x_1, x_2 being any pair of arbitrary point of such that $|x_1 - x_2| < \delta$.

Let $C \in S$

On taking $x_1 = x$ and $x_2 = C$ we have for $\varepsilon > 0 \exists \delta > 0 \ni |f(x) - f(C)| < \varepsilon$ for $|x - C| < \delta$

$\Rightarrow f$ is continuous at any point ' C ' of S , Since C is arbitrary:

f is continuous at every point of S ,

$\therefore f$ is continuous in S .

26. Prove that $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^2$ is a continuous function on \mathbb{R} but not Uniformly continuous on \mathbb{R} .

Sol.

(Imp.)

Clearly f is continuous on \mathbb{R} ,

Now we show that f is not uniformly continuous on \mathbb{R}

Given $\varepsilon > 0$,

We prove that there is no single δ that serves for every $x \in \mathbb{R}$ in the condition of continuity.

To see this let us assume that there exists such a number $\delta > 0$.

Then for x_1 and $x_2 = x_1 + \frac{\delta}{2}$

$$|x_1 - x_2| = \frac{\delta}{2} < \delta$$

$$\therefore |f(x_1) - f(x_2)| = |x_1^2 - x_2^2| = |x_1 - x_2| |x_1 + x_2|$$

$$= \frac{\delta}{2} x_1 + x_1 + \frac{\delta}{2}$$

$$= \frac{\delta}{2} \left| 2x_1 + \frac{\delta}{2} \right|$$

$$= x_1 \delta + \frac{\delta^2}{4}$$

$$= < \varepsilon \text{ if } x_1 > 0$$

$$\text{Since } \frac{\delta^2}{4} > 0$$

we must have $x_1 \delta < \varepsilon \forall x_1 \in \mathbb{R}, x_1 > 0$

But this is impossible.

$\therefore \delta$ depends on ε and x_1 and hence the function f is not uniformly continuous on \mathbb{R} .

27. A real valued function f on (a, b) is uniformly continuous on (a, b) if and only if it can be extended to a continuous function on $[a, b]$.

Sol.

(Imp.)

Suppose that f is uniformly continuous on (a, b)

we have to prove f is continuous function on $[a, b]$.

$\therefore f$ is uniformly continuous on (a, b)

for $\varepsilon > 0 \exists \delta > 0 \ni |f(x_1) - f(x_2)| < \varepsilon$ for x_1, x_2 being any pair of arbitrary points of S such that $|x_1 - x_2| < \delta$.

Let $C \in S$

on taking $x_1 = x$ and $x_2 = C$

We have

for $\varepsilon > 0 \exists \delta > 0 \ni |f(x) - f(c)| < \varepsilon$ for $|x - c| < \delta$

$\Rightarrow f$ is continuous at any point ' c ' of s

Since C is any arbitrary

f is continuous at every point of S .

$\therefore f$ is continuous in $[a, b]$

Conversely suppose that

f is continuous in $[a, b]$ then prove that f is uniformly continuous.

$\therefore f$ is continuous on $[a, b]$

We have to prove that

f is uniformly continuous

i.e., to prove that

for any $\varepsilon > 0 \exists \delta > 0 \ni |f(x_1) - f(x_2)| < \varepsilon$ for any arbitrary point x_1, x_2 of $[a, b] \ni |x_1 - x_2| < \delta$

Let $\varepsilon > 0$

f is continuous on $[a, b]$

\Rightarrow for $\varepsilon > 0$, we can divide $[a, b]$ into finite sub intervals (say n)

$$a = [t_0, t_1], [t_1, t_2] \dots [t_{r-1}, t_r], [t_r, t_{r+1}] \dots [t_{n-1}, t_n] = b$$

Such that $|f(x_1) - f(x_2)| < \frac{\varepsilon}{2}$ for x_1, x_2 belonging to the same sub interval.

$$\text{Let } \delta = \frac{1}{2} \min \{ |t_r - t_{r-1}| > 0, 0 \leq r \leq n \}$$

Let x_1, x_2 be any two points of $[a, b]$ such that $|x_1 - x_2| < \delta$.

Then x_1, x_2 either belong to the same sub interval or to two consecutive sub interval with a common end point.

Case (i)

Let x_1, x_2 belong to the same sub-interval we have, $|f(x_1) - f(x_2)| < \frac{\varepsilon}{2} < \varepsilon$ for $|x_1 - x_2| < \delta$.

Case (ii)

Let x_1, x_2 belong to two consecutive sub Intervals with a common end point say t_r , we have,

$$\begin{aligned} |f(x_1) - f(t_r)| &< \frac{\varepsilon}{2} \text{ and } |f(t_r) - f(x_2)| < \frac{\varepsilon}{2} \\ \therefore |f(x_1) - f(x_2)| &= |f(x_1) - f(t_r)| + |f(t_r) - f(x_2)| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &< \varepsilon \text{ for } |x_1 - x_2| < \delta \end{aligned}$$

\therefore Thus in either case, we have for any $\varepsilon > 0$ there exists $\delta > 0$ such that

$$|f(x_1) - f(x_2)| < \varepsilon \text{ for any arbitrary points } x_1, x_2 \text{ of } [a, b] \text{ such that } |x_1 - x_2| < \delta$$

$\therefore f$ is uniformly continuous.

28. Show that the function f defined by $f(x) = x^3$ is uniformly continuous in $[-2, 2]$.

Sol.

Given that $f(x) = x^3$

Let $x_1, x_2 \in [-2, 2]$ then $|x_1| \leq 2, |x_2| \leq 2$

$$\begin{aligned} |f(x_2) - f(x_1)| &= |x_1^3 - x_2^3| \\ &= |(x_2 - x_1)(x_1^2 + x_1x_2 + x_2^2)| \\ &= |x_2 - x_1| [|x_1|^2 + |x_1||x_2| + |x_2|^2] \\ &= |x_2 - x_1| [2^2 + 2 \cdot 2 + 2^2] \\ &= 12|x_2 - x_1| \end{aligned}$$

$$\therefore |f(x_2) - f(x_1)| < \varepsilon \text{ whenever } |x_2 - x_1| < \frac{\varepsilon}{12}$$

$$\therefore \text{ Given } \varepsilon > 0 \exists \delta = \frac{\varepsilon}{12} \text{ such that } |f(x_2) - f(x_1)| < \varepsilon \text{ whenever } |x_2 - x_1| < \delta \text{ for every } x_1, x_2 \in [-2, 2]$$

$\therefore f(x)$ is uniformly continuous in $[-2, 2]$.

29. If f is uniformly continuous on an aggregate s and $\{s_n\}$ is a Cauchy sequence in s , then prove that $\{f(s_n)\}$ is also Cauchy sequence.

Sol.

f is uniformly continuous on s

\Rightarrow given $\varepsilon > 0 \exists \delta > 0$ such that $x_1, x_2 \in S,$

$$|x_1 - x_2| < \delta \Rightarrow |f(x_1) - f(x_2)| < \varepsilon \quad \dots (1)$$

$\{s_n\}$ is a Cauchy sequence

\Rightarrow for $\delta > 0$ there exists positive integer 'm' such that $|s_p - s_q| < \delta \quad \forall p, q \geq m$

But $s_p, s_q \in \{s_n\} \Rightarrow s_p, s_q \in S$

By (1), for each $\varepsilon > 0$ there exists a positive integer 'm' such that $|f(s_p) - f(s_q)| < \varepsilon \quad \forall p, q \geq m$.

$\therefore \{f(s_n)\}$ is also a Cauchy sequences.

30. Show $f(x) = \frac{1}{x^2}$ is not uniformly continuous on $(0, 1)$.

Sol.

Let $s_n = \frac{1}{n}$ for $n \in \mathbb{N}$

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

which is convergent and we know that every convergent sequence are Cauchy sequence.

$\therefore \{s_n\}$ is a Cauchy sequence

Since $f(s_n) = n^2$

$$\lim_{n \rightarrow \infty} f(s_n) = \lim_{n \rightarrow \infty} n^2 \text{ which is not a convergent}$$

$\therefore f(s_n)$ is not a Cauchy sequence.

$\therefore f$ cannot be uniformly continuous on $(0, 1)$.

$\therefore f(x)$ is not a uniformly continuous.

31. Let f be a continuous function on an interval I [I may be bounded or unbounded] Let I° be the interval obtained by removing from I any end points that happen to be in I . If f is differentiable on I° and if f' is bounded on I° , then f is uniformly continuous on I .

Sol.

Given that f is continuous function on I , here ' I ' may be bounded or unbounded

Let M be bounded for f' on I

suppose that $|f'(x)| \leq M$ on I

Let $\varepsilon > 0$ be given and set $\delta = \frac{\varepsilon}{M}$

We show that this $\varepsilon - \delta$ pair satisfy the definition of Uniform continuity.

Let $x, y \in I$ such that $|x - y| < \delta \left(= \frac{\varepsilon}{M} \right)$

by mean value theorem

There exists $C \in (x, y)$ such that $f'(c) = \frac{f(x) - f(y)}{x - y}$

But then

$$|f(x) - f(y)| = |f(c)| |x - y|$$

$$< M\delta$$

$$< M \frac{\varepsilon}{M}$$

$$< \varepsilon$$

$$|f(x) - f(y)| < \varepsilon$$

f is uniformly continuous on I .

- 32. Show $f(x) = \frac{1}{x^2}$ is uniformly continuous on $[0, \infty)$.**

Sol.

Let $a > 0$,

$$\text{Consider } f(x) = \frac{1}{x^2}$$

$$\text{Since } f'(x) = \frac{-2}{x^3}$$

$$|f'(x)| = \frac{2}{a^3} \text{ on } [a, \infty)$$

We have to show that f is uniformly continuous there exists $\delta > 0$ $\exists |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$.

$$\forall x, y \geq a$$

$$\begin{aligned} \text{Consider } f(x) - f(y) &= \frac{1}{x^2} - \frac{1}{y^2} = \frac{y^2 - x^2}{x^2 y^2} \\ &= \frac{(y - x)(y + x)}{x^2 y^2} \end{aligned}$$

If we can show $\frac{x+y}{x^2 y^2}$ is bounded on $[a, \infty)$

by constant M , then we will take $\delta = \frac{\varepsilon}{M}$.

$$\begin{aligned} \frac{y+x}{x^2 y^2} &= \frac{1}{x^2 y} + \frac{1}{x y^2} \\ &\leq \frac{1}{a^3} + \frac{1}{a^3} \end{aligned}$$

$$\leq \frac{2}{a^3} (= M)$$

$$\therefore \delta = \varepsilon \cdot \frac{a^3}{2}$$

$$x \geq a, y \geq a \text{ and } |x - y| < \delta \Rightarrow |f(x) - f(y)|$$

$$= \frac{|y - x| |y + x|}{x^2 y^2}$$

$$< \delta \frac{2}{a^3}$$

$$= \varepsilon.$$

$$\therefore |f(x) - f(y)| < \varepsilon \quad \forall x, y \geq a$$

f is Uniformly continuous on $[a, \infty)$.

- 33. Prove $f(x) = 3x + 11$ on \mathbb{R} is uniformly continuous.**

Sol.

Given $f(x) = 3x + 11$ on \mathbb{R} ,

$$\varepsilon > 0, \text{ Let } \delta = \frac{\varepsilon}{3}$$

$$\text{then } |x - y| < \delta \left(= \frac{\varepsilon}{3} \right) \Rightarrow |f(x) - f(y)| < \varepsilon$$

Consider,

$$\begin{aligned} |f(x) - f(y)| &= |3x + 11 - (3y + 11)| \\ &= |3x + 11 - 3y - 11| \\ &= |3x - 3y| \\ &= 3|xy| \end{aligned}$$

$$< 3 \cdot \frac{\varepsilon}{3}$$

$$= \varepsilon$$

$$\therefore |f(x) - f(y)| < \varepsilon$$

$\therefore f$ is uniformly continuous.

- 34. Prove $f(x) = x^2$ on $[0, 3]$ is uniformly continuous.**

Sol.

Given that $f(x) = x^2$ on $[0, 3]$

To prove f is uniformly continuous

i.e., to prove $\varepsilon > 0 \exists \delta > 0 \ni |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$

$\varepsilon > 0$, Let $\delta \left(= \frac{\varepsilon}{6} \right) > 0$, then $|x - y| < \delta \left(= \frac{\varepsilon}{6} \right)$

$$\begin{aligned} \text{Consider } |f(x) - f(y)| &= |x^2 - y^2| \\ &= |(x - y)(x + y)| \\ &= |x - y| |x + y| \end{aligned}$$

$$< \frac{\varepsilon}{6} |3 + 3| \quad \forall x \geq 3, y \geq 3$$

$$< \frac{\varepsilon}{6} 6 = \varepsilon$$

$$\therefore |f(x) - f(y)| < \varepsilon \text{ on } [0, 3]$$

$\therefore f$ is uniformly continuous on $[0, 3]$.

35. Prove $f(x) = \frac{1}{x}$ on $\left[\frac{1}{2}, \infty\right)$ is uniformly continuous.

Sol.

Given that $f(x) = \frac{1}{x}$

Prove that $f(x)$ is uniformly continuous

i.e., to prove.

$$\varepsilon > 0 \exists \delta > 0 \ni |x - y| < \delta \Rightarrow |f(x) - f(y)| < \varepsilon$$

Let $\varepsilon > 0$, $\delta \left(= \frac{\varepsilon}{4} \right) > 0$

Then $|x - y| < \delta \left(= \frac{\varepsilon}{4} \right)$

$$\text{Consider } |f(x) - f(y)| = \left| \frac{1}{x} - \frac{1}{y} \right|$$

$$= \left| \frac{y - x}{xy} \right|$$

$$\leq \left| \frac{y - x}{xy} \right|$$

$$\leq \frac{|x - y|}{\frac{1}{2} \cdot \frac{1}{2}}$$

$$< \frac{\frac{\varepsilon}{4}}{\frac{1}{4}} = \varepsilon$$

$$\therefore |f(x) - f(y)| < \varepsilon \text{ on } \left[\frac{1}{2}, \infty\right)$$

$\therefore f$ is uniformly continuous.

36. Check $f(x) = \frac{1}{x^3}$ on $(0, 1]$ is uniformly continuous or not?

Sol.

$$\text{Let } s_n = \frac{1}{n}$$

Since s_n is convergent

[i.e., $\lim s_n = \lim \frac{1}{n} = 0$ which is convergent]

and we know that every convergent sequence are Cauchy sequence.

$\therefore \{s_n\}$ is a Cauchy sequence.

But $f(s_n) = n^3$ and n^3 is not Cauchy sequence since it diverges to $+\infty$.

$\therefore f$ cannot be uniformly continuous on $(0, 1]$.

37. Show that $f(x) = x^3$ on $[0, 1]$ is uniformly continuous.

Sol.

Given that $f(x) = x^3$

To show that $f(x)$ is uniformly continuous.

i.e., show that for each $\varepsilon > 0 \exists \delta > 0 \ni |x - y| < \delta \Rightarrow$

$$\left(\frac{\varepsilon}{3} \right) \Rightarrow$$

$$|f(x) - f(y)| < \varepsilon$$

$$\text{Consider } |f(x) - f(y)| = |x^3 - y^3|$$

$$= |(x - y)(x^2 + y^2 + xy)|$$

$$= |x - y| |x^2 + y^2 + xy|$$

$$= |x - y| (|x|^2 + |y|^2 + |xy|)$$

$$= \delta |1 + 1 + 1| = 3\delta$$

$$= \frac{\varepsilon}{3} 3$$

$$|f(x) - f(y)| < \varepsilon.$$

$\therefore f$ is uniformly continuous on $[0, 1]$

38. Which of the following continuous functions are uniformly continuous on the specified set? Justify your answer.

(a) $f(x) = x^3$ on \mathbb{R}

(b) $f(x) = x^3$ on $(0, 1)$

Sol.

(a) Given that $f(x) = x^3$ on \mathbb{R}

Claim

f is not uniformly continuous on \mathbb{R} .

In particular, for $\varepsilon = 1$ any $\delta > 0 \exists x, y \in \mathbb{R}$

Such that $|x - y| < \delta$ and $|x^3 - y^3| \geq 1$

To find x and y ,

Let's first simplify things by looking for positive x 's.

and letting $y = x + \frac{\delta}{2}$

$$\begin{aligned} \text{Then } |x^3 - y^3| &= \left| x^3 - \left(x + \frac{\delta}{2} \right)^3 \right| \\ &= x^3 - x^3 + \frac{3}{2}x\delta^2 + \frac{\delta^3}{8} + \frac{3}{4}x^2\delta \\ &= \frac{3}{2}x^2\delta + \frac{3}{4}x\delta^2 + \frac{\delta^3}{8} \\ &> \frac{3}{2}x^2\delta \end{aligned}$$

This is equal to 1 if $x = \sqrt{\frac{2}{3\delta}}$ formally, for

any $\delta > 0$, let $x = \sqrt{\frac{2}{3\delta}}$ and let $y = x + \frac{\delta}{2}$.

Then $|x - y| = \frac{\delta}{2} < \delta$ and $|x^3 - y^3| > \frac{3\delta}{2}$
 $x^2 = \frac{2}{3\delta}$

So, f is not uniformly continuous.

2.4 LIMITS OF FUNCTIONS

Definition : Let s be a subset of \mathbb{R} , let ' a ' be a real number or symbol ' ∞ ' or ' $-\infty$ ' i.e., the limit of some sequence in s , and let L be a real number, we write $\lim_{x \rightarrow a^+} f(x) = L$ if f is a function defined on s and for every sequence $\{x_n\}$ in s with limit a , we have $\lim_{n \rightarrow \infty} f(x_n) = L$.

The expression $\lim_{x \rightarrow a^+} f(x)$ is read "limit, as x tends to a along s , of $f(x)$."

Various standard limit concepts for functions.

1. For $a \in \mathbb{R}$ and a function f we write $\lim_{x \rightarrow a^+} f(x) = L$ provided $\lim_{x \rightarrow a^+} f(x) = L$ for some open interval $s = (a, b)$ $\lim_{x \rightarrow a^+} f(x)$ is the right hand limit of f at a .
2. For $a \in \mathbb{R}$ and a function f we write $\lim_{x \rightarrow a^-} f(x) = L$ provided $\lim_{x \rightarrow a^-} f(x) = L$ for some open interval $s = (c, a)$ $\lim_{x \rightarrow a^-} f(x)$ is called left hand limit of f at a .
3. For a function f , we write $\lim_{x \rightarrow \infty} f(x) = L$ provided $\lim_{x \rightarrow \infty} f(x) = L$ for some interval $s = (c, \infty)$ like wise we write $\lim_{x \rightarrow -\infty} f(x) = L$ provided $\lim_{x \rightarrow -\infty} f(x) = L$ for some interval $s = (-\infty, b)$.

39. Find

(a) $\lim_{x \rightarrow 4} x^3$ (b) $\lim_{x \rightarrow 2} \frac{1}{x}$

Sol.

(a) $\lim_{x \rightarrow 4} x^3$

Given that

$f(x) = x^3 \Rightarrow \lim_{x \rightarrow 4} x^3 = 4^3$

$\therefore \lim_{x \rightarrow 4} x^3 = 64.$

(b) $\lim_{x \rightarrow 2} \frac{1}{x}$

Given that

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

$$\lim_{x \rightarrow 2} f(x) = \frac{1}{2}$$

$$\therefore \lim_{x \rightarrow 2} \frac{1}{x} = \frac{1}{2}$$

40. Final $\lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2}$

Sol.

Given that $\lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2}$

$$f(x) = \frac{x^2 - 4}{x - 2}$$

Rewrite the function as

$$\begin{aligned} \frac{x^2 - 4}{x - 2} &= \frac{(x-2)(x+2)}{x-2} \\ &= x + 2 \text{ for } x \neq 2. \end{aligned}$$

None it is clear that $\lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2} = \lim_{x \rightarrow 2} x + 2$

$$\lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2} = 4$$

41. Find $\lim_{x \rightarrow 1} \frac{\sqrt{x-1}}{x-1}$

Sol.

Given that $\lim_{x \rightarrow 1} \frac{\sqrt{x-1}}{x-1}$

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

We multiply numerator and denominator by $\sqrt{x} + 1$, then we obtain.

$$\begin{aligned} \frac{\sqrt{x}-1}{x-1} &= \frac{\sqrt{x}-1}{x-1} \times \frac{\sqrt{x}+1}{\sqrt{x}+1} = \frac{(\sqrt{x})^2 - 1}{(x-1)(\sqrt{x}+1)} \\ &= \frac{\cancel{(x-1)}}{\cancel{(x-1)}(\sqrt{x}+1)} \\ &= \frac{1}{\sqrt{x}+1} \end{aligned}$$

Now it is clear that,

$$\lim_{x \rightarrow 1} \frac{\sqrt{x}-1}{x-1} = \lim_{x \rightarrow 1} \frac{1}{\sqrt{x}+1}$$

$$= \frac{1}{\sqrt{1}+1}$$

$$\therefore \lim_{x \rightarrow 1} \frac{\sqrt{x}-1}{x-1} = \frac{1}{2}$$

42. If $f(x) = \frac{1}{(x-2)^3}$ for $x \neq 2$. Then prove that (i) $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow -\infty} f(x) = 0$, (ii) $\lim_{x \rightarrow 2^+} f(x) = +\infty$ and $\lim_{x \rightarrow 2^-} f(x) = -\infty$.

Sol.

(Imp.)

To verify $\lim_{x \rightarrow \infty} f(x) = 0$

We consider sequence $\{x_n\}$,

Such that $\lim_{n \rightarrow \infty} x_n = +\infty$

$$f(x) = \frac{1}{(x-2)^3}$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \frac{1}{(x-2)^3} = 0$$

This shows that,

$\lim_{x \rightarrow \infty} f(x) = 0$. For $(2, \infty)$ Now to show that $\lim_{x \rightarrow \infty} (x_n - 2)^{-3} = +\infty$... (1)

$$\lim_{x \rightarrow \infty} \frac{1}{(\infty + 2)^3} = 0$$

Here $\varepsilon > 0$ for large n , we need $|x - 2|^{-3} < \varepsilon$ or $\varepsilon^{-1} < |x_n - 2|^3$ if $x_n > \varepsilon^{-1/3} + 2$

$$\lim_{n \rightarrow \infty} x_n = +\infty$$

There exists N so that $n > N \Rightarrow x_n > \varepsilon^{-1/3} + 2$

$$\text{i.e., } n > N \Rightarrow |x_n - 2|^{-3} < \varepsilon.$$

$$\therefore \lim_{n \rightarrow \infty} f(x_n) = 0$$

43. Find the limit $\lim_{x \rightarrow b} \frac{\sqrt{x} - \sqrt{b}}{x - b}$, $b > 0$.

Sol.

$$\text{Given that } \lim_{x \rightarrow b} \frac{\sqrt{x} - \sqrt{b}}{x - b} \Rightarrow f(x) = \frac{\sqrt{x} - \sqrt{b}}{x - b}$$

Multiply and divide by $\sqrt{x} + \sqrt{b}$

we obtain,

$$f(x) = \frac{\sqrt{x} - \sqrt{b}}{x - b} \times \frac{\sqrt{x} + \sqrt{b}}{\sqrt{x} + \sqrt{b}} \Rightarrow \frac{(\sqrt{x})^2 - (\sqrt{b})^2}{(x - b)(\sqrt{x} + \sqrt{b})} = \frac{(x - b)}{(x - b)(\sqrt{x} + \sqrt{b})} = \frac{1}{\sqrt{x} + \sqrt{b}}$$

$$\therefore \lim_{x \rightarrow b} f(x) = \lim_{x \rightarrow b} \frac{1}{\sqrt{x} + \sqrt{b}}$$

$$= \frac{1}{2\sqrt{b}}$$

$$\text{Let } g(x) = \frac{\sqrt{x} - \sqrt{b}}{x - b}$$

Note that $(0, \infty)$ is an open interval containing b and $(0, \infty) - \{b\} \subset \text{dom}(g)$

If $\{x_n\}$ is a sequence in $(0, \infty) - \{b\}$

$$\text{and } \lim x_n = b. \text{ Then } g(x_n) = \frac{\sqrt{x_n} - \sqrt{b}}{x_n - b} = \frac{1}{\sqrt{x_n} + \sqrt{b}} \quad \forall n \in \mathbb{N}$$

(Since $x_n \neq b$, for any n)

$$\text{Since } \lim x_n = b \Rightarrow \lim \sqrt{x_n} = \sqrt{b}$$

Since $\lim \sqrt{b} = \sqrt{b}$

and $\lim \sqrt{x_n} = \sqrt{b}$.

$$\Rightarrow \lim \sqrt{x_n} + \sqrt{b} = 2\sqrt{b}$$

The reciprocal limit law then implies that

$$g(x_n) = \lim \frac{1}{\sqrt{x_n} + \sqrt{b}} = \frac{1}{2\sqrt{b}}$$

we have shown that whenever $\{x_n\}$ is sequence in $(0, \infty) - \{b\}$ such that $\lim x_n = b$ then

$$\lim \frac{\sqrt{x_n} - \sqrt{b}}{x_n - b} = \frac{1}{2\sqrt{b}}$$

$$\text{So, } \lim_{x \rightarrow b} \frac{\sqrt{x} - \sqrt{b}}{x - b} = \frac{1}{2\sqrt{b}}$$

44. Prove that if $\lim_{x \rightarrow a} f(x) = 3$ and $\lim_{x \rightarrow a} g(x) = 2$

Then (a) $\lim_{x \rightarrow a} [3f(x) + g(x)^2] = 13$

$$(b) \lim_{x \rightarrow a} \frac{1}{g(x)} = \frac{1}{2}$$

$$(c) \lim_{x \rightarrow a} \sqrt{3f(x) + 8g(x)} = 5$$

Sol.:

(Imp.)

Given that $\lim_{x \rightarrow a} f(x) = 3$

and $\lim_{x \rightarrow a} g(x) = 2$... (1)

(a) To prove that $\lim_{x \rightarrow a} [3f(x) + g(x)^2] = 13$

Consider R.H.S i.e., $\lim_{x \rightarrow a} [3f(x) + g(x)^2]$

$$\Rightarrow \lim_{x \rightarrow a} [3f(x)] + \lim_{x \rightarrow a} g(x)^2$$

$$\Rightarrow 3 \lim_{x \rightarrow a} f(x) + \lim_{x \rightarrow a} g(x)^2$$

$$= 3(3) + (2)^2 \Rightarrow 13 \quad (\text{by (1) \& (2)})$$

$$\therefore \lim_{x \rightarrow a} [3f(x) + g(x)^2] = 13$$

(b) To prove that $\lim_{x \rightarrow a} \frac{1}{g(x)} = \frac{1}{2}$

$$\begin{aligned} \text{consider } \lim_{x \rightarrow a} \frac{1}{g(x)} &= \frac{1}{\lim_{x \rightarrow a} g(x)} \\ &= \frac{1}{2} \quad \text{by (2)} \end{aligned}$$

$$\therefore \lim_{x \rightarrow a} \frac{1}{g(x)} = \frac{1}{2}$$

(c) To prove that $\lim_{x \rightarrow a} \sqrt{3f(x) + 8g(x)} = 5$

Consider

$$\begin{aligned} \lim_{x \rightarrow a} \sqrt{3f(x) + 8g(x)} &= \sqrt{\lim_{x \rightarrow a} 3f(x) + \lim_{x \rightarrow a} 8g(x)} \\ &= \sqrt{3(3) + 8(2)} \\ &= \sqrt{9 + 16} \\ &= \sqrt{25} \end{aligned}$$

$$\therefore \lim_{x \rightarrow a} \sqrt{3f(x) + 8g(x)} = 5$$

45. Let f_1 and f_2 be function for which the limits $L_1 = \lim_{x \rightarrow a^s} f_1(x)$ and $L_2 = \lim_{x \rightarrow a^s} f_2(x)$ exist and are finite. Then

(i) $\lim_{x \rightarrow a^s} (f_1 + f_2)(x)$ exists and equals $L_1 + L_2$

(ii) $\lim_{x \rightarrow a^s} (f_1 f_2)(x)$ exists and equals $L_1 L_2$

(iii) $\lim_{x \rightarrow a^s} (f_1 / f_2)(x)$ exists and equals L_1 / L_2 provides $L_2 \neq 0$ and $f_2(x) \neq 0$ for $x \in s$

Sol.

(Imp.)

(i) Given that f_1 and f_2 are defined on s .

a is the limit of some sequence in s .

clearly the function $f_1 + f_2$ and $f_1 f_2$ are defined on s and so, is f_1 / f_2 if $f_2(x) \neq 0$ for $x \in s$.

consider a sequence $\{x_n\}$ in s with limit a .

By given hypothesis we have

$$L_1 = \lim_{n \rightarrow \infty} f_1(x_n) \quad \dots (1)$$

$$\text{and } L_2 = \lim_{n \rightarrow \infty} f_2(x_n) \quad \dots (2)$$

Let $\varepsilon > 0$, we have to show that

$$|f_1 + f_2 - (L_1 + L_2)| < \varepsilon \text{ for large}$$

$$\text{by (1)} \Rightarrow \text{for each } \varepsilon > 0 \exists n \in N_1 \ni |f_1(x_n) - L_1| < \frac{\varepsilon}{2} \quad \forall n < N_1 \quad \dots (3)$$

$$\text{by (2)} \Rightarrow \text{for each } \varepsilon > 0 \exists n \in N_2 \ni |f_2(x_n) - L_2| < \frac{\varepsilon}{2} \quad \forall n > N_2 \quad \dots (4)$$

$$N = \max \{N_1, N_2\}$$

Consider

$$\begin{aligned} |f_1 + f_2 - (L_1 + L_2)| &= |f_1 + f_2 - L_1 - L_2| \\ &= |(f_1 - L_1) + (f_2 - L_2)| \\ &= |f_1(x) - L_1| + |f_2(x_n) - L_2| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &< \varepsilon \end{aligned}$$

$$\therefore |f_1 + f_2 - (L_1 + L_2)| < \varepsilon \quad \forall n > N$$

$$\therefore \lim_{x \rightarrow \infty} (f_1 + f_2) = L_1 + L_2$$

(ii) To show that $\lim_{x \rightarrow \infty} (f_1 f_2)(x) = L_1 L_2$

i.e., to show that $|f_1 f_2 - L_1 L_2| < \varepsilon \quad \forall n > N$

$$\begin{aligned} \text{consider } |f_1 f_2 - L_1 L_2| &= |f_1 f_2 - f_1 L_1 + f_1 L_1 - L_1 L_2| \\ &= |(f_1 f_2 - f_1 L_1) + (f_1 L_1 - L_1 L_2)| \\ &\leq |f_1(f_2 - L_1)| + |L_1(f_1 - L_1)| \\ &\leq |f_1| |f_2 - L_1| + |L_1| |f_1 - L_1| \quad \dots (1) \end{aligned}$$

There is a constant $M > 0$ such that $|f_1| \leq M \quad \forall n$

Since $\lim f_2 = L_2$ there exists N_1 such that $n > N_1 \Rightarrow |f_2 - L_2| < \frac{\varepsilon}{2M}$

Also, since $\lim f_2 = L_2$ there exists N_2 such that $n > N_2 \Rightarrow |f_1 - L_1| < \frac{\varepsilon}{2(1L_2 + 1)}$

Now if $N = \max \{N_1, N_2\}$ Then $n > N$ implies

by equation (1) we can write

$$|f_1 f_2 - L_1 L_2| \leq |f_1| |f_2 - L_2| + |L_2| |f_1 - L_1|$$

$$< M \frac{\varepsilon}{2M} + |L_2| \frac{\varepsilon}{2(|L_2|+1)}$$

$$< \frac{\varepsilon}{2} + \frac{|L_2|}{2(|L_2|+1)} \varepsilon$$

$$< \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$|f_1 f_2 - L_1 L_2| < \varepsilon$$

$$\therefore \lim_{n \rightarrow \infty} f_1 f_2 = L_1 L_2$$

(iii) To prove that $\lim_{n \rightarrow \infty} \frac{f_1}{f_2} = \frac{L_1}{L_2}$

first we will prove $\frac{1}{f_2}$ converges to $\frac{1}{L_2}$

\therefore Let $\varepsilon > 0$ there exists $M > 0$ such that $|f_2| \geq M \quad \forall n$.

Since $\lim_{n \rightarrow \infty} f_2$ there exists N such that

$$n > N \Rightarrow |L_2 - f_2| < \varepsilon \cdot M |L_2|$$

$$\text{Then } n > N \Rightarrow \left| \frac{1}{f_2} - \frac{1}{L_2} \right| = \left| \frac{L_2 - f_2}{f_2 L_2} \right|$$

$$\leq \frac{|L_2 - f_2|}{|f_2| |L_2|}$$

$$< \frac{\varepsilon M |L_2|}{M |L_2|}$$

$$\left| \frac{1}{f_2} - \frac{1}{L_2} \right| < \varepsilon$$

$$\therefore \lim_{n \rightarrow \infty} \frac{1}{f_2} = \frac{1}{L_2}$$

$$\text{Now, } \lim_{n \rightarrow \infty} \frac{f_1}{f_2} = \lim_{n \rightarrow \infty} f_1 \cdot \lim_{n \rightarrow \infty} \frac{1}{f_2}$$

$$= L_1 \cdot \frac{1}{L_2}$$

$$= \frac{L_1}{L_2}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{f_1}{f_2} = \frac{L_1}{L_2}$$

46. Let f be a function defined on a subset S of \mathbb{R} . Let a be a Real number that is the limit of some sequence in S and let L be a real number then $\lim_{x \rightarrow a} f(x) = L$ if

and only if for each $\varepsilon > 0 \exists \delta > 0$ such that $x \in S$ and $|x - a| < \delta$ implies $|f(x) - L| < \varepsilon$

Sol.

Given that f is function on ' S ' and $S \subseteq \mathbb{R}$, where \mathbb{R} is Real numbers.

Required to prove $\lim_{x \rightarrow a} f(x) = L$ If and only if for each

$$\varepsilon > 0 \exists \delta > 0 \ni x \in S \text{ and } |x - a| < \delta \Rightarrow |f(x) - L| < \varepsilon \quad \dots(1)$$

To show that $\lim_{x \rightarrow a} f(x) = L$

$$(i) \lim_{x \rightarrow a} f(x) = L \Rightarrow \text{for each } \varepsilon > 0 \exists \delta > 0$$

$$|f(x) - L| < \varepsilon \text{ whenever } x \in S, 0$$

$$< |x - a| < \delta$$

$$x \in S, a - \delta < x < a + \delta$$

$$\Rightarrow x \in S, 0 < a - x < \delta$$

$$\Rightarrow x \in S, 0 < |x - a| < \delta$$

$$\Rightarrow |f(x) - L| < \varepsilon$$

$$\therefore \lim_{x \rightarrow a} f(x) = L$$

$$x \in S, a < x < a + \delta$$

$$\Rightarrow x \in S, 0 < |x - a| < \delta$$

$$\Rightarrow |f(x) - L| < \varepsilon$$

$$\therefore \lim_{x \rightarrow a} f(x) = L$$

\therefore for each $\varepsilon > 0 \exists \delta > 0 \exists x \in S, |x - a| < \delta$

$$\Rightarrow |f(x) - L| < \varepsilon$$

$$\text{Let } \lim_{x \rightarrow a^-} f(x) = L, \lim_{x \rightarrow a^+} f(x) = L$$

and let $\varepsilon > 0$

$$\lim_{x \rightarrow a^-} f(x) = L \rightarrow \text{there exists } \delta_1 > 0 \exists$$

$$|f(x) - L| < \varepsilon \text{ whenever } x \in S, a - \delta_1 < x < a$$

$$\lim_{x \rightarrow a^+} f(x) = L \Rightarrow \text{there exists } \delta_2 > 0 \text{ such that}$$

$$|f(x) - L| < \varepsilon \text{ whenever } x \in S, a < x < a + \delta_2$$

$$\text{If we take } \delta = \min \{\delta_1, \delta_2\}$$

$$\text{Then } x \in S, 0 < |x - a| < \delta$$

$$\Rightarrow x \in S, 0 < a - x < \delta \text{ or } 0 < x - a < \delta$$

$$\Rightarrow x \in S, a - \delta < x < a \text{ or } a < x < a + \delta$$

$$\Rightarrow x \in S, a - \delta_1 < x < a \text{ or } a < x < a + \delta_2$$

$$\Rightarrow |f(x) - L| < \varepsilon$$

$$\therefore \lim_{x \rightarrow a} f(x) = L$$

47. Find the limit of $f(x)$, where $f(x) =$

$$\frac{x^2 - a^2}{x - a}.$$

Sol.

$$\text{Let } f : R - \{a\} \rightarrow R$$

clearly 'a' is a limit point of $R - \{a\}$

$$f(x) = \frac{x^2 - a^2}{x - a}$$

$$\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} \frac{x^2 - a^2}{x - a}$$

$$= \lim_{x \rightarrow a} \frac{(x - a)(x + a)}{(x - a)}$$

$$= \lim_{x \rightarrow a} (x + a)$$

$$= a + a$$

$$= 2a$$

$$\therefore \lim_{x \rightarrow a} f(x) = 2a$$

$$\text{i.e., } \lim_{x \rightarrow a} \frac{x^2 - a^2}{x - a} = 2a$$

48. Find the limit of $f(x) = \frac{x^3 - a^3}{x - a}$

Sol.

$$\text{Given that, } f(x) = \frac{x^3 - a^3}{x - a}$$

$$\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} \frac{x^3 - a^3}{x - a}$$

$$= \lim_{x \rightarrow a} \frac{(x - a)(x^2 + ax + a^2)}{x - a}$$

$$= a^2 + a \cdot a + a^2$$

$$= a^2 + a^2 + a^2$$

$$\lim_{x \rightarrow a} f(x) = 3a^2$$

$$\text{i.e., } \lim_{x \rightarrow a} \frac{x^3 - a^3}{x - a} = 3a^2$$

Choose the Correct Answer

1. If f and g are real valued function then $\min (f, g) =$ [c]

(a) $\max (-f, -g)$

(b) $\frac{1}{2}(a+b) + \frac{1}{2}(a-b)$

(c) $\frac{1}{2}(f+g) - \frac{1}{2}|f-g|$

(d) None

2. $\lim_{x \rightarrow 1} \frac{\sqrt{x}-1}{x-1} =$ [a]

(a) $\frac{1}{2}$

(b) $-\frac{1}{2}$

(c) 1

(d) 0

3. The domain of g of is [c]

(a) \mathbb{R}

(b) $\text{dom}(f) \cap \text{dom}(g)$

(c) $\{x \in \text{dom}(f) ; f(x) \in \text{dom}(g)\}$

(d) $\{x \in \text{dom}(f) \cap x \in \text{dom}(g)\}$

4. If $f(x) = (1 + 3x)^{1/x}$ is continuous at $x = 0$ then $f(0) =$ [c]

(a) e

(b) e^2

(c) e^3

(d) 0

5. $\lim_{n \rightarrow \infty} \frac{\sin n^0}{n} =$ [b]

(a) 1

(b) $\frac{\pi}{180}$

(c) $\frac{180}{\pi}$

(d) None

6. If f and g are real valued function then $\max (f, g) (x) =$ [a]

(a) $\max \{f(x), g(x)\}$

(b) $\frac{f(x)}{g(x)}$

(c) $f(x) g(x)$

(d) $f(x) - g(x)$

7. If $f(x) = \frac{1 - \cos ax}{x \sin x}$ is continuous at $x = 0$ where $f(0) = \frac{1}{2}$ then [c]
- (a) $a = 1$ (b) $a = -1$
(c) $a = \pm 1$ (d) None
8. $f(x) = \frac{\sin x}{x}$ is always [c]
- (a) Continuous (b) Discontinuous
(c) Continuous if $f(0) = 1$ (d) None
9. $f(x) = x^2$, is continuous at $x_0 =$ [d]
- (a) 4 (b) 1
(c) 0 (d) 2
10. Limit of $f(x) = \frac{x^3 - a^3}{x - a}$ [d]
- (a) 3 (b) $3a^2$
(c) 0 (d) None

Fill in the blanks

1. If f is uniformly continuous on $[a, b]$ then f is _____ on $[a, b]$.
2. A function continuous in one open interval _____ uniformly continuous in that interval.
3. If $|f|$ is continuous at 'a' then f is need not to be _____ at 'a'.
4. The domain of $\frac{f}{g}$ is the set _____.
5. A function f is continuous in $\text{dom}(f) = S$ if and only if _____ continuous.
6. The domain of $\frac{x^2 - 4}{x - 2}$ is _____.
7. The function $f(x) = x^2$ is uniformly continuous on _____.
8. Mean value theorem is $f'(x) =$ _____.
9. The set on which f is defined is called the _____ of f .
10. The natural domain of $f(x) = \sqrt{4 - x^2}$ is _____.

ANSWERS

1. Continuous
2. Need not to be
3. Continuous
4. $\text{Dom}(f) \cap \{x \in \text{dom}(g) : g(x) \neq 0\}$
5. Uniformly Continuous
6. $(-\infty, 2) \cup (2, \infty)$
7. $[-7, 7]$
8. $\frac{f(b) - f(a)}{b - a}$
9. Domain
10. $\{x \in \mathbb{R} : x \neq 0\}$

UNIT III

Differentiation : Basic Properties of the Derivative - The Mean Value Theorem -
* L'Hospital Rule - Taylor's Theorem.

3.1 BASIC PROPERTIES OF THE DERIVATIVE

Definition 1.

Let 'f' be a real valued function defined on an open interval containing a point 'a' we say that f is differentiable at a or that f has a derivative at 'a'

if the limit, $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$ exists and is finite

i.e., f is differentiable at 'a' we can write f'(a)

$$= \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$$

Definition 2.

Let 's' be an aggregate and $f : S \rightarrow R$ be a function, let $C \in S$, be a limit point of S and $l \in R$, f is said to be derivable at 'C' if for a given $\varepsilon > 0$ there exists $\delta > 0$.

$$\text{Such that } 0 < |x - c| < \delta \Rightarrow \left| \frac{f(x) - f(c)}{x - c} - l \right| < \varepsilon.$$

The number 'l' is called the derivative of 'f' at c and denoted by f'(c).

1. If f is differentiable at a point 'a'. Then 'f' is continuous at a.

Sol.

(Imp.)

let $f : [a, b] \rightarrow R$, at $a \in [a, b]$

let, $c \in (a, b)$

$$f \text{ is derivable at } c \Rightarrow \lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} = f'(c)$$

$$\text{for } x \neq c, f(x) - f(c) = \left[\frac{f(x) - f(c)}{x - c} \right] (x - c)$$

$$\begin{aligned} \lim_{x \rightarrow c} [f(x) - f(c)] &= \lim_{x \rightarrow c} \left[\frac{f(x) - f(c)}{x - c} \right] \lim_{x \rightarrow c} (x - c) \\ &= f'(c) \cdot 0 \\ &= 0 \end{aligned}$$

$$\Rightarrow \lim_{x \rightarrow c} f(x) - \lim_{x \rightarrow c} f(c) = 0$$

$$\Rightarrow \lim_{x \rightarrow c} f(x) = f(c)$$

\therefore f is continuous at $c \in (a, b)$

Let $c = a$

$$f \text{ is derivable at } a \Rightarrow \lim_{x \rightarrow a^+} \frac{f(x) - f(a)}{x - a} = Rf'(a)$$

$$\begin{aligned} \lim_{x \rightarrow a^+} [f(x) - f(a)] &= \lim_{x \rightarrow a^+} \left[\frac{f(x) - f(a)}{x - a} \right] \lim_{x \rightarrow a^+} (x - a) \\ &= Rf'(a) \cdot 0 \\ &= 0 \end{aligned}$$

$$\therefore \lim_{x \rightarrow a^+} f(x) = f(a)$$

\Rightarrow f is right continuous at 'a'.

Similarly, we can prove that f is left continuous at b.

2. Let f and g be functions that are differentiable at the points each of the functions cf [c a constant], f+g, fg and f/g is also differentiable at a, except f/g if g(a) = 0 since f/g is not defined at a in this case.

The formulas are

$$1. (cf)'(a) = c f'(a)$$

$$2. (f + g)'(a) = f'(a) + g'(a)$$

$$3. (fg)'(a) = f(a)g'(a) + f'(a)g(a)$$

$$4. (f/g)'(a) = [g(a)f'(a) - f(a)g'(a)]/g^2(a)$$

if $g(a) \neq 0$.

Sol.

(Imp.)

Given, that f & g are functions, which are differentiable at ' a '.

Let f is differentiable at ' a '.

$$\text{Then } f'(a) = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} \quad \dots(1)$$

Similarly ' g ' is differentiable at ' a '

$$\text{Then } g'(a) = \lim_{x \rightarrow a} \frac{g(x) - g(a)}{x - a} \quad \dots(2)$$

By definition of (cf) $(x) = cf(x)$. for all $x \in \text{dom}(f)$

$$(cf)'(a) = \lim_{x \rightarrow a} \frac{(cf)(x) - (cf)(a)}{x - a}$$

$$= \lim_{x \rightarrow a} c \cdot \frac{f(x) - f(a)}{x - a}$$

$$= c \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$$

$$= c \cdot f'(a)$$

$$\therefore (cf)'(a) = cf'(a)$$

2. f & g are differentiable at ' a '

$$\text{Then } (f + g)'(a) = \lim_{x \rightarrow a} \frac{(f + g)(x) - (f + g)(a)}{x - a}$$

$$\begin{aligned} \Rightarrow \frac{(f + g)(x) - (f + g)(a)}{x - a} &= \frac{f(x) + g(x) - f(a) - g(a)}{x - a} = \frac{f(x) - f(a) + g(x) - g(a)}{x - a} \cdot \frac{(f + g)(x) - (f + g)(a)}{x - a} \\ &= \frac{f(x) - f(a)}{x - a} + \frac{g(x) - g(a)}{x - a} \end{aligned}$$

Apply limit as $x \rightarrow a$

$$\lim_{x \rightarrow a} \frac{(f + g)(x) - (f + g)(a)}{x - a} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} + \lim_{x \rightarrow a} \frac{g(x) - g(a)}{x - a}$$

$$(f + g)'(a) = f'(a) + g'(a)$$

3. Observe that

$$\frac{fg(x) - fg(a)}{x - a} = f(x) \frac{g(x) - g(a)}{x - a} + g(a) \frac{f(x) - f(a)}{x - a}$$

for $x \in \text{dom}(fg)$, $x \neq a$.

we take the limit as $x \rightarrow a$ and note that $\lim_{x \rightarrow a} f(x) = f(a)$.

$$\therefore (fg)'(a) = f(a)g'(a) + g(a)f'(a)$$

4. Since $g(a) \neq 0$ and g is continuous at a , There exists an open interval I consisting a such that $g(x) \neq 0$ for $x \in I$.

for $x \in I$ we can write

$$\begin{aligned} (f/g)(x) - (f/g)(a) &= \frac{f(x)}{g(x)} - \frac{f(a)}{g(a)} \\ &= \frac{f(x)g(a) - f(a)g(x)}{g(x)g(a)} \\ &= \frac{f(x)g(a) - g(a)f(a) + g(a)f(a) - f(a)g(x)}{g(x)g(a)} \end{aligned}$$

$$\text{So, } \frac{(f/g)(x) - (f/g)(a)}{x - a} = \left\{ g(a) \frac{f(x) - f(a)}{x - a} - f(a) \frac{g(x) - g(a)}{x - a} \right\} \frac{1}{g(x)g(a)}$$

for $x \in I$, $x \neq a$

Now, take the limit as $x \rightarrow a$ to obtain

$$\lim_{x \rightarrow a} \frac{1}{g(x)g(a)} = \frac{1}{g^2(a)}$$

3. Find $h'(a)$ where $h(x) = x^{-m}$ for $x \neq 0$. $h(x) = \frac{f(x)}{g(x)}$ where $f(x) = 1$ & $g(x) = x^m$ for all x .

Sol.

(Imp.)

Let m be the positive integer

$$h(x) = x^{-m}$$

By the Quotient Rule

$$h'(a) = \frac{g(a)f'(a) - f(a)g'(a)}{g^2(a)}$$

Since $g(x) = x^m$ & $f(x) = 1$

$$x = a \Rightarrow g(a) = a^m \text{ & } g'(a) = 1$$

$$h' = g'(a) = ma^{m-1} \text{ & } f'(a) = 0$$

$$\begin{aligned}
 \therefore h'(a) &= \frac{a^m \cdot 0 - 1 \cdot ma^{m-1}}{(a^m)^2} \\
 &= \frac{-ma^{m-1}}{a^{2m}} \Rightarrow \frac{-ma^m \cdot a^{-1}}{a^{2m}} \\
 &= \frac{-ma^{-1}}{a^m} \\
 &= \frac{-m}{a^{m+1}} \\
 h'(a) &= -ma^{-m-1}
 \end{aligned}$$

for $a \neq 0$.

4. State and prove Chain Rule

(OR)

If f is differentiable at a and g is differentiable at $f(a)$, then the composite function $g \circ f$ is differentiable at a and $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$.

Sol.

(Imp.)

Let $f(x) = y$ for $x \in [a, b]$

and $f(c) = d$ for $c \in [a, b]$

Since I is the range of f , $f(c) \in I$

define $h : I \rightarrow \mathbb{R}$

$$\text{So that } h(y) = \begin{cases} \frac{g(y) - g(d)}{y - d}, & y \neq d \\ g'(d), & y = d \end{cases}$$

Since g is deriable at $f(c) = d$,

$$g'(d) = \lim_{y \rightarrow d} \frac{g(y) - g(d)}{y - d}$$

$$= \lim_{y \rightarrow d} h(y)$$

from the definition of $h : I \rightarrow \mathbb{R}$.

$$g(y) - g(d) = h(y)(y - d) \text{ for } y \neq d$$

$$\text{for } x \neq c, \frac{(g \circ f)(x) - (g \circ f)(c)}{x - c}$$

$$= \frac{g(f(x)) - g(f(c))}{x - c}$$

$$= \frac{g(y) - g(d)}{x - c}$$

$$= \frac{h(y)(y - d)}{x - c}$$

$$= h(f(x)) \frac{f(x) - f(c)}{x - c}$$

$$f \text{ is differentiable at } c \Rightarrow \lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} = f'(c)$$

f is continuous at c , h is continuous at $f(c)$
 $= d \Rightarrow h \circ f$ is continuous at c

$$\Rightarrow \lim_{x \rightarrow c} (h \circ f)(x) = h(f(c))$$

$$\begin{aligned} \therefore \lim_{x \rightarrow c} \frac{(g \circ f)(x) - (g \circ f)(c)}{x - c} &= \lim_{x \rightarrow c} \left[h(f(x)) \cdot \frac{f(x) - f(c)}{x - c} \right] \\ &= h(f(c)) \cdot f'(c) \\ &= h(d) \cdot f'(c) \\ &= g'(d) \cdot f'(c) \\ &= g'(f(c)) \cdot f'(c) \end{aligned}$$

$$\therefore \lim_{x \rightarrow c} \frac{(g \circ f)(x) - (g \circ f)(c)}{x - c} = g'(f(c)) \cdot f'(c)$$

5. Show that $f(x) = \sin x$ is derivable at every $a \in \mathbb{R}$.

Sol.

Given that $f(x) = \sin x$

$$\begin{aligned} \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} &= \lim_{x \rightarrow a} \frac{\sin x - \sin a}{x - a} \\ &= \lim_{x \rightarrow a} \frac{2 \cos \frac{x+a}{2} \sin \frac{x-a}{2}}{x - a} \\ &= \cos a \cdot 1 \\ &= \cos a. \end{aligned}$$

$\therefore f(x) = \sin x$ is derivable at $a \in \mathbb{R}$
 and $f'(a) = \cos a$.

Since $a \in \mathbb{R}$ is arbitrary

$$f'(x) = \cos x \quad \forall x \in \mathbb{R}.$$

6. Discuss the differentiability of $f(x) = |x - a|$ in \mathbb{R} .

Sol.

Let $C \in \mathbb{R}$ and $c < a$

Then $c - a < 0$

There exists a deleted nbd of 'c'

such that $x \in c$ deleted nbd $\Rightarrow x < a$

$$\begin{aligned}\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} &= \lim_{x \rightarrow c} \frac{|x - a| - |c - a|}{x - c} \\ &= \lim_{x \rightarrow c} \frac{-(x - a) - \{-(c - a)\}}{x - c} \\ &= \lim_{x \rightarrow c} \frac{c - x}{x - c} \\ &= \lim_{x \rightarrow c} (-1) = -1\end{aligned}$$

$\therefore f(x)$ is derivable at $c(< a) \in \mathbb{R}$.

and $f'(c) = -1$

Let $C \in \mathbb{R}$ and $c > a$, then $c - a > 0$

There exists a deleted nbd of 'c' such that $x \in c$ deleted nbd $\Rightarrow x > a$.

$$\begin{aligned}\lim_{x \rightarrow c} \frac{f(x) - f(a)}{x - c} &= \lim_{x \rightarrow c} \frac{(x - a) - (c - a)}{x - c} \\ &= \lim_{x \rightarrow c} \frac{x - c}{x - c} = \lim_{x \rightarrow c} 1 = 1\end{aligned}$$

$\therefore f(x)$ is derivable at $c(> a) \in \mathbb{R}$.

and $f'(c) = 1$

Let $C \in \mathbb{R}$ and $c = a$.

Then $f(c) = c - a = 0$

for $x \in c$ - left hand $\Rightarrow x < a$ so that $Lf'(c) = -1$

for $x \in c$ - right hand $\Rightarrow x > a$ so that $Rf'(c) = 1$

$\therefore f(x)$ is not deriable at $c(= a) \in \mathbb{R}$

Hence $f(x)$ is derivable in $\mathbb{R} - \{a\}$

7. Discuss the derivability of $f(x) = |x| + |x - a|$ in \mathbb{R} .

Sol.

(Imp.)

We have $f(x) = 1 - 2x$, $x < 0$

$$f(x) = 1 \quad 0 \leq x \leq 1$$

$$f(x) = 2x - 1 \quad x > 1$$

$$\lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{1 - 2x - 1}{x}$$

$$= \lim_{x \rightarrow 0^-} (-2)$$

$$= -2$$

$$= Lf'(0)$$

$$\begin{aligned} \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} &= \lim_{x \rightarrow 0^+} \frac{1 - 1}{x} = \lim_{x \rightarrow 0^+} 0 \\ &= 0 = Rf'(0) \end{aligned}$$

$$\therefore Lf'(0) \neq Rf'(0)$$

and hence $f'(0)$ does not exist.

$$\lim_{x \rightarrow 1^-} \frac{f(x) - f(1)}{x - 1} = \lim_{x \rightarrow 1^-} \frac{1 - 1}{x - 1} = \lim_{x \rightarrow 1^-} 0 = 0 = Lf'(1)$$

$$\lim_{x \rightarrow 1^+} \frac{f(x) - f(1)}{x - 1} = \lim_{x \rightarrow 1^+} \frac{2x - 1 - 1}{x - 1}$$

$$= \lim_{x \rightarrow 1^+} \frac{2(x - 1)}{x - 1}$$

$$= 2 = Rf'(1)$$

$$\therefore Lf'(1) = Rf'(1)$$

and hence $f'(1)$ does not exist.

$\therefore f$ is derivable at every $R - \{0, 1\}$

Also, $f'(x) = -2$ for $x < 0$;

$f'(x) = 0$ for $0 < x < 1$

$f'(x) = 2$ for $x > 1$

8. Let $f(x) = x \sin \frac{1}{x}$ for $x \neq 0$ and $f(0) = 0$

(a) Observe that f is continuous at $x = 0$

(b) Is f differentiable at $x = 0$? Justify your answer.

Sol.

(Imp.)

(a) Given that $f(x) = x \sin \frac{1}{x}$ $x \neq 0$

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} x \sin \frac{1}{x}$$

Since $\lim_{x \rightarrow 0} x = 0$ and $\sin\left(\frac{1}{x}\right)$ is bounded in a deleted nbd of '0'

$$\therefore \lim_{x \rightarrow 0} f(x) = f(0)$$

\Rightarrow f is continuous at the origin

$$\begin{aligned} \text{(b)} \quad \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} &= \lim_{x \rightarrow 0} \frac{x \sin\left(\frac{1}{x}\right) - 0}{x} \\ &= \lim_{x \rightarrow 0} \sin \frac{1}{x} \end{aligned}$$

does not exist

\therefore f is not derivable at $x = 0$

9. State and prove Rolle's Theorem

(OR)

$f : [a, b] \rightarrow \mathbb{R}$ is such (i) f is continuous on $[a, b]$ (ii) f is derivable on (a, b) and (iii) $f(a) = f(b)$. Then there exists $c \in (a, b)$ such that $f'(c) = 0$.

Sol.

f is continuous on $[a, b]$

\Rightarrow f is bounded on $[a, b]$ and attains the inf and sup

\Rightarrow There exists $\alpha, \beta \in [a, b]$ such that

$$f(\alpha) = m = \inf f$$

$$f(\beta) = M = \sup f \text{ in } [a, b]$$

case (i)

Let $m = M$, Then $f(x) = m \quad \forall x \in [a, b]$

\therefore f is constant function in $[a, b]$

and here $f'(x) = 0$ for every $x \in [a, b]$

Thus the theorem is true

case (ii)

Let $m \neq M$

Since $f(a) = f(b)$ and $m \neq M$

we have either $M \neq f(a)$ and hence $M \neq f(b)$ or $M \neq f(a)$

and hence $M \neq f(b)$

let us suppose that $M \neq f(a), M \neq f(b)$

$$f(\beta) = M \neq f(a) \Rightarrow \beta \neq a$$

$$f(\beta) = M \neq f(b) \Rightarrow \beta \neq b$$

$$\therefore \alpha < \beta < b \text{ or } \beta \in (a, b)$$

f is derivable on (a, b) & $\beta \in (a, b)$

$\Rightarrow f$ is derivable at β

Now, we prove that $f'(\beta) = 0$

If possible, let $f'(\beta) < 0$

$$\therefore \text{There exists } \delta_1 > 0 \text{ such that } f(x) > f(\beta) = M \quad \forall x \in (\beta - \delta_1, \beta) \subset [a, b]$$

This is a contradiction as M is supremum.

Similarly, we can prove that $f'(\beta) \not> 0$

Hence $f'(\beta) = 0$

$$\therefore \text{There exists } \beta \in (a, b) \text{ such that } f'(\beta) = 0$$

3.2 THE MEAN VALUE THEOREM

10. State and prove Mean value theorem

(OR)

Let f be continuous function on $[a, b]$ that is differentiable at (a, b) . Then there exist [at

least one] $c \in [a, b]$ such that $\frac{f(b) - f(a)}{b - a} = f'(c)$.

Sol.

Define the function $\phi : [a, b] \rightarrow \mathbb{R}$ such that

$$\phi(x) = f(x) + kx \text{ where } k \in \mathbb{R} \text{ is given by}$$

$$\phi(a) = \phi(b)$$

$$\phi(a) = \phi(b) \Rightarrow f(a) + ka = f(b) + kb$$

$$f(a) - f(b) = kb - ka$$

$$-(f(b) - f(a)) = k(b - a)$$

$$-k = \frac{f(b) - f(a)}{b - a}$$

$k \in \mathbb{R}$ x is continuous on $\mathbb{R} \Rightarrow kx$ is continuous and derivable on \mathbb{R} .

f is continuous on $[a, b]$ and kx is continuous on $\mathbb{R} \Rightarrow \phi$ is continuous on $[a, b]$

f is derivable on (a, b) and kx derivable on \mathbb{R}

$\Rightarrow \phi$ is derivable on (a, b)

$$\therefore \text{Further from the definition of } \phi, \phi(a) = \phi(b)$$

\therefore The function ϕ satisfies all the conditions of Rolle's theorem

\therefore There exists $c \in (a, b)$ such that $\phi'(c) = 0$

$$\text{Since } \phi(x) = f(x) + kx \quad \forall x \in [a, b]$$

$$\phi'(x) = f'(x) + k \quad \forall x \in (a, b)$$

$$\therefore \phi'(c) = f'(c) + k \quad \text{for } c \in (a, b)$$

$$\text{and } \phi'(c) = 0 \Rightarrow f'(c) = -k$$

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

11. If $f : [a, b] \rightarrow \mathbb{R}$ is such that

(i) f is continuous on $[a, b]$

(ii) f is differentiable on (a, b)

(iii) $f'(x) = 0$ for all $x \in (a, b)$ then f is constant function on $[a, b]$

Sol.

Let $x_1, x_2 \in [a, b]$ and $x_1 < x_2$

Then $[x_1, x_2] \subset [a, b]$

$\therefore f$ satisfies all the condition lagrange's theorem on $[x_1, x_2]$

There exists $C \in (x_1, x_2)$ such that

$$\begin{aligned} f(x_2) - f(x_1) &= (x_2 - x_1) f'(c) \\ &= (x_2 - x_1) \cdot 0 \quad [\because f'(c) = 0 \text{ by (iii)}] \\ &= 0 \end{aligned}$$

$$\therefore f(x_2) - f(x_1) = 0 \Rightarrow f(x_2) = f(x_1) \text{ for } x_1, x_2 \in (a, b)$$

$\Rightarrow f$ is constant function on (a, b)

Since f is continuous on $[a, b]$

f is constant function on $[a, b]$

Note :

If $f : [a, b] \rightarrow \mathbb{R}, g : [a, b] \rightarrow \mathbb{R}$

Satisfy the condition of kagrange's theorem and $f'(x) = g'(x) \quad \forall x \in (a, b)$. Then f and g differ by a real numbers (constant) i.e., $f(x) = g(x) + c$ for some $C \in \mathbb{R}$.

Definition

Let f be a red valued function defined on interval I . We say that f is strictly increasing on I if

$$x_1, x_2 \in I \text{ and } x_1 < x_2 \Rightarrow f(x_1) < f(x_2)$$

strictly decreasing on I if

$$x_1, x_2 \in I \text{ and } x_1 < x_2 \Rightarrow f(x_1) > f(x_2)$$

Increasing on I if

$$x_1, x_2 \in I \text{ and } x_1 < x_2 \Rightarrow f(x_1) \leq f(x_2)$$

Decreasing on I if

$$x_1, x_2 \in I \text{ and } x_1 < x_2 \Rightarrow f(x_1) \geq f(x_2)$$

12. If f is differentiable function on an interval (a, b) . Then

1. $f'(x) \geq 0 \quad \forall x \in (a, b)$, Then f is increasing on (a, b) .
2. $f'(x) \leq 0 \quad \forall x \in (a, b)$, Then f is decreasing on (a, b) .

Sol.

Let $x_1, x_2 \in (a, b)$ and $x_1 < x_2$. Then $[x_1, x_2] \subset (a, b)$

f is derivable on $(a, b) \Rightarrow f$ is continuous on (a, b)

Since $[x_1, x_2] \subset (a, b)$,

f satisfies the continuous of lagrange's theorem on $[x_1, x_2]$

\therefore There exists $C \in (x_1, x_2) \subset (a, b)$ such that

$$f(x_2) - f(x_1) = (x_2 - x_1) f'(c)$$

Case (1) :

Let $f'(x) \geq 0 \quad \forall x \in (a, b)$

Then $f'(c) \geq 0$ as $C \in (a, b)$

$$f'(c) = 0 \Rightarrow f(x_2) = f(x_1) \text{ or } f'(c) = 0 \Rightarrow f(x_2) > f(x_1) \quad (\because x_2 > x_1)$$

\therefore for all $x_1, x_2 \in (a, b)$, $x_2 > x_1 \Rightarrow f(x_2) \geq f(x_1)$

$\Rightarrow f$ is increasing on (a, b)

Case (2) :

Let $f'(x) \leq 0 \quad \forall x \in (a, b)$

Then $f'(c) \leq 0$ as $c \in (a, b)$

$$f'(c) = 0 \Rightarrow f(x_2) = f(x_1) \text{ and}$$

$$f'(c) < 0 \Rightarrow f(x_2) < f(x_1) \quad (\because x_2 > x_1)$$

\therefore for all $x_1, x_2 \in (a, b)$, $x_2 > x_1 \Rightarrow f(x_2) \leq f(x_1)$

$\Rightarrow f$ is monotonically decreasing on (a, b)

13. If f is derivable at $c \in [a, b]$, $f'(c) \neq 0$ and f^{-1} is continuous at $f(c)$. Then f^{-1} is derivable at

$$f(c)(f^{-1})'(f(c)) = \frac{1}{f'(c)}.$$

Sol.

Since $f : [a, b] \rightarrow [\alpha, \beta]$ is a bijection

$f^{-1} = g$ is also bijection from $[\alpha, \beta]$ to $[a, b]$

Let $y = f(x)$ for $x \in [a, b]$ and $d = f(c)$ for $c \in [a, b]$

Since $f^{-1} = g$, $x = f^{-1} = g(y)$

f^{-1} is continuous at $f(c)$

$$\Rightarrow g \text{ is continuous at } d \Rightarrow \lim_{y \rightarrow d} g(y) = g(d)$$

$$\Rightarrow x \rightarrow c \text{ as } y \rightarrow d \text{ and } x \neq c \text{ if } y \neq d$$

$$\lim_{y \rightarrow d} \frac{g(y) - g(d)}{y - d} = \lim_{x \rightarrow c} \frac{x - c}{f(x) - f(c)} = \frac{1}{\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}} = \frac{1}{f'(c)}$$

$\therefore g$ is derivable at d

i.e., f^{-1} derivable at $f(c)$

$$\text{Also, } (f^{-1})'(f(c)) = g'(d) = \lim_{y \rightarrow d} \frac{g(y) - g(d)}{y - d} = \frac{1}{f'(c)}$$

14. Determine by using mean value theorem.

(a) x^2 on $[-1, 2]$ (b) $\sin x$ on $[0, \pi]$ (c) $|x|$ on $[-1, 2]$

(d) $\frac{1}{x}$ on $[-1, 1]$ (e) $\frac{1}{x}$ on $[1, 3]$ (f) $\text{sgn}(x)$ on $[-1, 2]$

Sol.

(Imp.)

(a) x^2 on $[-1, 2]$

yes, let $f(x) = x^2$ with $\text{dom}(f) = [-1, 2]$

Then $f'(x) = 2x$.

Further more, we have $f(-1) = 1$ & $f(2) = 4$

$$\text{and so, } \frac{f(2) - f(-1)}{2 - (-1)} = \frac{4 - 1}{2 + 1} = 1$$

Now we request have to let $f'(x) = 2x = 1$

$$\text{which implies } x = \frac{1}{2}$$

(b) $\sin x$ on $[0, \pi]$

Sol.

yes, let $f(x) = \sin x$ with $\text{dom}(f) = [0, \pi]$

Then $f'(x) = \cos x$

further more, we have $f(0) = 0 = f(\pi)$

$$\text{and so, } \frac{f(\pi) - f(0)}{\pi - 0} = 0$$

Now, we let $f'(x) = \cos x = 0$

$$\Rightarrow x = \frac{\pi}{2}$$

(c) $|x|$ on $[-1, 2]$ *Sol.*

No, Notice that

$$f'(x) = \begin{cases} -1 & \text{if } x < 0 \\ 0 & \text{if } x = 0 \\ 1 & \text{if } x > 0 \end{cases}$$

$$\text{But } \frac{f(2) - f(-1)}{2 - (-1)} = \frac{2 - 1}{2 + 1} = \frac{1}{3}$$

Which is different than $f'(x)$ for every $x \in (-1, 2)$

The hypothesis that fails is the following

 $f(x)$ is not differentiable on 0.In effect let $f(x) = |x|$, with $\text{dom}(f) = [-1, 2]$

Then

$$\lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{|x| - 0}{x - 0} = \lim_{x \rightarrow 0^-} \frac{-x}{x} = -1$$

$$\lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{|x| - 0}{x - 0} = \lim_{x \rightarrow 0^+} \frac{x}{x} = 1$$

and there

$$\lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} \neq \frac{f(x) - f(0)}{x - 0}$$

(d) $\frac{1}{x}$ on $[-1, 1]$ *Sol.*No, Infact, we have $f'(x) = \frac{-1}{x^2}$

$$\text{however, } \frac{f(1) - f(-1)}{1 - (-1)} = \frac{1 - (-1)}{1 + 1} = \frac{2}{2} = 1$$

and there is no $x \in (-1, 1)$ such that $f'(x) = 1$ The hypothesis that fails is this f isdiscontinuous at $x = 0$

$$\text{Since } \lim_{x \rightarrow 0^-} \frac{1}{x} = -\infty$$

$$\text{and } \lim_{x \rightarrow 0^+} \frac{1}{x} = \infty$$

(e) $\frac{1}{x}$ on $[1, 3]$

Sol.

yes, let $f(x) = \frac{1}{x}$, with $\text{dom}(f) = [1, 3]$

Then $f'(x) = -\frac{1}{x^2}$

more over $f(1) = 1$ and $f(3) = \frac{1}{3}$ and hence

$$\frac{f(3) - f(1)}{3 - 1} = \frac{\frac{1}{3} - 1}{3 - 1} = \frac{-1}{3}$$

Now we put $f'(x) = \frac{-1}{x^2} = \frac{-1}{3}$ which results in $x = \sqrt{3}$

(f) $\text{sgn}(x)$ on $[-1, 2]$

Sol.

No, since $\text{sgn}(x) = \frac{-x}{|x|}$ for $x \neq 0$

and $\text{sgn}(0) = 0$ we have $f'(x) = 0$

for $x \neq 0$. while $f'(x)$ is not defined for $x = 0$ on the other hand

$$\frac{\text{sgn}(2) - \text{sgn}(-2)}{2 - (-2)} = \frac{1 - (-1)}{2 - (-2)} = \frac{1}{2}$$

The hypothesis that fails is this

sgn is discontinuous at $x = 0$

Since $\lim_{x \rightarrow 0^-} \text{sgn}(x) = -1$ and

$$\lim_{x \rightarrow 0^+} \text{sgn}(x) = 1$$

15. Prove that $|\cos x - \cos y| \leq |x - y|$ for all $x, y \in \mathbb{R}$.

Sol.

(Imp.)

Let us begin with a trivial case

If $x = y$ then

$$|\cos x - \cos y| = 0 \leq |0| = |x - x| = |x - y|$$

So, clearly the inequality holds for this case.

In what follows, we assume $x \neq y$.

let $f(x) = \cos x$.

Since f is differentiable on \mathbb{R} . if it is differentiable only interval $(x, y) \subset \mathbb{R}$.

By mean value theorem

There is $v \in (x, y)$ such that

$$f'(v) = \frac{f(x) - f(y)}{x - y}$$

we know that $f'(x) = -\sin x$.

So the equation above becomes,

$$-\sin v = \frac{\cos x - \cos y}{x - y} \quad \dots(1)$$

Taking the absolute value on both side of equation (1)

$$|-\sin v| = \left| \frac{\cos x - \cos y}{x - y} \right|$$

$$|\sin v| = \frac{|\cos x - \cos y|}{|x - y|} \quad \dots(2)$$

But $|\sin x| \leq 1$ for all $x \in \mathbb{R}$,

This and equation (2) implies

$$\frac{|\cos x - \cos y|}{|x - y|} \leq 1$$

or. equivalently

$$|\cos x - \cos y| \leq |x - y|$$

which is a desired result

16. Show that $e^x \leq e^y$ for all $x \in \mathbb{R}$

Sol.

(Imp.)

Let $f(x) = e^x - e^y$ then

$$f'(x) = e^x - e^y$$

If $x > y$, $f'(x) > 0$

Since f is strictly increasing

If $x < y$, $f'(x) < 0$.

as f is strictly decreasing.

and If $x = 0$, $f'(x) = 0$

as f is strictly decreasing for $x < 1$, strictly increasing for $x > 1$ and f is continuous on \mathbb{R}

$f(1)$ is minimum for f ,

But $f(1) = e - e = 0$

$\therefore f(x) = e^x - ex \geq 0$ for all $x \in \mathbb{R}$.

which implies $ex \leq e^x$.

17. Show that $\sin x \leq x$ for all $x \geq 0$

Sol.

Let $f(x) = x - \sin x$

Then $f'(x) = 1 - \cos x$

Notice that for all $x \geq 0$, $1 - \cos x \geq 0$

$\therefore f$ is increasing on $[0, \infty)$

Since $f(0) = 0 - \sin(0) = 0$

It follows that $f(x) = x - \sin x \geq 0 \quad \forall x \geq 0$

Hence $\sin x \leq x$ for all $x \geq 0$.

18. Suppose that f is twice differentiable on an open interval I and that $f''(x) = 0 \quad \forall x \in I$. Show that f has the form $f(x) = ax + b$ for suitable constants a and b .

Sol.:

If $f''(x) = 0$,

as we know that, let f be a differentiable function on (a, b) such that $f'(x) = 0$ for all $x \in (a, b)$

Then f is constant function on (a, b)

$f'(x)$ is constant function

$f'(x) = a$, where $a \in I$.

Let g be a function on I such that

$g(x) = ax$,

Then g is differentiable and $g'(x) = a = f'(x)$

By corollary

$\Rightarrow f(x) = g(x) + b = ax + b$ for

Since constant $b \in I$.

19. Suppose f is three times differentiable on an open interval I and that $f''' = 0$ on I . What form does f have? prove your claim

Sol:

We claim that $f(x) = \frac{a}{2}x^2 + bx + c$

for constants $a, b, c \in I$

In effect, if $f'''(x) = 0$

f''' is constant function defined by $f'''(x) = a$.

for some $a \in I$.

Let g be a function on I such that

$$g(x) = ax$$

Then g is differentiable and $g'(x) = a = f'''(x)$

$$\Rightarrow f'(x) = g(x) + b = ax + b \text{ for some constant } b \in I.$$

Finally let h be a function on I .

$$\text{Definitely by } h(x) = \frac{a}{2}x^2 + bx$$

Then h is differentiable on I .

$$\text{and } h'(x) = ax + b = f'(x)$$

$$\Rightarrow f(x) = h(x) + c = \frac{a}{2}x^2 + bx + c$$

for some constant $c \in I$.

Hence the claim is true.

20. Let $a, b \in \mathbb{R}$. let $f(x) = e^{ax} \cos(bx)$ and $g(x) = e^{ax} \sin(bx)$

(i) Compute $f'(x)$ and $g'(x)$

(ii) Use (i) to compute f'' and f'''

Sol.

(Imp.)

(i) We have $f(x) = e^{ax} \cos(bx)$

$$g(x) = e^{ax} \sin(bx)$$

$$f'(x) = -be^{ax} \sin(bx) + ae^{ax} \cos(bx)$$

$$\text{and } g'(x) = be^{ax} \cos(bx) + ae^{ax} \sin(bx)$$

(ii) We have

$$\begin{aligned} f''(x) &= -b^2e^{ax} \cos(bx) - abe^{ax} \sin(bx) - abe^{ax} \sin(bx) + a^2e^{ax} \cos(bx) \\ &= (a^2 - b^2)e^{ax} \cos(bx) - 2abe^{ax} \sin(bx) \end{aligned}$$

$$\begin{aligned} f'''(x) &= -b(a^2 - b^2)e^{ax} \sin(bx) + a(a^2 - b^2)e^{ax} \cos(bx) - 2ab^2e^{ax} \cos(bx) - 2a^2be^{ax} \sin(bx) \\ &= (a^2 - b^2)e^{ax} (a \cos(bx) - b \sin(bx)) - 2abe^{ax} (b \cos(bx) - a \sin(bx)) \end{aligned}$$

21. (i) Show that $x < \tan x$ for all $x \in \left(0, \frac{\pi}{2}\right)$.

Sol.

$$\text{Let } f(x) = \tan x - x$$

$$\text{Then } f'(x) = \sec^2 x - 1 > 0 \text{ for all } x \in \left(0, \frac{\pi}{2}\right)$$

Therefore f is strictly increasing on $\left(0, \frac{\pi}{2}\right)$

That is,

$$f(x_1) < f(x_2) \text{ whenever } 0 < x_1 < x_2 < \frac{\pi}{2}$$

$$\text{Now let } x_1 \rightarrow 0$$

Since $f(x_1)$ is decreasing as $x_1 \rightarrow 0$,

$$0 = f(0) = \lim_{x_1 \rightarrow 0} f(x_1) < f(x_2)$$

$$\text{That is } f(x) > 0 \text{ for all } x \in \left(0, \frac{\pi}{2}\right)$$

$$\therefore x < \tan x.$$

22. Show that $\frac{x}{\sin x}$ is a strictly increasing function on $\left(0, \frac{\pi}{2}\right)$.

Sol.

(Imp.)

$$\text{If } f(x) = \frac{x}{\sin x}$$

$$\text{Then } f'(x) = \frac{\sin x - x \cos x}{\sin^2 x}$$

$$\text{Since } \sin x > x \cos x$$

$$\text{So, } f'(x) > 0$$

$$\therefore f \text{ is strictly increasing on } \left(0, \frac{\pi}{2}\right)$$

23. Show that $x \leq \frac{\pi}{2} \sin x$ for $x \in \left[0, \frac{\pi}{2}\right]$.

Sol.

$$\text{Equality holds at the end point } 0, \frac{\pi}{2} \text{ and } \frac{x}{\sin x} \text{ is increasing on } \left(0, \frac{\pi}{2}\right) \text{ [by (ii)]}$$

Hence if $0 < x < y < \frac{\pi}{2}$

we have

$$\frac{x}{\sin x} < \frac{y}{\sin y} \text{ and } \frac{x}{\sin x} < \lim_{y \rightarrow \frac{\pi}{2}} \frac{y}{\sin y}$$

$$= \frac{\frac{\pi}{2}}{1} = \frac{\pi}{2}$$

- 24. Suppose that f is differentiable on \mathbb{R} that $1 \leq f'(x) \leq 2$ for $x \in \mathbb{R}$, and that $f(0) = 0$ prove that $x \leq f(x) \leq 2x$ for all $x > 0$.**

Sol.

(Imp.)

let $g(x) = 2x - f(x)$

So that $g'(x) = 2 - f'(x) > 0$

$\therefore g$ is increasing on \mathbb{R}

Since $g(0) = 0$, $g(x) \geq 0$, for $x \geq 0$

Thus, $f(x) \leq 2x$ for $x \geq 0$.

Let $h(x) = f(x) - x$

So that $h'(x) = f'(x) - 1 \geq 0$

$\therefore h$ is increasing on \mathbb{R} .

Since $h(0) = 0$, $h(x) \geq 0$ for $x \geq 0$

Thus $x \leq f(x)$ for all $x \geq 0$.

- 25. Let f be a differentiable function on an interval (a, b) then (i) f is strictly decreasing if $f'(x) < 0$ for all $x \in (a, b)$.**

(i) f is increasing if $f'(x) \geq 0$ for all $x \in (a, b)$

(iii) f is decreasing if $f'(x) \leq 0$ all $x \in (a, b)$

Sol.

(Imp.)

Given that f is differentiable function on an interval (a, b)

- (i) If $a < x_1 < x_2 < b$ then

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(c) < 0 \text{ for some } c \in (x_1, x_2)$$

$$\begin{aligned} \therefore x_1 < x_2 &\Rightarrow x_2 - x_1 > 0 \\ &\Rightarrow f(x_2) - f(x_1) < 0 \\ &\Rightarrow f(x_1) > f(x_2) \end{aligned}$$

(ii) If $a < x_1 < x_2 < b$

Then, $\frac{[f(x_2) - f(x_1)]}{x_2 - x_1} = f'(c) \geq 0$ for some $c \in (a, b)$

Therefore, $x_1 < x_2 \Rightarrow x_2 - x_1 > 0$
 $\Rightarrow f(x_2) - f(x_1) \geq 0$
 $\Rightarrow f(x_1) \leq f(x_2)$

(iii) if $a < x_1 < x_2 < b$

Then, $\frac{[f(x_2) - f(x_1)]}{x_2 - x_1} = f'(c) \leq 0$ for some $c \in (x)$

Therefore, $x_1 < x_2 \Rightarrow x_2 - x_1 > 0$
 $\Rightarrow f(x_1) - f(x_2) \leq 0$
 $\Rightarrow f(x_1) \geq f(x_2)$

3.3 L - HOSPITAL RULE

If $\lim_{x \rightarrow a} f(x) = l$ and $\lim_{x \rightarrow a} g(x) = m (m \neq 0)$

Then by Quotient theorem of limits we have $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{l}{m}$. However, if $\lim_{x \rightarrow a} f(x) = 0$ and $\lim_{x \rightarrow a} g(x) = 0$.

Then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ takes the form $\frac{0}{0}$.

In this case $\lim(f/g)$ is said to be indeterminate. Depending on that particular functions f, g the limit may be a real number or may not exist.

Also, if $\lim_{x \rightarrow 0} f(x) = \infty$ and $\lim_{x \rightarrow 0} g(x) = \infty$

Then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ takes the form $\frac{\infty}{\infty}$.

The forms $\frac{0}{0}$ and $\frac{\infty}{\infty}$ taken by the above limits are called indeterminate forms.

26. State and prove L - Hospital Rule I

(OR)

Let f, g are derivable on $(a, a + h)$ such that

(i) $g'(x) \neq 0 \forall x \in (a, a + h)$,

(ii) $\lim_{x \rightarrow a^+} f(x) = 0 = \lim_{x \rightarrow a^+} g(x)$

(a) If $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l$, a real number then $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l$.

(b) If $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = \pm \infty$ then $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \pm \infty$

Sol.

(Imp.)

Let $a < \alpha < \beta < a + h$

$$g'(x) \neq 0, \forall x \in (a, a + h) \Rightarrow g(\alpha) \neq g(\beta)$$

Using Cauchy mean value theorem,

for f, g in $[\alpha, \beta]$

we have that there exists $u \in (\alpha, \beta)$

$$\text{Such that } \frac{f(\beta) - f(\alpha)}{g(\beta) - g(\alpha)} = \frac{f'(u)}{g'(u)} \quad \dots (1)$$

Case (i)

$$\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l \Rightarrow \text{given } \varepsilon > 0$$

There exists $\delta > 0$ such that

$$\left| \frac{f'(x)}{g'(x)} - l \right| < \varepsilon \text{ for } a < x < a + \delta < a + h$$

$$\Rightarrow l - \varepsilon < \frac{f'(u)}{g'(u)} < l + \varepsilon$$

for $a < u < a + \delta$

$$\Rightarrow l - \varepsilon < \frac{f(\beta) - f(\alpha)}{g(\beta) - g(\alpha)} < l + \varepsilon \text{ for } a < \alpha < \beta < a + \delta$$

keeping β fixed

proceeding to the limit as $\alpha \rightarrow a^+$ to the above inequality

we have,

$$l - \varepsilon < \frac{f(\beta)}{g(\beta)} < l + \varepsilon \text{ for } a < \beta < a + \delta$$

$$\text{Since } \varepsilon > 0 \text{ is arbitrary } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l$$

Case (ii)

$$\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = \infty \Rightarrow \text{for } G > 0$$

There exists $\delta > 0$ such that

$$\frac{f'(x)}{g'(x)} > G \text{ for } a < x < a + \delta$$

$$\Rightarrow \frac{f'(u)}{g'(u)} > G \text{ for } a < u < a + \delta$$

$$\Rightarrow \frac{f(\beta) - f(\alpha)}{g(\beta) - g(\alpha)} > G \text{ for } a < \alpha < \beta < a + \delta$$

keeping β fixed, proceeding to the limit as $\alpha \rightarrow a +$, we have $\frac{f(\beta)}{g(\beta)} > G$ for $a < \beta < a + \delta$

Since $G > 0$ is arbitrary

$$\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = +\infty$$

The argument is similar for

$$\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = -\infty$$

27. State and prove L - Hospital Rule II :

(OR)

If f, g are derivable in a deleted nbd of 'a'

$$\lim_{x \rightarrow a^+} f(x) = \pm \infty, \lim_{x \rightarrow a^+} g(x) = \pm \infty \text{ and } \lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l, \text{ then } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l$$

Sol.

(Imp.)

$$\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = l \Rightarrow \text{for a given } \varepsilon > 0$$

There exists

$$\delta > 0 \text{ such that } \left| \frac{f'(y)}{g'(y)} - l \right| < \frac{\varepsilon}{3}$$

whenever $a < y < a + \delta$

$$\text{Let } a + \left(\frac{\delta}{2} \right) = x_0 \text{ so that } a < x < x_0 < a + \delta$$

clearly f, g are continuous on $[x, x_0]$ and derivable on (x, x_0)

Also, $g'(t) \neq 0, \forall t \in (x, x_0)$

By Cauchy mean value theorem

There exists $y \in (x, x_0)$

$$\text{Such that } \frac{f'(y)}{g'(y)} = \frac{f(x_0) - f(x)}{g(x_0) - g(x)}$$

$$= \frac{f(x)}{g(x)} \left\{ \frac{1 - \frac{f(x_0)}{f(x)}}{1 - \frac{g(x_0)}{g(x)}} \right\}$$

$$\Rightarrow \frac{f(x)}{g(x)} = \frac{f'(y)}{g'(y)} \left\{ \frac{1 - \frac{g(x_0)}{g(x)}}{1 - \frac{f(x_0)}{f(x)}} \right\}$$

$$\text{But } \lim_{x \rightarrow a^+} \frac{g(x_0)}{g(x)} = g(x_0) \lim_{x \rightarrow a^+} \frac{1}{g(x)} = 0$$

$$\text{and } \lim_{x \rightarrow a^+} \frac{f(x_0)}{f(x)} = 0$$

$$\begin{aligned} \therefore \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} &= \lim_{x \rightarrow a^+} \frac{f'(y)}{g'(y)} \times \lim_{x \rightarrow a^+} \left\{ \frac{1 - \frac{g(x_0)}{g(x)}}{1 - \frac{f(x_0)}{f(x)}} \right\} \\ &= l \times 1 = l \end{aligned}$$

28. Calculate $\lim_{x \rightarrow 0} \frac{\sin x}{x}$ by using L'Hospital Rule.

Sol.

(Imp.)

$$\text{Given } \lim_{x \rightarrow 0} \frac{\sin x}{x}$$

Note that $f(x) = \sin x$ and $g(x) = x$

$$\lim_{x \rightarrow 0} \frac{\sin x - \sin 0}{x - 0} = \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

29. Calculate $\lim_{x \rightarrow 0} \frac{\cos x - 1}{x^2}$ By L'Hospital Rule.

Sol.

$$\text{Given that } \lim_{x \rightarrow 0} \frac{\cos x - 1}{x^2}$$

$$f(x) = \cos x - 1 \Rightarrow f'(x) = -\sin x$$

$$g(x) = x^2 \Rightarrow g'(x) = 2x$$

$$\Rightarrow \lim_{x \rightarrow 0} \frac{f'(x)}{g'(x)} = \lim_{x \rightarrow 0} \frac{-\sin x}{2x}$$

$$= \lim_{x \rightarrow 0} \frac{-1 \sin x}{2x}$$

$$= \frac{-1}{2} \lim_{x \rightarrow 0} \frac{\sin x}{x}$$

$$= \frac{-1}{2} (1)$$

$$= \frac{-1}{2}$$

$$\therefore \lim_{x \rightarrow 0} \frac{\cos x - 1}{x^2} = \frac{-1}{2}$$

30. Find the limit for $\lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2}$

Sol.

$$\text{Given that } \lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2}$$

$$\text{Hence } f(x) = 1 - \cos x$$

$$g(x) = x^2$$

$$f(0) = 1 - \cos(1) = 1 - 1 = 0$$

$$g(0) = 0^2 = 0$$

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \left(\frac{0}{0} \text{ form} \right)$$

$f(x)$, $g(x)$ are derivable in a nbd of '0' and
 $f'(x) = \sin x$

$$g'(x) = 2x$$

again $f'(0) = 0$, $g'(0) = 0$

$\therefore \lim_{x \rightarrow 0} \frac{f'(x)}{g'(x)}$ is in $\frac{0}{0}$ form.

$f'(x)$, $g'(x)$ are differentiable in nbd of '0' and
 $f''(x) = \cos x$, $g''(x) = 2$

$$= \lim_{x \rightarrow 0} \frac{f''(x)}{g''(x)} = \lim_{x \rightarrow 0} \frac{\cos x}{2} = \frac{1}{2}$$

31. Find the limit for $\lim_{x \rightarrow 0} \frac{\tan x - x}{x^3}$.

Sol.

(Imp.)

Given that $\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0} \frac{\tan x - x}{x^3}$

Here, $f(x) = \tan x - x$

$$g(x) = x^3$$

$$f(0) = \tan(0) - 0 = 0$$

$$g(0) = 0$$

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \left(\frac{0}{0} \text{ form} \right)$$

$f(x)$, $g(x)$ are differentiable in a nbd of '0' and

$$f'(x) = \sec^2 x - 1$$

$$g'(x) = 3x^2$$

$$f'(0) = \sec^2(0) - 1 = 0$$

$$g'(0) = 0$$

$$\lim_{x \rightarrow 0^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0^+} \frac{\tan^2 x}{3x^2}$$

$$= \frac{1}{3} \lim_{x \rightarrow 0^+} \left(\frac{\tan x}{x} \right)^2$$

$$= \frac{1}{3} (1)^2$$

$$= \frac{1}{3}$$

32. Find the limit for $\lim_{x \rightarrow 0} \frac{e^{2x} - \cos x}{x}$.

Sol.

Given that $\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0} \frac{e^{2x} - \cos x}{x}$

$$f(x) = e^{2x} - \cos x \Rightarrow f'(x) = 2e^{2x} - (-\sin x)$$

$$g(x) = x \Rightarrow g'(x) = 1$$

$$f(0) = e^{2(0)} - \cos(0)$$

$$= 1 - 1 = 0$$

$$g(0) = 0$$

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \frac{0}{0} \text{ (form)}$$

$$\text{and } \lim_{x \rightarrow 0} \frac{f'(x)}{g'(x)} = \frac{2e^{2x} + \sin x}{1}$$

$$f'(0) = 2e^{2(0)} + \sin(0) = 2(1) + 0 = 2$$

$$g'(0) = 1$$

$$\lim_{x \rightarrow 0} \frac{f'(x)}{g'(x)} = \frac{2}{1} = 2$$

33. Find the limit for $\lim_{x \rightarrow 0} \frac{x^3}{e^{2x}}$.

Sol.

Given that $\lim_{x \rightarrow 0} \frac{x^3}{e^{2x}}$

$$f(x) = x^3 \Rightarrow f(0) = 0$$

$$g(x) = e^{2x} \Rightarrow g(0) = e^{2(0)} = e^0 = 1$$

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \frac{0}{1} = 0$$

34. Find $\lim_{x \rightarrow 0} \frac{x^3}{\sin x - x}$.

Sol.

Given that $\lim_{x \rightarrow 0} \frac{x^3}{\sin x - x}$

$$f(x) = x^3 \quad \Rightarrow f(0) = 0$$

$$g(x) = \sin x - x \quad \Rightarrow g(0) = \sin(0) - 0 = 0$$

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \left(\frac{0}{0} \text{ form} \right)$$

$f(x)$, $g(x)$ are derivable in a nbd of '0'

$$\text{and } f'(x) = 3x^2$$

$$g'(x) = \cos x - 1$$

$$\text{again, } f'(0) = 3(0)^2 = 0$$

$$g'(0) = \cos(0) - 1 = 1 - 1 = 0$$

$f'(x)$, $g'(x)$ are differentiable in a nbd of '0'

$$\text{and } f''(x) = 2x$$

$$g''(x) = -\sin x$$

$$\text{again } f''(0) = 2(0) = 0$$

$$g''(0) = -\sin(0) = 0$$

$f''(x)$, $g''(x)$ are differentiable in a nbd of

$$\text{and } f'''(x) = 2$$

$$g'''(x) = -\cos x$$

$$\text{again } f'''(0) = 2$$

$$g'''(0) = -\cos(0) = -1$$

$$\lim_{x \rightarrow 0} \frac{f'''(x)}{g'''(x)} = \frac{2}{-1} = -2.$$

35. Find limit $\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^x$.

Sol.

(Imp.)

The limit $\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^x$ is indeterminate of the form 1^∞ .

$$\text{Since } \left(1 - \frac{1}{x}\right)^x = e^{x \log \left(1 - \frac{1}{x}\right)}$$

evaluate

$$\lim_{x \rightarrow \infty} x \log \left(1 - \frac{1}{x}\right) = \lim_{x \rightarrow \infty} \frac{\log \left(1 - \frac{1}{x}\right)}{\frac{1}{x}}$$

$$\begin{aligned}
 &= \lim_{x \rightarrow \infty} \frac{\left(1 - \frac{1}{x}\right)^{-1} x^{-2}}{-x^{-2}} \\
 &= \lim_{x \rightarrow \infty} -\left(1 - \frac{1}{x}\right)^{-1} = -1
 \end{aligned}$$

We have
$$= \lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^x = e^{-1}$$

3.4 TAYLOR'S THEOREM

Let f be a function defined on some open interval containing 0. If f possess derivatives of all orders at 0, then the series $\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k$ is called the Taylor's series for f about 0.

The remainder $R_n(x)$ is defined by

$$R_n(x) = f(x) - \sum_{k=0}^{n-1} \frac{f^{(k)}(0)}{k!} x^k$$

for any x ,

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k \text{ if and only if}$$

$$\lim_{x \rightarrow \infty} R_n(x) = 0$$

36. State and prove Taylor's Theorem

Let $[a, b] \rightarrow \mathbb{R}$ such that

- (i) f and its successive derivative $f', f'', \dots, f^{(n)}$ ($n \in \mathbb{N}$) are continuous on $[a, b]$ and
- (ii) $f^{(n+1)}$ exist on (a, b) . If $x_0 \in [a, b]$

Then for any $x \in [a, b]$. There exists a point ' c ' between x and x_0 such that

$$f(x) = f(x_0) + \frac{(x-x_0)}{1!} f'(x_0) + \frac{(x-x_0)^2}{2!} f''(x_0) + \dots + \frac{(x-x_0)^n}{n!} f^{(n)}(x_0) + \frac{(x-x_0)^{n+1}}{(n+1)!} f^{(n+1)}(c)$$

Sol.

for a given $x_0, x \in [a, b]$

let $I = [x_0, x]$ or $[x, x_0]$ according a $x_0 < x$ or $x_0 > x$.

Define $F : I \rightarrow \mathbb{R}$ as

$$F(t) = f(x) - f(t) - \frac{(x-t)}{1!} f'(t) - \dots - \frac{(x-t)^n}{n!} f^{(n)}(t) - A \left(\frac{x-t}{x-x_0} \right)^{n+1} \quad \forall t \in I \quad \dots(1)$$

where A is a real numbers choosen that $F(x_0) = F(x)$.

$$F(x_0) = F(x) \Rightarrow f(x) - f(x_0) - \frac{(x-x_0)}{1!} f'(x_0) \dots \frac{(x-x_0)^n}{n!} f^{(n)}(x_0) - A = 0 \quad \dots (2)$$

from (1) & (2) $f, f', f'' \dots f^{(n)}$ are continuous on $[a, b] \Rightarrow f, f', f'' \dots f^{(n)}$ are continuous on $I \subset [a, b]$
 $f^{(n+1)}$ exist on $[a, b] \Rightarrow f^{(n+1)}$ exists on I

further,

The polynomial in t ,

namely, $(x-t), (x-t) \dots (x-t)^n$ and $\left(\frac{x-t}{x-x_0}\right)^{n+1}$ are continuous and derivable on I

$\therefore F(t)$ is continuous and derivable on I further $F(x_0) = F(x)$.

By Rolle's Theorem,

There exists ' c ' between x and x_0 such that $F'(c) = 0$

$$\text{But for } t \in I, F'(t) = -f'(t) - \{(-1)f'(t) + (x-t)f''(t)\} \dots \left\{ \frac{-n(x-t)^{n-1}}{n!} f^{(n)}(t) + \frac{(x-t)^n}{n!} f^{(n+1)}(t) \right\} \\ - \frac{A(-1)(n+1)(x-t)^n}{(x-x_0)^{n+1}}$$

$$\Rightarrow F'(t) = \frac{-(x-t)^n}{n!} f^{(n+1)}(t) + \frac{A(n+1)(x-t)^n}{(x-x_0)^{n+1}}$$

$$F(c) = 0 \Rightarrow \frac{-(x-c)^n}{n!} f^{(n+1)}(c) + \frac{A(n+1)(x-c)^n}{(x-x_0)^{n+1}} = 0$$

$$\Rightarrow A = \frac{(x-x_0)^{n+1}}{(n+1)!} f^{(n+1)}(c)$$

from (2)

$$f(x) = f(x_0) + (x-x_0)f'(x_0) + \dots + \frac{(x-x_0)^n}{n!} f^{(n)}(x_0) + \frac{(x-x_0)^{n+1}}{(n+1)!} f^{(n+1)}(c)$$

Notation :

We denote $p_n(x) = f(x_0) + (x-x_0)f'(x_0) + \dots + \frac{(x-x_0)^n}{n!} f^{(n)}(x_0)$ and

$$R_n(x) = \frac{(x-x_0)^{n+1}}{(n+1)!} f^{(n+1)}(c), \text{ where 'C' is a point between } x \text{ and } x_0$$

Then $f(x) = P_n(x) + R_n(x) \Rightarrow f(x) - P_n(x) = R_n(x)$

$P_n(x)$ is called the n^{th} Taylor polynomial for f at x_0 .

$R_n(x)$ is called the Lagranges form of Remainder.

37. Let f be defined on (a, b) where $a < 0 < b$, and suppose the n^{th} derivative $f^{(n)}$ exists and is continuous on (a, b) then for $x \in (a, b)$ we have

$$R_n(x) = \int_0^x \frac{(x-t)^{n-1}}{(n-1)!} f^{(n)}(t) dt$$

Sol.

for $n = 1$, equation (1) asserts

$$R_1(x) = f(x) - f(0) = \int_0^x f'(t) dt$$

for $n \geq 2$

we repeatedly apply integration by parts

i.e., we use mathematical induction assume (1) holds for some n .

$$n \geq 1$$

we evaluate the integral in (1) using $u(t) = f^{(n)}(t)$, $v'(t) = \frac{(x-t)^{n-1}}{(n-1)!}$

So that $u'(t) = f^{(n+1)}(t)$ and $v(t) = -\frac{(x-t)^n}{n!}$

we obtain

$$\begin{aligned} R_n(x) &= u(x)v(x) - u(0)v(0) - \int_0^x v(t) u'(t) dt \\ &= f^{(n)}(x) \cdot 0 + f^{(n)}(0) \frac{x^n}{n!} + \int_0^x \frac{(x-t)^n}{n!} f^{(n+1)}(t) dt \quad \dots(2) \end{aligned}$$

Hence from (2) we see that (1) holds for $n + 1$.

38. If f is defined on (a, b) then for each x in (a, b) different from 0 there is some y between 0 and x such that

$$R_n(x) = \frac{(x-y)^{n-1}}{(n-1)!} f^{(n)}(y)x. \text{ This form of } R_n \text{ is known as cauchy's form of the remainder.}$$

Sol.

Suppose $x < 0$

The case $x > 0$

The intermediate value theorem for integrals show that

$$\int_x^0 \frac{(x-t)^{n-1}}{(n-1)!} f^{(n)}(t) dt = [0-x] \frac{(x-y)^{n-1}}{(n-1)!} f^{(n)}(y) \quad \dots(2)$$

for some y in $(x, 0)$

Since the integral in (2) equals $-R_n(x)$ and formula (1) holds.

The Binomial theorem tells us that $(a + b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}$

where

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \frac{n(n-1)\dots(n-k+1)}{k!} \text{ for } 1 \leq k \leq n$$

Let $a = x$ and $b = 1$

Then

$$(1 + x)^n = 1 + \sum_{k=1}^n \frac{n(n-1)\dots(n-k+1)}{k!} x^k$$

39. State and prove Binomial Series Theorem :

If $\alpha \in \mathbb{R}$ and $|x| < 1$ Then

$$(1 + x)^\alpha = 1 + \sum_{k=1}^{\infty} \frac{\alpha(\alpha-1)\dots(\alpha-k+1)}{k!} x^k$$

Sol.

(Imp.)

for $k = 1, 2, 3 \dots$

$$\text{let } a_k = \frac{\alpha(\alpha-1)\dots(\alpha-k+1)}{k!} \dots(1)$$

If α is a non negative integer then $a_k = 0$ for $k > \alpha$.

and (1) holds for all x as noted in our discussion prior to this theorem.

Hence forth we assume α is not a

non negative integer so that $a_k \neq 0$

for all k

Since,

$$\lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| = \lim_{k \rightarrow \infty} \left| \frac{\alpha - k}{k+1} \right| = 1$$

The series in (1) has radius of convergence.

Likewise $\sum k a_k x^{k-1} = 0$ converges for $|x| < 1$

Hence $\lim_{n \rightarrow \infty} n a_n x^{n-1} = 0$ for $|x| < 1$

let $f(x) = (1 + x)^\alpha$ for $|x| < 1$ for $n = 1, 2 \dots$

we have

$$\begin{aligned} f^{(n)}(x) &= \alpha(\alpha-1) \dots (\alpha-n+1) (1+x)^{\alpha-n} \\ &= n! a_n (1+x)^{\alpha-n} \end{aligned}$$

Thus $f^{(n)}(0) = n! a_n$ for all $n \geq 1$ and the series in (1) is the Taylor series for f

$$\begin{aligned} R_n(x) &= \int_0^x \frac{(x-t)^{n-1}}{(n-1)!} n! a_n (1+t)^{\alpha-n} dt \\ &= \int_0^x n a_n \left[\frac{x-t}{1+t} \right]^{n-1} (1+t)^{\alpha-1} dt \quad \dots(3) \end{aligned}$$

for $|x| < 1$

It is easy to show that

$$\left| \frac{x-t}{1+t} \right| \leq |x| \text{ if } -1 < x \leq t \leq 0 \text{ or } 0 \leq t \leq x < 1$$

To see this, note that $t = xy$ for some $y \in [0, 1]$, So

$$\left| \frac{x-t}{1+t} \right| = \left| \frac{x-xy}{1+xy} \right| = |x| \left| \frac{1-y}{1+xy} \right| \leq |x|$$

Since $1+xy \geq 1-y$

Thus the integrand in (3) is bounded by $n|a_n| \cdot |x|^{n-1} \cdot (1+t)^{\alpha-1}$

$$\therefore |R_n(x)| \leq n|a_n| \cdot |x|^{n-1} \int_{-|x|}^{|x|} (1+t)^{\alpha-1} dt$$

Applying (2), we now see that $\lim_{x \rightarrow \infty} R_n(x)$

for $|x| < 1$ equation (1) holds good

40. Expansion of e^x .

Sol.

(Imp.)

domain of e^x is \mathbb{R} .

let $f(x) = e^x \quad \forall x \in \mathbb{R}$

we know that $f^{(n)}(x) = e^x$

$$\therefore f^{(n)}(0) = e^0 = 1 \quad \forall n \in \mathbb{N}$$

Further $f^{(n)}(x) = e^x \quad \forall x \in \mathbb{R}$ and $r \in \mathbb{N}$

$\therefore f$ has continuous derivative of every order on $[-h, h]$

Lagrange's form of remainder

$$R_n(x) = \frac{x^n}{n!} f^{(n)}(\theta x) \text{ where } 0 < \theta < 1$$

$$= \frac{x^n}{n!} e^{\theta x}; 0 < \theta < 1$$

$$\text{But } \lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0 \quad \forall x \in \mathbb{R}$$

$$\begin{aligned} \therefore \lim_{n \rightarrow \infty} R_n(x) &= \lim_{n \rightarrow \infty} \frac{x^n}{n!} = \lim_{n \rightarrow \infty} e^{\theta x} \\ &= 0 \cdot e^{\theta x} \\ &= 0 \end{aligned}$$

$$\therefore f(x) = e^x \text{ has Maclaurian series expansion } \forall x \in [-h, h]$$

$$\therefore \text{ for all } x \in \mathbb{R}, e^x = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^n}{n!} f^{(n)}(0) + \dots$$

$$= 1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!}$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

Choose the Correct Answer

1. $f(x)$ is strictly increasing at $x = a$ then [a]
(a) $f'(a) > 0$ (b) $f'(a) < 0$
(c) $f'(a) \geq 0$ (d) $f'(a) = 0$
2. If $\lim_{h \rightarrow 0^+} \frac{f(a+h) - f(a)}{h} = \lim_{h \rightarrow 0^-} \frac{f(a+h) - f(a)}{h}$ then at $x = a$, $f(x)$ [d]
(a) is continuous (b) exists
(c) is a constant (d) is differentiable
3. $\frac{d}{dx} \tan^{-1} \left[\frac{2x}{1-x^2} \right] =$ [b]
(a) 2 (b) $\frac{2}{1+x^2}$
(c) $\frac{1}{1+x^2}$ (d) none
4. $f(x) = \tan x$ is differentiable at every point in [b]
(a) \mathbb{R} (b) $\mathbb{R} - \left\{ (2n+1)\frac{\pi}{2} / n \in \mathbb{Z} \right\}$
(c) $\mathbb{R} - \left\{ \frac{n\pi}{2} / n \in \mathbb{Z} \right\}$ (d) \mathbb{R}^+
5. The derivative of $x|x|$ for $x \in \mathbb{R}$ is [c]
(a) $2x$ (b) $-2x$
(c) $2|x|$ (d) none
6. If f and g are functions that are differentiable at point 'a' $(f + g)'(a) =$ [b]
(a) $f'(a) g'(a)$ (b) $f'(a) + g'(a)$
(c) $f'(a) - g'(a)$ (d) $\frac{f'(a)}{g'(a)}$
7. The function e^x on \mathbb{R} is [b]
(a) increasing (b) strictly increasing
(c) strictly decreasing (d) continuous

8. The function $\cos x$ on $[0, \pi]$ is [b]
(a) increasing (b) continuous
(c) differentiable (d) strictly decreasing
9. If $f(x) = x^3$. Then $f'(x) =$ [a]
(a) $3x^2$ (b) $3x$
(c) 3 (d) none
10. $\lim_{x \rightarrow a} x^k =$ [c]
(a) k (b) a
(c) a^k (d) k^2

Rahul Publications

Fill in the blanks

1. $\lim_{x \rightarrow \infty} x \tan \frac{1}{x} = \underline{\hspace{2cm}}$.
2. If f is continuous on $[a, b]$ and differentiable on (a, b) and $f'(x) = 0$ for $a < x < b$ then f is $\underline{\hspace{2cm}}$ on $[a, b]$.
3. If $\lim_{x \rightarrow a} f(x) \cdot g(x)$ exists then both $\lim_{x \rightarrow a} f(x)$ and $\lim_{x \rightarrow a} g(x) = \underline{\hspace{2cm}}$.
4. If $f(x) = x^2 - 4x - 2$ then $f(x)$ is increasing on $\underline{\hspace{2cm}}$ and decreasing on $\underline{\hspace{2cm}}$.
5. In Taylor's Theorem, Lagrange's form of remainder is $\underline{\hspace{2cm}}$.
6. The $\lim_{x \rightarrow 0^+} x^x$ is of the indeterminate form $\underline{\hspace{2cm}}$.
7. The derivative of $f(x) = x + 2$ at $x = a$ is $\underline{\hspace{2cm}}$.
8. The domain of ' f ' is set of points at which f is $\underline{\hspace{2cm}}$.
9. If f is differentiable at a point a then f is $\underline{\hspace{2cm}}$ at ' a '.
10. If f is differentiable function on an interval (a, b) then strictly increasing if $\underline{\hspace{2cm}}$.

ANSWERS

1. 1
2. constant
3. need not exist
4. $(2, \infty), (-\infty, 2)$
5. $\frac{1}{3}$
6. e^{-1}
7. 1
8. differentiable
9. continuous
10. $f'(x) > 0$

UNIT IV

Integration : The Riemann Integral - Properties of Riemann Integral-Fundamental Theorem of Calculus.

4.1 INTEGRATION

4.1.1 Partition of a Closed Interval

Let $I = [ab]$ be a finite closed interval. If $a = x_0 < x_1 < x_2 < \dots < x_n = b$, then the finite set $p = \{x_0, x_1, x_2, \dots, x_n\}$ is called a partition of $[ab]$.

The $n + 1$ points $x_0, x_1, x_2, \dots, x_n$ are called partition points of p .

The n sub-intervals $[x_0, x_1], [x_1, x_2], \dots, [x_{n-1}, x_n]$ are called the segments of the partition p and the union of these n subintervals is equal to the closed interval $[a, b]$.

The r^{th} subinterval $[x_{r-1}, x_r]$ is denoted by I_r and its length $= x_r - x_{r-1}$ is denoted by δ_r .

A closed interval $[ab]$ can be partitioned in infinitely many ways. The set of all partitions of $[ab]$ is denoted by $\phi[ab]$.

4.1.2 Norm of a Partition

The maximum of the lengths of the sub intervals of a partition p is called the norm of the partition p and is denoted by $\|p\|$.

Thus norm $p = \|p\| = \max. \{\delta_1, \delta_2, \dots, \delta_r, \dots, \delta_n\}$

where $\delta_1, \delta_2, \dots, \delta_r, \dots, \delta_n$ are the length of the n -subintervals

4.1.3 Refinement of a Partition

If P_1, P_2 be two partitions of $[ab]$ and $P_1 \subset P_2$, then the partition P_2 is called a refinement of partition P_1 on $[ab]$ (or) P_2 is finer than P_1

Thus, if P_2 is finer than P_1 , then every point of P_1 is a point of P_2 and P_2 has some more points.

If $P_1, P_2 \in \phi[ab]$ and $P_1 \subset P_2$ then $\|P_2\| \leq \|P_1\|$

Note :

$$\sum_{r=1}^n \delta_r = \delta_1 + \delta_2 + \dots + \delta_n = (x_1 - x_0) + (x_2 - x_1) + \dots + (x_n - x_{n-1}) = x_n - x_0 = b - a.$$

4.1.4 Upper and Lower Riemann Sums

Let $f : [ab] \rightarrow R$ be a bounded function and $P = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[ab]$.

Since f is bounded on $[ab]$, f is also bounded on each of the subintervals.

Let M and m be the supremum and infimum of f in $[ab]$ and M_r, m_r be the supremum and infimum of f in the r^{th} subinterval. $I_r = [x_{r-1}, x_r] \forall r = 1, 2, 3, \dots, n$. The sums $M_1\delta_1 + M_2\delta_2 + \dots + M_r\delta_r + \dots$

$+ M_n\delta_n = \sum_{r=1}^n M_r\delta_r$ is called the upper Riemann Sum and is denoted by $U(P, f)$ and read as upper Riemann sum for the f w.r.t partition P .

Similarly, the sums $m_1\delta_1 + m_2\delta_2 + \dots + m_r\delta_r + \dots + m_n\delta_n = \sum_{r=1}^n m_r\delta_r$ is called the lower Riemann sum and is denoted by $L(P, f)$ and read as lower Riemann sum for the function f and w.r.t partition P .

4.1.5 Oscillatory Sum

Let $f : [ab] \rightarrow R$ be a bounded function and $P = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[ab]$.

Let m_r and M_r be the infimum and supremum of f on $I_r = [x_{r-1}, x_r] \forall r = 1, 2, 3, \dots, n$ then $U(p,$

$$f) - L(p, f) = \sum_{r=1}^n M_r \delta_r - \sum_{r=1}^n m_r \delta_r = \sum_{r=1}^n (M_r - m_r) \delta_r$$

is called the oscillatory sum of f w.r.t partition P and is denoted by $W(p, f)$.

$$\therefore W(p, f) = U(p, f) - L(p, f)$$

$$= \sum_{r=1}^n (M_r - m_r) \delta_r$$

Note :

1. If $f : [a, b] \rightarrow R$ be a bounded function and $p \in \phi [ab]$ then

$$(i) \quad U(p, f) \geq L(p, f)$$

$$(ii) \quad U(p, -f) = -L(p, f)$$

$$(iii) \quad L(p, -f) = -U(p, f)$$

4.1.6 Lower and Upper Riemann Integrals

Let $f : [ab] \rightarrow R$ be a bounded function and $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[ab]$.

Then the lower Riemann integral of f on $[ab]$ is defined as $\sup \{L(p, f) \mid p \in \phi [ab]\}$ and is

denoted by $\int_a^b f(x) dx$ i.e., $\int_a^b f(x) dx = \sup \{L(p, f) \mid p \in \phi [ab]\}$.

Similarly, the upper Riemann integral of f on $[ab]$ is defined as $\infimum \{U(p, f) \mid p \in \phi [ab]\}$

and is denoted by $\int_a^b f(x) dx$.

$$\text{i.e., } \int_a^b f(x) dx = \infimum \{U(p, f) \mid p \in \phi [ab]\}.$$

Note :

Let $f : [ab] \rightarrow R$ be a bounded function then for every $p \in \phi [ab]$ we have $m(b-a) \leq L(p, f) \leq U(p, f) \leq M(b-a)$ where m and M are infimum and supremum of f on $[ab]$.

$$\text{Since } L(p, f) \leq M(b-a)$$

$$\Rightarrow \int_a^b f(x) dx = \sup \{L(p, f) \mid p \in [ab]\} \leq M(b-a)$$

$$\text{Since } U(p, f) \geq m(b-a)$$

$$\Rightarrow \int_a^b f(x) dx = \infimum \{U(p, f) \mid p \in [ab]\} \geq m(b-a)$$

4.2 RIEMANN INTEGRAL

Let $f : [ab] \rightarrow R$ be a bounded function and $p = \{a = x_0, x_1, \dots, x_n = b\}$ be a partition of $[ab]$.

If $\int_a^b f(x) dx$ then f is said to be Riemann integral on $[ab]$.

$$\text{i.e., } \int_a^b f(x) dx = \int_a^b f(x) dx = \int_a^b f(x) dx$$

1. If $f : [ab] \rightarrow R$ is a bounded function

$$\text{then } \int_a^b f(x) dx \leq \int_a^b f(x) dx.$$

Sol.

(Dec.-17)

Let $P_1, P_2 \in \phi [ab]$.

$$\Rightarrow L(p_1, f) \leq U(p_2, f) \text{ which is true for each } p_1 \in \phi [ab]$$

\therefore The set of lower sums has an upper bound $U(p_2, f)$ we know that

$$\int_a^b f(x) dx = \sup \{L(p, f) \mid p_1 \in \phi [ab]\}$$

But supremum \leq Any upper bound

$$\therefore \int_a^b f(x) dx \leq U(p_2, f)$$

$$\Rightarrow U(p_2, f) \geq \int_a^b f(x) dx \quad \forall p_2 \in \phi [ab]$$

$\therefore \int_a^b f(x) dx$ is a lower bounded of the set of all upper sums.

$$\therefore \int_a^b f(x) dx = \infimum \{U(p_2, f) \mid p_2 \in \phi[ab]\}$$

But any lower bound \leq Infimum, we get

$$\int_a^b f(x) dx \leq \int_a^b f(x) dx$$

Note :

By definition of lower and upper Riemann integral $\forall p \in \phi[ab]$, $L(p, f) \leq \int_a^b f(x) dx$ and $\int_a^b f(x) dx \leq U(p, f)$

$$\therefore L(p, f) \leq \int_a^b f(x) dx \leq \int_a^b f(x) dx \leq U(p, f) \quad \forall p \in \phi[ab]$$

$$\text{Also } m(b-a) \leq \int_a^b f(x) dx \leq \int_a^b f(x) dx \leq M(b-a).$$

2. A constant Function is Riemann Integrable on $[ab]$.

Sol.

Let $f(x) = K \quad \forall x \in [ab]$

Where K is a constant function.

Clearly f is bounded on $[a, b]$ and $\infimum f = K$ and $\text{Sup. } f = K$

Let $P = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition on $[ab]$.

Let m_r, M_r be the infimum and sup. of f on $I_r = [x_{r-1}, x_r]$

$$\therefore f(x) = K \quad \forall x \in [a, b], \quad m_r = M_r = K$$

Now consider

$$L(p, f) = \sum_{r=1}^n M_r \delta_r = K \sum_{r=1}^n \delta_r = K(b-a)$$

$$\text{and } U(p, f) = \sum_{r=1}^n M_r \delta_r = K \sum_{r=1}^n \delta_r = K(b-a)$$

$$\Rightarrow L(p, f) = U(p, f) = K(b-a) \text{ which is a constant.}$$

Consider

$$\int_a^b f(x) dx = \text{Sup. } \{L(p, f) \mid p \in \phi[ab]\}$$

$$= K(b - a)$$

Similarly

$$\int_a^{\bar{b}} f(x) dx = \text{infimum } \{U(p, f) \mid p \in \phi[ab]\}$$

$$= K(b - a)$$

$$\therefore \int_a^b f(x) dx = \int_a^{\bar{b}} f(x) dx = K(b - a)$$

$\therefore f$ is Riemann integrable on $[a, b]$.

3. If $f \in R[a, b]$ and m, M are the infimum and Supremum of f on $[a, b]$, then $m(b - a) \leq \int_a^b f(x) dx \leq M(b - a)$.

Sol.

Let $f \in R[a, b]$

$$\Rightarrow \int_a^b f(x) dx = \int_a^{\bar{b}} f(x) dx = \int_a^b f(x) dx \quad \dots (1)$$

Let $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition on $[ab]$ and m_2, M_2 be the infimum and supremum of f on $[x_{r-1}, x_r]$.

Then we have

$$m \leq m_r \leq M_r \leq M \quad \forall r = 1, 2, 3, \dots, n$$

$$\Rightarrow m\delta_r \leq m_r\delta_r \leq M_r\delta_r \leq M\delta_r \quad \forall r = 1, 2, 3, \dots, n$$

Adding these n inequalities

$$\Rightarrow \sum_{r=1}^n m\delta_r \leq \sum_{r=1}^n m_r\delta_r \leq \sum_{r=1}^n M_r\delta_r \leq \sum_{r=1}^n M\delta_r$$

$$\Rightarrow m(b - a) \leq L(p, f) \leq U(p, f) \leq M(b - a)$$

$$\therefore \int_a^b f(x) dx = \sup \{L(p, f) \mid p \in \phi[ab]\}$$

$$\text{and } \int_a^b f(x) dx \geq L(p, f)$$

Similarly

$$\int_a^{\bar{b}} f(x) dx = \infimum \{U(p, f) | p \in \Phi [ab]\}$$

$$\text{and } \int_a^{\bar{b}} f(x) dx \leq U(p, f)$$

$$\therefore m(b-a) \leq L(p, f) \leq \int_a^b f(x) dx \leq \int_a^{\bar{b}} f(x) dx \leq U(p, f) \leq M(b-a)$$

$$\Rightarrow m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$$

$$\therefore f \in R[a, b], \text{ from (1)}$$

4. If 'f' is a bounded function on [a, b]. Then prove that $L(f) \leq U(f)$.

Sol.

(Dec.-17)

$$P, Q, \in [a, b]$$

$$\text{Since } L(f, p) \leq U(f, Q)$$

Keeping P fixed,

The set $\{L(f, p) / p \text{ is partition of } [a, b] \}$ has an upper bound $U(f, Q)$

$$\text{also } \sup\{L(f, p) / p \text{ is a partition of } [a, b]\} = L(f)$$

Since $\sup \leq$ any upper bound.

$$L(f) \leq U(f, Q)$$

$$\Rightarrow \text{Now, the set } \{U(f, Q) / Q \text{ is partition of } [a, b]\} = U(f)$$

$$\text{lower bound} \leq \inf$$

$$L(f, p) \leq U(f)$$

$$\text{we know that } L(f, p) \leq U(f, Q)$$

$$L(f) \leq U(f)$$

5. Prove that every monotonic function on [a, b] is integrable.

Sol.

(May / June-18)

Given that 'f' is monotonic on [a, b]

Suppose that f is monotonic increasing on [a, b]

$$\Rightarrow a \leq x \leq b \Rightarrow f(a) \leq f(x) \leq f(b)$$

$$\Rightarrow f(x) \text{ is bounded function}$$

$$\Rightarrow f \text{ is bounded on } [a, b]$$

Suppose $f(a) \leq f(b)$

$\varepsilon > 0$, let $P = \{a = t_0 < t_1 < \dots < t_{k-1} < t_k < \dots < t_n = b\}$ be a partition of $[a, b]$, where mesh p .

$$\text{mesh } P < \frac{\varepsilon}{f(b) - f(a)} \quad \dots(1)$$

To prove that f is integrable

we consider

$$U(f, p) - L(f, p) = \sum_{k=1}^n M(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) - \sum_{k=1}^n m(f, [t_{k-1}, t_k]) (t_k - t_{k-1})$$

$$= \sum_{k=1}^n [M(f, [t_{k-1}, t_k]) - m(f, [t_{k-1}, t_k])] (t_k - t_{k-1})$$

$$= \sum_{k=1}^n [f(t_k) - f(t_{k-1})] (t_k - t_{k-1}) \quad f \text{ is increasing } f$$

$$< \sum_{k=1}^n f(t_k) - f(t_{k-1}) \cdot \frac{\varepsilon}{f(b) - f(a)} \quad \text{mesh}(p) < \frac{\varepsilon}{f(b) - f(a)}$$

$$< \frac{\varepsilon}{f(b) - f(a)} \sum_{k=1}^n f(t_k) - f(t_{k-1})$$

$$< \frac{\varepsilon}{f(b) - f(a)} \cancel{f(b) - f(a)}$$

$$= \varepsilon \Rightarrow U(f, p) - L(f, p) < \varepsilon$$

f is integrable

6. Prove that every continuous function defined on $[a, b]$ is integrable.

Sol.

(May / June-18)

Since $f(x)$ is continuous function on $[a, b]$

$\Rightarrow f(x)$ is uniformly continuous.

By def: $\forall \varepsilon > 0 \exists \delta > 0 \exists |f(x) - f(y)| < \frac{\varepsilon}{b-a}$ whenever $|x - y| < \delta \quad \dots(1)$

Let $P = \{a = t_0 < t_1 < \dots < t_{k-1} < t_k \dots < t_n = b\}$ be a partition of $[a, b]$ with mesh $||p|| < \delta$

i.e., $\max (t_k - t_{k-1}) < \delta$

\therefore Since ' f ' is continuous on $[t_{k-1}, t_k]$

' f ' is continuous on $[t_{k-1}, t_k]$

$\Rightarrow f$ attains its sup & inf in $[t_{k-1}, t_k]$

$$\exists M_k, m_k \in [t_{k-1}, t_k]$$

$$\text{Sup of } f \text{ on } M_k = f(M_k) = M(f, [t_{k-1}, t_k]) \quad \dots(2)$$

$$\text{inf of } f \text{ on } m_k = f(m_k) = m(f, [t_{k-1}, t_k])$$

Now, to prove that 'f' is integrable

consider $U(f, p) - L(f, p)$

$$= \sum_{k=1}^n [M(f, [t_{k-1}, t_k]) - m(f, [t_{k-1}, t_k])] (t_k - t_{k-1})$$

$$= \sum_{k=1}^n [f(M_k) - f(m_k)] (t_k - t_{k-1})$$

$$\leq \sum_{k=1}^n |f(M_k) - f(m_k)| (t_k - t_{k-1})$$

$$< \sum_{k=1}^n \frac{\epsilon}{b-a} (t_k - t_{k-1})$$

$$< \frac{\epsilon}{b-a} \sum_{k=1}^n (t_k - t_{k-1}) \Rightarrow < \frac{\epsilon}{b-a} (b-a)$$

$$U(f, p) - L(f, p) < \epsilon$$

$\therefore f$ is integrable on $[a, b]$

7. By the definition Let $f: [a, b] \rightarrow \mathbb{R}$ is a bounded function.

Sol.

$$(i) \quad U(p, f) < \int_a^b f(x) dx + \epsilon \text{ and}$$

$$(ii) \quad L(p, f) > \int_a^b f(x) dx - \epsilon \text{ for each } p \in \Phi[a, b] \text{ with } ||P|| < \delta.$$

Given $f(x) = x$ for rational x and $f(x) = 0$ for irrational x interval $[0, b]$.

$$\int_0^b f(x) dx = \text{Infimum } \{U(P, F) \mid p \in \Phi[0, b]\}$$

\therefore For each $\epsilon > 0, \exists$ a partition $P_1 = \{0 = x_0, x_1, x_2, \dots, x_n = b\} \ni$

$$U(P, f) < \int_0^b f(x) dx + \frac{\epsilon}{2} \quad \dots(1)$$

The partition P_1 has $(P - 1)$ points excluding the end points 0 and b choose

$$\delta > 0 \ni 2k(P - 1)\delta = \frac{\epsilon}{2} \quad \dots (2)$$

Let P be any partition with $||P|| < \delta$. Thus P may contain some or none of the partition points.

$x_r, r = 1, 2, \dots, P - 1$ belonging to P_1

If $P_2 = P \cup P_1$ then P_2 is finer than P and contains.

At the most $(P - 1)$ additional points

$$\therefore U(P, f) - 2k(P - 1)\delta \leq U(P_2, f) \leq$$

$$U(P_1, f) < \int_0^b f(x) dx + \frac{\epsilon}{2} \quad [\because \text{from (1)}]$$

$$\Rightarrow U(p, f) < 2k(P - 1)\delta + \int_0^b f(x) dx + \frac{\epsilon}{2}$$

$$\Rightarrow U(p, f) < \frac{\epsilon}{2} + \int_0^b f(x) dx + \frac{\epsilon}{2} \quad [\because \text{from (2)}]$$

$$\Rightarrow U(p, f) < \int_0^b f(x) dx + \epsilon \text{ for any partition } P \text{ with } ||P|| < \delta$$

$$i) \int_0^b f(x) dx = \sup\{L(P, f) / P \in \phi[0, b]\}$$

For each $\epsilon > 0, \exists$ a partition

$$P_1 = \{0, x_0, x_1, \dots, x_n = b\} \ni$$

$$L(P_1, f) > \int_0^b f(x) dx - \frac{\epsilon}{2} \quad \dots (3)$$

The partition P_1 has $(P - 1)$ points excluding the end points 0 and b choose $\delta > 0 \ni 2k(P - K)$
 $\delta = \epsilon/2 \quad \dots (4)$

Let P be any partition with $||P|| < \delta$. Thus P may contain some or none of the partition $x_r, r = 1, 2, 3, \dots, P - 1$ belonging to P_1 .

If $P_2 = P \cup P_1$ thus P_2 is finer than P and contains at most $P - 1$ additional points.

$$\therefore L(p, f) + 2k(P-1)\delta \geq L(P_2, f) \geq L(P_1, f) > \int_0^b f(x) dx - \frac{\epsilon}{2} \quad [\because \text{from(3)}]$$

$$\Rightarrow L(p, f) > \int_0^b f(x) dx - \frac{\epsilon}{2} - \frac{\epsilon}{2} \quad [\because \text{from(4)}]$$

$$\Rightarrow L(p, f) > \int_0^b f(x) dx - \epsilon \text{ for any partition } P \text{ with } ||P|| < \delta.$$

b) If f integrable on $[0, b]$?

$$\Rightarrow \int_0^b f(x) dx$$

$$\Rightarrow [x]_0^b \Rightarrow 0 - b = -b$$

Integrable.

8. Given that f is a bounded function on $[a, b]$ there exist sequence (U_n) and (L_n) upper and lower darbox.

Sol.

Suppose first that f is Darbox integral on $[a, b]$ in the sense that

For each $\epsilon > 0$ and let $\delta > 0$ be chosen so that

$$\left| S - \int_a^b f \right| < \epsilon \quad \dots (1)$$

For every ricmann sum

$$J = \sum_{k=1}^n f(x_k)(t_k - t_{k-1})$$

associated with a partition P having $(P) < \delta$.

Clearly we have $L(f, P) \leq J \leq U(f, P)$, so (1) follows from the inequalities.

$$U(f, p) < L(f, P) + \epsilon \leq L(f) + \epsilon = \int_a^b f + \epsilon$$

and

$$L(f, P) > U(f, P) - \epsilon \geq U(f) - \epsilon = \int_a^b f - \epsilon$$

Hence f is integrable

$\exists (U_n)$ and (L_n) upper and lower darbox sum

$$\therefore \quad \text{Lt}(U_n - L_n) = 0$$

$$\therefore \quad \int_a^b f(x)dx = \lim_{n \rightarrow \infty} (U_n - L_n) = 0$$

$$\int_a^b f(x)dx = \lim_{n \rightarrow \infty} U_n = \lim_{n \rightarrow \infty} L_n$$

9. A function f on $[a, b]$ is called a step function \exists a partition $P = \{a = u_0 < u_1 < \dots u_m = b\}$ of $[a, b]$ such that f is constant on each interval (u_{j-1}, u_j) .

Say $f(x) = c_j$ for x in (u_{j-1}, u_j)

- (a) Partition $P = \{a = u_0 < u_1 < \dots u_m = b\}$

Sol.

Show that step function is f is integrable

$$\therefore \quad \int_a^b f(x)dx = \int_a^b f(x)dx \text{ is increasing}$$

$$\int_a^b f(x)dx < \infty$$

$\therefore f$ is integrable

- (b) $\int_0^4 P(x)dx$

Sol.

$$\int_0^4 P(x)dx = \int_a^b P(x)dx = [x]_0^4 = 4A$$

$$= 4A + 6B$$

$$A \text{ \& B two } \int_0^1 + \int_1^2 + \int_2^3 + \int_3^4$$

$$\text{Constant function } 1 + 1 + 1 + 1 + 2 = 6B$$

4.3 PROPERTIES OF RIEMANN INTEGRAL

10. If $f \in R[ab]$ then $-f \in R[ab]$ and $\int_a^b (-f)(x) dx = -\int_a^b f(x) dx$.

Sol.

Let $f \in R[ab]$

$$\Rightarrow \int_a^b f(x) dx = \int_a^b f(x) dx = \int_a^b f(x) dx \quad \dots (1)$$

Let $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[ab]$.

Let m_r, M_r be the infimum and sup. of f on $I_r = [x_{r-1}, x_r]$

$\therefore f$ is bounded on $[ab]$, $-f$ is also bounded on $[ab]$

\therefore Infimum $(-f) = -\sup f = -M_r \quad \forall \quad I_r$ where $r = 1$ to n .

and $\sup (-f) = -\inf f = -m_r \quad \forall \quad I_r$ where $r = 1$ to n .

$$\therefore U(p, f) = \sum_{r=1}^n (-m_r) \delta_r = -\sum_{r=1}^n m_r \delta_r = -L(p, f) \text{ and}$$

$$L(p, f) = \sum_{r=1}^n (-M_r) \delta_r = -\sum_{r=1}^n M_r \delta_r = -U(p, f)$$

$$\begin{aligned} \therefore \int_a^b (-f)(x) dx &= \inf. \{U(p, -f) \mid p \in \phi[ab]\} \\ &= \inf. \{-L(p, f) \mid p \in \phi[ab]\} \\ &= -\sup \{L(p, f) \mid p \in \phi[ab]\} \\ &= -\int_a^b f(x) dx \\ &= -\int_a^b f(x) dx \quad \dots (2) \quad \text{from (1)} \end{aligned}$$

Similarly

$$\begin{aligned} \int_a^b (-f)(x) dx &= -\sup \{L(p, -f) \mid p \in \phi[ab]\} \end{aligned}$$

$$= \sup \{-U(p, -f) \mid p \in \phi[ab]\}$$

$$= -\inf \{U(p, -f) \mid p \in \phi[ab]\}$$

$$= -\int_a^b f(x) dx$$

$$= -\int_a^b f(x) dx \quad \dots (3) \text{ from (1)}$$

\therefore from (2) and (3) we get

$$\int_a^b (-f)(x) dx = \int_a^b (-f)(x) dx = -\int_a^b f(x) dx.$$

$$\text{Hence } (-f) \in R[ab] \text{ and } \int_a^b (-f)(x) dx$$

$$= -\int_a^b f(x) dx$$

11. If $f \in R[a, b]$ and $K \in R$, then $Kf \in [a, b]$

$$\text{and } \int_a^b (Kf)(x) dx = K \int_a^b f(x) dx.$$

Sol.

Let $f \in R[a, b]$

$$\Rightarrow \int_a^b f(x) dx = \int_a^b f(x) dx = \int_a^b f(x) dx \quad \dots (1)$$

Since $K \in R \Rightarrow K \geq 0$ and $K < 0$.

Case (i)

Let $K \geq 0$

Let $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[a, b]$

Let $\inf. f = m_r$ and $\sup. f = M_r \forall I_r$ where $r = 1$ to n .

$\therefore f$ is bounded on $[a, b]$

$\Rightarrow Kf$ is bounded on $[a, b]$

$\therefore \inf. (Kf) = K \inf. f = Km_r \forall r = 1$ to n .

and $\sup. (Kf) = K \sup. f = KM_r \forall r = 1$ to n .

Consider

$$U(p, Kf) = \sum_{r=1}^n (KM_r) \delta_r = K U(p, f)$$

and

$$L(p, Kf) = \sum_{r=1}^n (Km_r) \delta_r = K L(p, f)$$

$$\therefore \int_a^b (Kf)(x) dx$$

$$= \inf. \{U(p, Kf) \mid p \in \phi[ab]\}$$

$$= K \inf. \{U(p, f) \mid p \in \phi[ab]\}$$

$$= K \int_a^b f(x) dx$$

$$= K \int_a^b f(x) dx \quad \dots (2) \text{ from (1)}$$

Similarly,

$$\int_a^b (Kf)(x) dx$$

$$= \sup. \{L(p, Kf) \mid p \in \phi[ab]\}$$

$$= K \sup. \{L(p, f) \mid p \in \phi[ab]\}$$

$$= K \int_a^b f(x) dx$$

$$= K \int_a^b f(x) dx \quad \dots (3) \text{ from (1)}$$

\therefore From (2) and (3) we get.

$$\int_a^b (Kf)(x) dx = \int_a^b (Kf)(x) dx = K \int_a^b f(x) dx$$

$$\Rightarrow Kf \in R[a, b] \text{ and } \int_a^b (Kf)(x) dx$$

$$= K \int_a^b f(x) dx.$$

Case (ii)

Let $K < 0$, put $K = -I$ where $I > 0$

$$\Rightarrow Kf = f(-I)$$

$$\therefore f \in R[a, b] \Rightarrow -f \in R[a, b]$$

By Case (i)

$$I > 0 \Rightarrow -f \in R[a, b] \Rightarrow I(-f) \in R[a, b]$$

$$\Rightarrow Kf \in R[a, b]$$

$$\text{Also } \int_a^b (Kf)(x) dx = \int_a^b I(-f)(x) dx = I \int_a^b f(x) dx$$

$$\Rightarrow I(-1) \int_a^b f(x) dx = -I \int_a^b f(x) dx = K \int_a^b f(x) dx$$

12. If $f \in R[a, b]$ then $|f| \in R[a, b]$

Sol.

Let $f \in R[a, b]$

\Rightarrow for a given $\epsilon > 0$, \exists a partition

$$p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$$

$$\ni 0 \leq U(p, f) - L(p, f) < \epsilon \quad \dots (1)$$

$\therefore f$ is bounded on $[a, b]$

$$\Rightarrow |f(x)| < K \quad \forall K \in \mathbb{R}^+ \text{ and } x \in [a, b]$$

$\Rightarrow |f|$ is bounded on $[a, b]$

Let m_r, M_r be the inf. and sup. of f on I_r and m'_r, M'_r be the inf. and sup. of $|f|$ on I_r

Now for each $\alpha, \beta \in I_r$,

$$|f(\alpha) - f(\beta)| = ||f(\alpha)| - |f(\beta)|| \leq |f(\alpha) - f(\beta)|$$

$$\therefore M'_r - m'_r \leq M_r - m_r \quad \forall r = 1 \text{ to } n.$$

Now

$$U(|p|, f) - L(|p|, f)$$

$$= \sum_{r=1}^n (M'_r - m'_r) \delta_r$$

$$\leq \sum_{r=1}^n (M_r - m_r) \delta_r$$

$$\leq U(p, f) - L(p, f)$$

$$< \epsilon \quad \text{from (1)}$$

$$\therefore U(|p|, f) - L(|p|, f) < \epsilon$$

$$\Rightarrow |f| \in R[a, b].$$

13. If $f, g \in R[a, b]$, then $f + g \in R[a, b]$ and $\int_a^b (f + g)(x) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$.

Sol.

Let f, g are bounded on $[a, b]$

$\Rightarrow f + g$ is bounded on $[a, b]$

Let $\epsilon > 0$

$$f \in R[a, b] \Rightarrow \exists \delta_1 > 0 \ni U(p_1, f) - L(p_1, f) < \frac{\epsilon}{2} \text{ with } \|p_1\| < \delta_1 \quad \dots (1)$$

$$\text{and } g \in R[a, b] \Rightarrow \exists \delta_2 > 0 \ni U(p_2, g) - L(p_2, g) < \frac{\epsilon}{2} \text{ with } \|p_2\| < \delta_2 \quad \dots (2)$$

Let $p = p_1 \cup p_2$

Then $\|p\| \leq \|p_1\|$ or $\|p_2\|$

$$\Rightarrow \|p\| < \delta_1 \text{ and } \|p\| < \delta_2$$

\therefore (1) and (2) conditions holds for the partition p we know that

$$\begin{aligned} W(p, f + g) &= U(p, f + g) - L(p, f + g) \\ &\leq \{U(p, f) - L(p, f)\} \\ &\quad + \{U(p, g) - L(p, g)\} \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} \\ &< \epsilon \end{aligned}$$

\therefore For each $\epsilon > 0$, $\exists \delta = \max \{\delta_1, \delta_2\} \ni 0 \leq W(p, f + g) < \epsilon$ with $\|p\| < \delta$.

$\therefore f + g \in R[a, b]$

$$\therefore f \in R[a, b] \Rightarrow \int_a^b f(x) dx$$

$$\Rightarrow \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n f(\xi_r) \delta_r$$

Similarly

$$g \in R[a, b] \Rightarrow \int_a^b g(x) dx$$

$$\Rightarrow \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n g(\xi_r) \delta_r$$

$$\therefore \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n (f + g)(\xi_r) \delta_r$$

$$= \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n \{f(\xi_r) + g(\xi_r)\} \delta_r$$

$$\Rightarrow \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n f(\xi_r) \delta_r + \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n g(\xi_r) \delta_r$$

$$\therefore \int_a^b (f + g)(x) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

14. If $f \in R[a, b]$ then $f^2 \in R[a, b]$

Sol.

Let $f \in R[a, b]$

$\Rightarrow |f| \in R[a, b]$

$\therefore f$ is bounded on $[a, b]$

$\Rightarrow |f|$ is bounded on $[a, b]$

$\Rightarrow |f|^2 = f^2$ is bounded on $[a, b]$

$\therefore f^2 = |f|^2 \Rightarrow f \geq 0$

Let $\sup. f \text{ in } [a, b] = M > 0$

Let $\epsilon > 0$ and $f \in R[a, b]$

$\Rightarrow \exists$ a $p \in \phi[a, b]$ s.t.

$$\sum_{r=1}^n (M_r - m_r) \delta_r = U(p, f) - L(p, f) < \frac{\epsilon}{2M} \quad \dots (1)$$

Let $\inf. (f^2) = m_r^2$ and $\sup. (f^2) = M_r^2$ in $I_r \forall r = 1$ to n .

$\therefore U(p, f^2) - L(p, f^2)$

$$= \sum_{r=1}^n (M_r^2 - m_r^2) \delta_r$$

$$= \sum_{r=1}^n (M_r - m_r)(M_r + m_r) \delta_r$$

$$\leq \sum_{r=1}^n (M_r - m_r)(M - M) \delta_r$$

$$\leq 2M \sum_{r=1}^n (M_r - m_r) \delta_r$$

$$< 2M \frac{\epsilon}{2M}$$

$$\therefore U(p, f^2) - L(p, f^2) < \epsilon$$

\therefore For each $\epsilon > 0$ we can find $p \in \Phi[a, b]$

$$U(p, f^2) - L(p, f^2) < \epsilon$$

$\Rightarrow f^2$ is integrable on $[a, b]$.

15. If $f \in R[a, b]$ and $a < c < b$ then $f \in R[a, c]$, $f \in R[c, b]$ and $\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$.

Sol.

Let $f \in R[a, b]$

$\Rightarrow f$ is bounded on $[a, b]$

$\Rightarrow f$ is bounded on $[a, c]$ and $[c, b]$

$$\therefore a < c < b.$$

$\therefore f \in R[a, b]$, for a given $\epsilon > 0$, \exists a partition p of $[a, b]$ such that $U(p, f) - L(p, f) < \epsilon$

Let $p' = p \cup \{C\}$ then $L(p, f) \leq L(p', f) \leq U(p', f) \leq U(p, f)$

$$\Rightarrow U(p', f) - L(p', f) \leq U(p, f) - L(p, f) < \epsilon \quad \dots (1)$$

Let p_1, p_2 denote the set of points of p' on $[a, c]$, $[c, b]$ respectively, then p_1, p_2 are partitions on $[a, c]$ and $[c, b]$ respectively and $p' = p_1 \cup p_2$.

$$\therefore U(p', f) = U(p_1, f) + U(p_2, f) \text{ and} \quad \dots (2)$$

$$L(p', f) = L(p_1, f) + L(p_2, f) \quad \dots (3)$$

Subtracting (3) from (2), we get

$$U(p', f) - L(p', f) = [U(p_1, f) - L(p_1, f)] + [U(p_2, f) - L(p_2, f)]$$

$$\Rightarrow U(p', f) - L(p', f) < \epsilon \quad \text{from (1)}$$

\therefore For partitions p_1, p_2 of $[a, c]$ and $[c, b]$ respectively $U(p_1, f) - L(p_1, f) < \epsilon$ and $U(p_2, f) - L(p_2, f) < \epsilon$

Hence $f \in R[a, c]$ and $f \in R[c, b]$

Now consider

$$U(p', f) = U(p_1, f) + U(p_2, f)$$

$$\Rightarrow \inf. U(p', f) = \inf. U(p_1, f) + \inf. U(p_2, f)$$

$$\Rightarrow \int_a^{\bar{b}} f(x) dx = \int_a^{\bar{c}} f(x) dx + \int_{\bar{c}}^{\bar{b}} f(x) dx$$

$$\Rightarrow \int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

$$\therefore f \in R[a, b], f \in R[a, c] \text{ and } f \in R[c, b]$$

16. If $f \in R[a, b]$ and $f(x) \geq 0 \forall x \in [a, b]$ then $\int_a^b f(x) dx \geq 0$.

Sol.

Let m, M be the inf. and sup. of f in $[a, b]$.

$$\therefore f(x) \geq 0 \forall x \in [a, b] \Rightarrow m \geq 0$$

$$\therefore \text{For } p \in \phi[a, b], L(p, f) \geq m(b - a)$$

$$\Rightarrow L(p, f) \geq 0$$

$$\Rightarrow \int_a^b f(x) dx = \sup \{L(p, f) | p \in \phi[ab]\} \geq 0$$

$$\Rightarrow \int_a^b f(x) dx = \int_a^b f(x) dx \geq 0$$

17. If, $f, g \in R[a, b]$ and $f(x) \geq g(x) \forall x \in [a, b]$ then $\int_a^b f(x) dx \geq \int_a^b g(x) dx$

Sol.

(May/June-18, June/July-19)

$$f, g \in R[a, b] \Rightarrow f - g \in R[a, b]$$

$$\forall x \in [a, b], f(x) \geq g(x)$$

$$\Rightarrow f(x) - g(x) \geq 0 \forall x \in [a, b]$$

$$\Rightarrow (f - g)(x) \geq 0$$

Consider

$$\int_a^b (f - g)(x) dx = \int_a^b [f(x) - g(x)] dx \geq 0$$

$$\Rightarrow \int_a^b f(x) dx - \int_a^b g(x) dx \geq 0$$

$$\Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx$$

18. If $f \in R[a, b]$ then $\left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx$

Sol.

Let $f \in R[a, b]$

$$\Rightarrow |f| \in R[a, b]$$

$$\Rightarrow -|f| \in R[a, b]$$

$$\Rightarrow -|f|(x) \leq f(x) \leq |f|(x) \quad \forall x \in [a, b]$$

$$\Rightarrow \int_a^b -|f|(x) dx \leq \int_a^b f(x) dx \leq \int_a^b |f|(x) dx$$

$$\Rightarrow \left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx$$

19. If $f \in R[a, b]$ and m, M are the inf. and sup. of f in $[a, b]$ then $m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$

$(b-a)$ and $\int_a^b f(x) dx = \mu(b-a)$ where $\mu \in [m, M]$.

Sol.

(June/July-19), (Imp.)

Let $g : [a, b] \rightarrow R$ and $h : [a, b] \rightarrow R$ be defined by $g(x) = m$ and $h(x) = M \quad \forall x \in [a, b]$

$\therefore m, M$ are inf. and sup. of f in $[a, b]$

$$\Rightarrow m \leq f(x) \leq M \quad \forall x \in [a, b]$$

$$\therefore g(x) \leq f(x) \leq h(x) \quad \forall x \in [a, b]$$

$$\Rightarrow \int_a^b g(x) dx \leq \int_a^b f(x) dx \leq \int_a^b h(x) dx$$

$$\Rightarrow \int_a^b m dx \leq \int_a^b f(x) dx \leq \int_a^b M dx$$

$$\Rightarrow m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$$

Now \exists a real number $\mu \in [m, M] \ni \int_a^b f(x) dx = \mu(b-a)$

20. If $f \in R[a, b]$ and $|f(x)| \leq K \forall x \in [a, b]$ where $K \in \mathbb{R}^+$, then $\left| \int_a^b f(x) dx \right| \leq K(b-a)$.

Sol.

Given $|f(x)| \leq K \forall x \in [a, b]$

$\Rightarrow -K \leq f(x) \leq K \forall x \in [a, b]$

If m, M are the inf. and sup. of f in $[a, b]$ then $-K \leq m \leq f(x) \leq M \leq K \forall x \in [a, b]$

But we have $m(b-a) \leq \int_a^b f(x) dx \leq M(b-a)$

$\therefore -K(b-a) \leq m(b-a) \leq \int_a^b f(x) dx \leq M(b-a) \leq K(b-a)$

$\Rightarrow -K(b-a) \leq \int_a^b f(x) dx \leq K(b-a)$

$\Rightarrow \left| \int_a^b f(x) dx \right| \leq K(b-a)$

21. If f and g are integrable on $[a, b]$ and if $f(x) \leq g(x)$ for $x \in [a, b]$, then $\int_a^b f \leq \int_a^b g$.

Sol.

Given that $f(x) \leq g(x) \forall x \in [a, b]$

$f(x) - g(x) \leq 0$

$g(x) - f(x) \geq 0$

$(g - f) \geq 0$

Given that f is integrable on $[a, b]$ & g is integrable on $[a, b]$

i.e., $U(f) = L(f) = \int_a^b f(x) dx$ & $U(g) = L(g) = \int_a^b g(x) dx$

if $(g - f) \geq 0 \Rightarrow \int_a^b (g - f)(x) dx \geq 0$

$\int_a^b g(x) dx - \int_a^b f(x) dx \geq 0$

$$\int_a^b g(x) dx \geq \int_a^b f(x) dx$$

$$\text{i.e., } \int_a^b f \leq \int_a^b g$$

22. If f is integrable on $[a, b]$; then $|f|$ is integrable and $\left| \int_a^b f \right| \leq \int_a^b |f|$

Sol.

(May/June-18)

Given that f is integrable in $[a, b]$

Since $-|f| \leq f \leq |f|$

$$-\int_a^b |f| \leq \int_a^b f \leq \int_a^b |f|$$

$$\left| \int_a^b f \right| \leq \int_a^b |f|$$

Now, to show that $|f|$ is integrable on $[a, b]$

i.e., to show that $U(|f|, p) - L(|f|, p) < \varepsilon$

Since $|(f(x)) - (f(y))| \leq |f(x) - f(y)|$

taking supremum of on both sides

$$\begin{aligned} M(|f(x)|, [t_{k-1}, t_k]) - m(|f|, [t_{k-1}, t_k]) \\ \leq M(f, [t_{k-1}, t_k]) - m(f, [t_{k-1}, t_k]) \end{aligned}$$

multiply $(t_k - t_{k-1})$

$$[M(|f|, [t_{k-1}, t_k]) - m(|f|, [t_{k-1}, t_k])] (t_k - t_{k-1}) \leq [M(f, [t_{k-1}, t_k]) - m(f, [t_{k-1}, t_k])] (t_k - t_{k-1})$$

Now, taking \sum on both side.

$$\begin{aligned} \sum_{k=1}^n M(|f|, [t_{k-1}, t_k]) (t_k - t_{k-1}) - \sum_{k=1}^n m(|f|, [t_{k-1}, t_k]) (t_k - t_{k-1}) &\leq \sum_{k=1}^n (f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \\ &\quad - \sum_{k=1}^n m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \end{aligned}$$

$$U(|f|, p) - L(|f|, p) \leq U(f, p) - L(f, p)$$

$$U(|f|, p) - L(|f|, p) < \varepsilon$$

$\therefore |f|$ is integrable on $[a, b]$

4.3.1 Darboux's Theorem

23. If $f : [a, b] \rightarrow \mathbb{R}$ is a bounded function, then for each $\epsilon > 0$, $\exists \delta > 0$ such that

$$(i) \quad U(p, f) < \int_a^b f(x) dx + \epsilon \text{ and}$$

$$(ii) \quad L(p, f) > \int_a^b f(x) dx - \epsilon \text{ for each } p \in \phi[a, b] \text{ with } \|p\| < \delta.$$

Sol.

Let f is bounded on $[a, b]$, then \exists a real number $K > 0 \ni |f(x)| \leq K \forall x \in [a, b]$.

(i) By definition we have

$$\int_a^b f(x) dx = \infimum \{U(p, f) \mid p \in \phi[ab]\}$$

$$\therefore \text{ For each } \epsilon > 0, \exists \text{ a partition } p_1 = \{a = x_0, x_1, x_2, \dots, x_n = b\} \ni U(p, f) < \int_a^b f(x) dx + \frac{\epsilon}{2} \quad \dots (1)$$

The partition p_1 has $(p - 1)$ points excluding the end points a and b . Choose

$$\delta > 0 \ni 2K(p - 1)\delta = \frac{\epsilon}{2} \quad \dots (2)$$

Let p be any partition with $\|p\| < \delta$. Thus p may contain some or none of the partition points $x_r, r = 1, 2, \dots, p - 1$ belonging to p_1 .

If $p_2 = p \cup p_1$ then p_2 is finer than p and contains.

At the most $(p - 1)$ additional points

$$\therefore U(p, f) - 2K(p - 1)\delta \leq U(p_2, f) \leq U(p_1, f) < \int_a^b f(x) dx + \frac{\epsilon}{2} \text{ from (1)}$$

$$\Rightarrow U(p, f) < 2K(p - 1)\delta + \int_a^b f(x) dx + \frac{\epsilon}{2}$$

$$\Rightarrow U(p, f) < \frac{\epsilon}{2} + \int_a^b f(x) dx + \frac{\epsilon}{2} \text{ from (2)}$$

$$\Rightarrow U(p, f) < \int_a^b f(x) dx + \epsilon \text{ for any partition } p \text{ with } \|p\| < \delta.$$

(ii) By definition we have

$$\int_a^b f(x) dx = \sup \{L(p, f) \mid p \in \phi[ab]\}$$

$$\therefore \text{ For each } \epsilon > 0, \exists \text{ a partition } p_1 = \{a = x_0, x_1, x_2, \dots, x_n = b\} \ni L(p_1, f) > \int_a^b f(x) dx - \frac{\epsilon}{2} \quad \dots (3)$$

The partition p_1 has $(p - 1)$ points excluding the end points a and b choose $\delta > 0 \ni 2K(p - 1)$

$$\delta = \frac{\epsilon}{2} \quad \dots (4)$$

Let p be any partition with $\|p\| < \delta$. Thus p may contain some or none of the partition points $x_r, r = 1, 2, 3, \dots, p - 1$ belonging to p_1 .

If $p_2 = p \cup p_1$ thus p_2 is finer than p and contains atmost $p - 1$ additional points.

$$\therefore L(p, f) + 2K(p - 1)\delta \geq L(p_2, f) \geq L(p_1, f) > \int_a^b f(x) dx - \frac{\epsilon}{2} \text{ from (3)}$$

$$\Rightarrow L(p, f) > \int_a^b f(x) dx - \frac{\epsilon}{2} - 2K(p - 1)\delta$$

$$\Rightarrow L(p, f) > \int_a^b f(x) dx - \frac{\epsilon}{2} - \frac{\epsilon}{2} \text{ from (4)}$$

$$\Rightarrow L(p, f) > \int_a^b f(x) dx - \epsilon \text{ for any partition } p \text{ with } \|p\| < \delta.$$

24. Prove that $\left| \int_{-2\pi}^{2\pi} x^2 \sin^8(e^x) dx \right| \leq \frac{16\pi^3}{3}$

Sol.

(May/June-18, Nov/Dec.-18), (Imp.)

$$\leq \int_{-2\pi}^{2\pi} |x^2 \sin^8(e^x)| dx$$

$$\leq \left[\frac{x^3}{3} \cos^8(e^x) \right]_{-2\pi}^{2\pi} - \int_{-2\pi}^{2\pi} \sin^8(e^x) \cdot 2x dx$$

$$\leq \left[\frac{(+2\pi)^3}{3} + \frac{(2\pi)^3}{3} \right] \cos^8(e^{2\pi} - e^{-2\pi}) -$$

$$\begin{aligned}
 & \left[\cancel{2} \frac{x^2}{\cancel{2}} \cos^8(e^x) - 2 \sin^8 e^x \right]_{-2\pi}^{2\pi} \\
 & \leq \frac{8\pi^3}{3} + \frac{8\pi^3}{3} (i) - [(2\pi)^2 + (2\pi)^2 \cos^8(2\pi - 2\pi) - 2 \sin^8(e^{2\pi/2\pi})] \\
 & \leq \frac{8\pi^3}{3} + \frac{8\pi^3}{3} - 0 \\
 & \leq \frac{16\pi^3}{3}
 \end{aligned}$$

25. Let f be a bounded function on $[a, b]$, so that there exists $B > 0$ such that $|f(x)| \leq B$ for all $x \in [a, b]$

(a) For any set $S \subseteq [a, b]$ and $x_0, y_0 \in S$,

Sol.

$$\begin{aligned}
 & \text{We have } f(x_0)^2 - f(y_0)^2 \leq \\
 & \leq |f(x_0) + f(y_0)| \cdot |f(x_0) - f(y_0)| \\
 & \leq 2B |f(x_0) - f(y_0)| \\
 & \leq 2B [M(f, S) - m(f, S)]
 \end{aligned}$$

$$\begin{aligned}
 & \text{It follows that } M(f^2, S) - m(f^2, S) \leq \\
 & \leq 2B [M(f, S) - m(f, S)]
 \end{aligned}$$

$$\therefore U(f^2, P) - L(f^2, P) \leq 2B [U(f, P) - L(f, P)]$$

(b) Suppose that f is integrable and consider $\epsilon > 0 \exists$ partitions P_1 and P_2 of $[a, b]$ satisfying.

Sol.

$$L(f, P_1) > L(f) - \frac{\epsilon}{2} \text{ and } U(f, P_2) < U(f) + \frac{\epsilon}{2}$$

$$\text{For } P = P_1 \cup P_2$$

$$U(f, P) - L(f, P) \leq U(f, P_2) - L(f, P_1)$$

$$< U(f) + \frac{\epsilon}{2} - \left[L(f) - \frac{\epsilon}{2} \right]$$

$$< U(f) - L(f) + \epsilon$$

$$U(f) = L(f)$$

$\therefore f$ is integrable

$\therefore f$ is integrable

$$f^2 = f \cdot f$$

$$\int_a^b f^2 dx = \int_a^b (f \cdot f) dx$$

$$\therefore \int_a^b f dx < \infty \quad [\because \text{using part (a)}]$$

$$\therefore \int_a^b f^2 dx < \infty$$

$$\therefore f^2 \text{ also integrable on } [a, b]$$

26. (a) $\lim_{x \rightarrow 0} \frac{1}{x} \int_0^x e^{t^2} dt$

Sol.

$$I = \int_0^x e^{-(-t^2)} dt$$

$$I^2 = \int_0^x e^{-t^2} dt$$

$$I^2 = \int_0^x \int_0^x e^{-t^2} e^{-y^2} dy dt = (t^2 + y^2) = r^2$$

$$= \int_0^x \int_0^x e^{-r^2} r \cdot d\theta \cdot dr$$

$$x \int_0^x e^{-r^2} r \cdot dr = x \left[\frac{-e^{-r^2}}{2} \right]_0^x$$

$$I^2 = x \left[\frac{-e^{-x^2}}{2} \right] \text{ substitute given}$$

$$\lim_{x \rightarrow 0} \frac{1}{x} \cdot x \left[\frac{-e^{-x^2}}{2} \right]$$

$$= \frac{-1}{2}$$

(b) $\lim_{h \rightarrow 0} \frac{1}{h} \int_3^{3+h} e^{t^2} dt$

Sol.

Consider $\int_3^{3+h} e^{t^2} dt$

Let $I = \int_3^{3+h} e^{-(-t^2)} dt$

$$I^2 = \int_3^{3+h} e^{-(-t^2)} dt \int_3^{3+h} e^{-y^2} dy$$

$$= \int_3^{3+h} \int_3^{3+h} e^{-t^2-y^2} dy dt$$

$$\Rightarrow \int_3^{3+h} \int_3^{3+h} e^{-r^2} \cdot r \cdot d\theta \cdot dr$$

$$\Rightarrow \int_3^{3+h} e^{-r^2} r \cdot dr$$

$$h \left[-\frac{e^{-r^2}}{2} \right]_3^{3+h}$$

Substitute in given equation

$$\lim_{h \rightarrow 0} \frac{1}{h} \cdot h \left[-\frac{e^{-(3+h)^2}}{2} + \frac{e^{-(3)^2}}{2} \right]$$

$$\lim_{h \rightarrow 0} \left[-\frac{e^{-(3+h)^2}}{2} + \frac{e^{-(3)^2}}{2} \right]$$

$$\left[\frac{e^{-3^2}}{2} - \frac{e^{-3^2}}{2} \right]$$

$$= 0$$

27. Let $f(x)$ & $g(x)$ is continuous real valued function on $[a, b]$.

Sol.

For each $\epsilon > 0 \exists m \in \mathbb{Z}^+ \ni |f(x) - g(x)| < \epsilon$

$f(x)$ is continuous and $g(x)$ is continuous

$\therefore f(x)g(x)$ also continuous function

$$\therefore \int_a^b f(x)g(x) dx = 0$$

For every continuous function g on $[a, b]$

$$\therefore \int_a^b f(x)g(x) dx = 0$$

$$\int_a^b f(x) dx = 0$$

$\therefore f(x) = 0$ for all x in $[a, b]$

4.4 FUNDAMENTAL THEOREM OF CALCULUS

4.4.1 Necessary and Sufficient Condition for Integrability

28. A bounded function f is integrable on $[ab]$ if and only if for each $\epsilon > 0$, \exists a partition p of $[ab]$. Such that $U(p, f) - L(p, f) < \epsilon$.

Sol.

(Nov/Dec.-18, June/July-19, Dec.-17)

Let f be Riemann integrable on $[ab]$.

$$\Rightarrow \int_a^b f(x) dx = \int_a^b f(x) dx = \int_a^b f(x) dx \quad \dots (1)$$

Let $\epsilon > 0$

$$\text{By Darboux's theorem, } \exists \delta > 0 \ni U(p, f) < \int_a^b f(x) dx + \frac{\epsilon}{2} \quad \dots (2)$$

$$\text{and } L(p, f) > \int_a^b f(x) dx - \frac{\epsilon}{2} \quad \dots (3)$$

For each $p \in \Phi [a, b]$ with $\|p\| < \delta$.

\therefore From (1) and (2) and from (1) and (3) we get.

$$U(p, f) < \int_a^b f(x) dx + \frac{\epsilon}{2} \text{ and } L(p, f) > \int_a^b f(x) dx - \frac{\epsilon}{2}$$

$$\Rightarrow U(p, f) < \int_a^b f(x) dx + \frac{\epsilon}{2} \text{ and } \int_a^b f(x) dx < L(p, f) + \frac{\epsilon}{2}$$

$$\Rightarrow U(p, f) < L(p, f) + \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$\Rightarrow U(p, f) - L(p, f) < \epsilon$$

Also we have $U(p, f) - L(p, f) \geq 0$

$$\Rightarrow 0 \leq U(p, f) - L(p, f) < \epsilon$$

Conversely :

Let for each $\epsilon > 0$, \exists a partition p of $[a, b]$ $\exists 0 \leq U(p, f) - L(p, f) < \epsilon$

By definition we have

$$\int_a^b f(x) dx = \infimum \{U(p, f) \mid p \in \phi[ab]\}$$

$$\Rightarrow \int_a^b f(x) dx \leq U(p, f) \quad \dots (4)$$

Similarly

$$\int_a^b f(x) dx = \sup. \{L(p, f) \mid p \in \phi[ab]\}$$

$$\Rightarrow \int_a^b f(x) dx \geq L(p, f)$$

$$\Rightarrow -\int_a^b f(x) dx \leq -L(p, f) \quad \dots (5)$$

Adding (4) and (5)

$$\Rightarrow \int_a^b f(x) dx - \int_a^b f(x) dx \leq U(p, f) - L(p, f) < \epsilon$$

Also we have

$$\int_a^b f(x) dx - \int_a^b f(x) dx \geq 0$$

$$\Rightarrow 0 \leq \int_a^{\bar{b}} f(x) dx - \int_a^b f(x) dx < \epsilon$$

$\therefore \epsilon > 0$ is arbitrary

$$\Rightarrow \int_a^{\bar{b}} f(x) dx - \int_a^b f(x) dx = 0$$

$$\Rightarrow \int_a^{\bar{b}} f(x) dx = \int_a^b f(x) dx$$

$\Rightarrow f$ is Riemann integrable on $[a, b]$.

29. Show that $f(x) = 3x + 1$ is integrable on $[1, 2]$ and $\int_1^2 (3x + 1) dx = \frac{11}{2}$

Sol.

Let $f(x) = 3x + 1$ is bounded on $[0, 2]$

Consider the partition

$$p = \left\{ 1, 1 + \frac{1}{n}, 1 + \frac{2}{n}, \dots, 1 + \frac{r}{n}, \dots, 2 \right\}$$

Let r^{th} subinterval $I_r = \left[1 + \frac{r-1}{n}, 1 + \frac{r}{n} \right]$ and length of each subinterval $\delta_r = \frac{1}{n}$.

$\therefore f(x) = 3x + 1$ is increasing on $[1, 2]$.

$\therefore M_r = \sup. \text{ of } f \text{ in } I_r = 3 \left(1 + \frac{r}{n} \right) + 1 = 4 + \frac{3r}{n}$ and $m_r = \inf. \text{ of } f \text{ in } I_r$

$$I_r = 3 \left(1 + \frac{r-1}{n} \right) + 1 = 4 + \frac{3(r-1)}{n}$$

$$\therefore U(p, f) = \sum_{r=1}^n M_r \delta_r = \sum_{r=1}^n \left(4 + \frac{3r}{n} \right) \frac{1}{n}$$

$$= \sum_{r=1}^n \frac{4}{n} + \frac{3}{n^2} \sum_{r=1}^n r$$

$$= \frac{4}{n} (n) + \frac{3}{n^2} \cdot \frac{n(n+1)}{2}$$

$$= 4 + \frac{3}{2n^2} n^2 \left(1 + \frac{1}{n} \right)$$

$$= 4 + \frac{3}{2} \left(1 + \frac{1}{n} \right)$$

Similarly

$$\begin{aligned}
 L(p, f) &= \sum_{r=1}^n m_r \delta_r \\
 &= \sum_{r=1}^n \left(4 + \frac{3(r-1)}{n} \right) \frac{1}{n} \\
 &= \frac{4}{n} \sum_{r=1}^n (1) + \frac{3}{n^2} \sum_{r=1}^n (r-1) \\
 &= \frac{4}{n} (n) + \frac{3}{n^2} \frac{(n-1)n}{2} \\
 &= 4 + \frac{3n^2}{2n^2} \left(1 - \frac{1}{n} \right) \\
 &= 4 + \frac{3}{2} \left(1 - \frac{1}{n} \right)
 \end{aligned}$$

$$\begin{aligned}
 \therefore \int_1^2 f(x) dx &= \lim_{n \rightarrow \infty} L(p, f) \\
 &= \lim_{n \rightarrow \infty} \left[4 + \frac{3}{2} \left(1 - \frac{1}{n} \right) \right] \\
 &= 4 + \frac{3}{2} = \frac{11}{2}
 \end{aligned}$$

Similarly

$$\begin{aligned}
 \int_1^{\frac{3}{2}} f(x) dx &= \lim_{n \rightarrow \infty} U(p, f) \\
 &= \lim_{n \rightarrow \infty} \left[4 + \frac{3}{2} \left(1 - \frac{1}{n} \right) \right] \\
 &= 4 + \frac{3}{2} = \frac{11}{2}
 \end{aligned}$$

$$\Rightarrow \int_1^2 f(x) dx = \int_1^{\frac{3}{2}} f(x) dx = \frac{11}{2}$$

$\Rightarrow f(x) = 3x + 1$ is integrable on $[1, 2]$

$$\text{and } \int_1^2 (3x + 1) dx = \frac{11}{2}$$

30. Prove that $f(x) = x^2$ is integrable on $[0, a]$

$$\text{and } \int_0^a x^2 dx = \frac{a^3}{3}.$$

Sol.

Let $f(x) = x^2$ is bounded on $[0, a]$

Consider the partition

$$p = \left\{ 0, \frac{a}{n}, \frac{2a}{n}, \dots, \frac{ra}{n}, \dots, a \right\}$$

$$\text{Let } r^{\text{th}} \text{ subinterval } I_r = \left[\frac{(r-1)a}{n}, \frac{ra}{n} \right]$$

$$\text{Length of each subinterval} = \delta_r = \frac{a}{n}$$

$\therefore f(x) = x^2$ is an increasing function in $[0, a]$

$$\text{Let } M_r = \sup. \text{ of } f \text{ in } I_r = \left(\frac{ra}{n} \right)^2 = \frac{r^2 a^2}{n^2}$$

and $m_r = \infimum \text{ of } f \text{ in } I_r$

$$I_r = \left[\frac{(r-1)a}{n}, \frac{ra}{n} \right] = \frac{(r-1)^2 a^2}{n^2}$$

Now

$$\begin{aligned}
 U(p, f) &= \sum_{r=1}^n M_r \delta_r = \sum_{r=1}^n \frac{r^2 a^2}{n^2} \cdot \frac{a}{n} \\
 &= \sum_{r=1}^n \frac{a^3 r^2}{n^3} = \frac{a^3}{n^3} \sum_{r=1}^n r^2 \\
 &= \frac{a^3}{6n^3} \times \frac{n(n+1)(2n+1)}{6} \\
 &= \frac{a^3}{6n^3} n^3 \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right) \\
 &= \frac{a^3}{6} \left(1 + \frac{1}{n} \right) \left(2 + \frac{1}{n} \right)
 \end{aligned}$$

Similarly

$$\begin{aligned}
 L(p, f) &= \sum_{r=1}^n m_r \delta_r = \sum_{r=1}^n \frac{(r-1)^2 a^2}{n^2} \times \frac{a}{n} \\
 &= \frac{a^3}{n^3} \sum_{r=1}^n (r-1)^2
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{a^3}{n^3} \times \frac{(n-1)n(2n-1)}{6} \\
 &= \frac{a^3}{6n^3} n^3 \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) \\
 &= \frac{a^3}{6} \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right)
 \end{aligned}$$

Consider

$$\begin{aligned}
 \int_0^a f(x) dx &= \lim_{n \rightarrow \infty} L(p, f) \\
 &= \lim_{n \rightarrow \infty} \frac{a^3}{6} \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) \\
 &= \frac{2a^3}{6} = \frac{a^3}{3}
 \end{aligned}$$

Similarly

$$\begin{aligned}
 \int_0^a f(x) dx &= \lim_{n \rightarrow \infty} U(p, f) = \lim_{n \rightarrow \infty} \frac{a^3}{6} \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) = \frac{2a^3}{6} = \frac{a^3}{3} \\
 \therefore \int_0^a f(x) dx &= \int_0^a f(x) dx = \frac{a^3}{3}
 \end{aligned}$$

$$\Rightarrow f(x) = x^2 \text{ is integrable on } [0, 4] \text{ and } \int_0^a x^2 dx = \frac{a^3}{3}$$

31. Prove that $f(x) = \sin x$ is integrable on $\left[0, \frac{\pi}{2}\right]$ and $\int_0^{\pi/2} \sin x dx = 1$.

Sol.

Let $f(x) = \sin x$ is bounded on $\left[0, \frac{\pi}{2}\right]$

Consider the partition

$$p = \left\{0, \frac{\pi}{2n}, \frac{2\pi}{2n}, \frac{3\pi}{2n}, \dots, \frac{2\pi}{2n}, \dots, \frac{n\pi}{2n}\right\}$$

$$\text{Let } r^{\text{th}} \text{ subinterval } I_r = \left[\frac{(r-1)\pi}{2n}, \frac{r\pi}{2n}\right]$$

and Length of each subinterval $\delta_r = \frac{\Pi}{2n}$

$\therefore f(x) = \sin x$ is increasing in $\left[0, \frac{\Pi}{2}\right]$

Let $M_r = \sup. \text{ of } f \text{ in } I_r = \sin \frac{r\Pi}{2n}$

and $m_r = \text{Infimum of } f \text{ in } I_r = \sin \frac{(r-1)\Pi}{2n}$

Now consider

$$U(p, f) = \sum_{r=1}^n M_r \delta_r = \sum_{r=1}^n \sin \frac{r\Pi}{2n} \times \frac{\Pi}{2n} = \frac{\Pi}{2n} \left[\sin \frac{\Pi}{2n} + \sin \frac{2\Pi}{2n} + \dots + \sin \frac{n\Pi}{2n} \right]$$

We know that $\sin a + \sin(a + d) + \dots + \sin(a + (n-1)d) = \frac{\sin\left(a + \frac{(n-1)}{2}d\right) \sin \frac{nd}{2}}{\sin\left(\frac{d}{2}\right)}$

$$\therefore U(p, f) = \frac{\Pi}{2n} \left[\frac{\sin\left(\frac{\Pi}{2n} + \frac{n-1}{2} \cdot \frac{\Pi}{2n}\right) \sin \frac{n\Pi}{4n}}{\sin\left(\frac{\Pi}{4n}\right)} \right]$$

$$= \frac{\frac{\Pi}{2n} \left[\sin \frac{(n+1)\Pi}{4n} \cdot \sin \frac{\Pi}{4} \right]}{\sin\left(\frac{\Pi}{4n}\right)}$$

$$= \frac{\frac{\Pi}{2\sqrt{2n}} \left\{ \sin \frac{\Pi}{4} \cos \frac{\Pi}{4n} + \cos \frac{\Pi}{4} \sin \frac{\Pi}{4n} \right\}}{\sin\left\{\frac{\Pi}{4n}\right\}}$$

$$= \frac{\Pi}{2\sqrt{2n}} \cdot \frac{1}{\sqrt{2}} \left(\cos \frac{\Pi}{4n} + 1 \right) = \frac{\Pi}{4n} \left(\cot \frac{\Pi}{4n} + 1 \right)$$

Similarly we can prove that $L(p, f) = \frac{\Pi}{4n} \left(\cot \frac{\Pi}{4n} - 1 \right)$

$$\begin{aligned}\therefore \int_0^{\pi/2} f(x) dx &= \lim_{n \rightarrow \infty} L(p, f) = \lim_{n \rightarrow \infty} \frac{(\pi/4n)}{\tan(\pi/4n)} - \lim_{n \rightarrow \infty} \frac{\pi}{4n} \\ &= 1 - 0 = 1 \quad \left(\because \lim_{\theta \rightarrow 0} \frac{\tan \theta}{\theta} = 1 \right)\end{aligned}$$

Similarly

$$\begin{aligned}\int_0^{\pi/2} f(x) dx &= \lim_{n \rightarrow \infty} U(p, f) = 1 \\ \therefore \int_0^{\pi/2} f(x) dx &= \int_0^{\pi/2} f(x) dx = 1\end{aligned}$$

$$\therefore f(x) = \sin x \text{ is integrable on } \left[0, \frac{\pi}{2}\right] \text{ and } \int_0^{\pi/2} \sin x dx = 1.$$

4.4.2 Another Definition of Riemann Integral

Let $f : [ab] \rightarrow \mathbb{R}$ be a function and $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ be a partition of $[ab]$. Let $\{\xi_1, \xi_2, \dots, \xi_n\} \subset [ab]$ be such $x_{r-1} \leq \xi_r \leq x_r \forall r = 1, 2, 3, \dots, n$. The function f is said to be Riemann integrable over $[ab]$, if to each $\epsilon > 0$, $\exists \delta > 0$ and a number I such that $\left| \sum_{r=1}^n f(\xi_r) \delta_r - I \right| < \epsilon$ for $p \in \phi$

$[ab]$ with $\|p\| < \delta$ and $\xi_r \in [x_{r-1}, x_r]$. The number I is the Riemann integral of f over $[a, b] \Rightarrow \int_a^b f(x) dx = \lim_{n \rightarrow \infty} \left[\sum_{r=1}^n f(\xi_r) \delta_r \right]$.

4.4.3 Primitive (Definition)

If $f \in R[a, b]$ and if $\exists \phi : [a, b] \rightarrow \mathbb{R} \ni \phi'(x) = f(x) \forall x \in [a, b]$ then ϕ is called a primitive or antiderivative of f .

4.5 FUNDAMENTAL THEOREM OF INTEGRAL CALCULUS

32. If $f \in R[a, b]$ and ϕ is a primitive of f then $\int_a^b f(x) dx = \phi(b) - \phi(a)$.

Sol.

ϕ is a primitive of f on $[a, b]$

$$\Rightarrow \phi'(x) = f(x) \quad \forall x \in [a, b] \quad \dots (1)$$

Consider the partition $p = \{a = x_0, x_1, x_2, \dots, x_n = b\}$ of $[a, b]$

$$\therefore f \in R[a, b]$$

$$\Rightarrow x_{r-1} \leq \xi_r \leq x_r \quad \forall r = 1, 2, \dots, n$$

$$\Rightarrow \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n f(\xi_r) \delta_r = \int_a^b f(x) dx \quad \dots (2)$$

$\therefore \phi$ is derivable on $[a, b]$

$\Rightarrow \phi$ is continuous and derivable on $[x_{r-1}, x_r] \quad \forall r = 1$ to n

\therefore By lagrange's mean value theorem we have

$$\phi'(\xi_r) = \frac{\phi(x_r) - \phi(x_{r-1})}{x_r - x_{r-1}} \quad \forall \xi_r \in (x_{r-1}, x_r), r = 1 \text{ to } n.$$

$$\Rightarrow \phi(x_r) - \phi(x_{r-1}) = (x_r - x_{r-1}) \phi'(\xi_r) \quad \forall r = 1 \text{ to } n.$$

Adding these n equalities we get

$$\sum_{r=1}^n [\phi(x_r) - \phi(x_{r-1})] = \sum_{r=1}^n \phi'(\xi_r) \delta_r$$

$$\Rightarrow \sum_{r=1}^n [\phi(x_r) - \phi(x_{r-1})] = \sum_{r=1}^n f(\xi_r) \delta_r \quad \text{from (1)}$$

$$\Rightarrow \sum_{r=1}^n f(\xi_r) \delta_r = \phi(x_1) - \phi(x_0) + \phi(x_2) - \phi(x_1) + \dots + \phi(x_n) - \phi(x_{n-1})$$

$$\Rightarrow \sum_{r=1}^n f(\xi_r) \delta_r = \phi(x_n) - \phi(x_0)$$

$$\therefore \lim_{\|p\| \rightarrow 0} \sum_{r=1}^n f(\xi_r) \delta_r = \lim_{\|p\| \rightarrow 0} [\phi(x_n) - \phi(x_0)]$$

$$\Rightarrow \int_a^b f(x) dx = \phi(b) - \phi(a) \quad \text{from (2)}$$

33. Show that $\int_0^1 x^4 dx = \frac{1}{5}$

Sol.

Let $f(x) = x^4$ is continuous on R

\Rightarrow Continuous on $[0, 1]$

$$\Rightarrow \int_0^1 x^4 dx \text{ exists.}$$

$$\text{Let } \phi(x) = \frac{x^5}{5} \text{ defined on } [0, 1]$$

Clearly ϕ is derivable on $[0, 1]$ and

$$\phi'(x) = x^4 = f(x) \quad \forall x \in [0, 1]$$

$\therefore \phi$ is primitive of f on $[0, 1]$

\therefore By fundamental theorem

$$\int_0^1 x^4 dx = \phi(1) - \phi(0) = \frac{1}{5} - 0 = \frac{1}{5}$$

$$\Rightarrow \int_0^1 x^4 dx = \frac{1}{5}$$

34. Show that $\int_a^b \cos x dx = \sin b - \sin a$.

Sol.

Let $f(x) = \cos x$ is continuous on \mathbb{R} .

$\Rightarrow f(x)$ is continuous on $[a, b]$

$$\Rightarrow \int_a^b \cos x dx \text{ exists.}$$

Let $\phi(x) = \sin x$ defined on $[a, b]$

$\Rightarrow \phi$ is derivable on $[a, b]$ and

$$\phi'(x) = \cos x = f(x)$$

$\Rightarrow \phi$ is primitive of f on $[a, b]$

\therefore By fundamental theorem

$$\int_a^b \cos x dx = \phi(b) - \phi(a)$$

$$\Rightarrow \int_a^b \cos x dx = \sin b - \sin a$$

35. Prove that $\int_a^b e^x dx = e^b - e^a$.

Sol.

Let $f(x) = e^x$ is continuous on \mathbb{R}

$\Rightarrow f(x)$ is continuous on $[a, b]$

$$\Rightarrow \int_a^b e^x dx \text{ exists}$$

Let $\phi(x) = e^x$ defined on $[a, b]$ and $\phi'(x) = e^x = f(x)$

$\Rightarrow \phi$ is primitive of f on $[a, b]$

$$\therefore \int_a^b e^x dx = \phi(b) - \phi(a)$$

$$\Rightarrow \int_a^b e^x dx = e^b - e^a$$

36. Evaluate $\int_0^{\pi/4} (\sec^4 x - \tan^4 x) dx$

Sol.

Let $f(x) = \sec^4 x - \tan^4 x$

$$= (\sec^2 x - \tan^2 x) (\sec^2 x + \tan^2 x)$$

$$= (1) (\sec^2 x + \tan^2 x)$$

$$f(x) = 2 \sec^2 x - 1$$

$$\therefore \tan^2 x = \sec^2 x - 1 \text{ and } \sec^2 x - \tan^2 = 1$$

which is continuous on $\left[0, \frac{\pi}{4}\right]$ and

$$\text{Hence } \int_0^{\pi/4} f(x) dx \text{ exists.}$$

Let $\phi(x) = 2 \tan x - x$ defines on $\left[0, \frac{\pi}{4}\right]$

$$\text{and } \phi'(x) = 2 \sec^2 x - 1 = f(x)$$

$$\Rightarrow \phi \text{ is primitive of } f \text{ on } \left[0, \frac{\pi}{4}\right]$$

∴ By fundamental theorem

$$\begin{aligned}\int_0^{\pi/4} (\sec^4 x - \tan^4 x) dx \\&= \phi\left(\frac{\pi}{4}\right) - \phi(0) \\&= \left(2 - \frac{\pi}{4}\right) - 0\end{aligned}$$

$$\therefore \int_0^{\pi/4} (\sec^4 x - \tan^4 x) dx = 2 - \frac{\pi}{4}$$

37. $f(x) = \frac{1}{2^n}$; $\frac{1}{2^{n+1}} < x \leq \frac{1}{2^n} \quad \forall \quad n = 0, 1, 2, \dots, f(0) = 0$

Sol.

Let $f \in R [0, 1]$

We have

$$\begin{aligned}\int_{(1/2)^n}^1 f(x) dx &= \int_{(1/2)^n}^{(1/2)^{n-1}} f(x) dx + \int_{(1/2)^{n-1}}^{(1/2)^{n-2}} f(x) dx \\&\quad + \dots + \int_{(1/2)^1}^1 f(x) dx \\&\Rightarrow \int_{(1/2)^n}^{(1/2)^{n-1}} \frac{1}{2^{n-1}} dx + \int_{(1/2)^{n-1}}^{(1/2)^{n-2}} \frac{1}{2^{n-2}} dx + \dots + \int_{1/2}^1 1 dx \\&\Rightarrow \frac{1}{2^{n-1}} \left[\frac{1}{2^{n-1}} - \frac{1}{2^n} \right] + \frac{1}{2^{n-1}} \\&\quad \left[\frac{1}{2^{n-2}} - \frac{1}{2^{n-1}} \right] + \dots + \left[1 - \frac{1}{2} \right] \\&\Rightarrow \frac{1}{2^{n-1}} \left[\frac{1}{2^n} \right] + \frac{1}{2^{n-2}} \left[\frac{1}{2^{n-1}} \right] + \dots + \left[\frac{1}{2} \right] \\&\Rightarrow \frac{1}{2} \left[\frac{1}{4^{n-1}} + \frac{1}{4^{n-2}} + \dots + 1 \right]\end{aligned}$$

$$\Rightarrow \frac{1}{2} \left[\frac{1 - \left(\frac{1}{4}\right)^n}{1 - \frac{1}{4}} \right]$$

which is a geometric series

with CR $\frac{1}{4} < 1$

$$\Rightarrow \frac{2}{3} \left(1 - \left(\frac{1}{4}\right)^n \right)$$

$$\begin{aligned} \therefore \int_0^1 f(x) dx &= \lim_{n \rightarrow \infty} \int_{\left(\frac{1}{2}\right)^n}^1 f(x) dx \\ &= \lim_{n \rightarrow \infty} \frac{2}{3} \left(1 - \frac{1}{4^n} \right) = \frac{2}{3} \end{aligned}$$

38. Show that $\int_a^b x^n dx = \frac{1}{n+1} (b^{n+1} - a^{n+1})$ where $n \in \mathbb{N}$.

Sol.

Let $f(x) = x^n$ is continuous on \mathbb{R}

$\Rightarrow f(x)$ is continuous on $[a, b]$

and $\int_a^b x^n dx$ exists.

Let $\phi(x) = \frac{x^{n+1}}{n+1}$ defined on $[a, b]$

$\Rightarrow \phi(x)$ is derivable on $[a, b]$ and

$$\phi'(x) = x^n = f(x) \quad \forall x \in [a, b]$$

$\Rightarrow \phi$ is a primitive of f on $[a, b]$

\therefore By fundamental theorem

$$\int_a^b x^n dx = \phi(b) - \phi(a) = \frac{b^{n+1}}{n+1} - \frac{a^{n+1}}{n+1}$$

$$\therefore \int_a^b x^n dx = \frac{1}{n+1} (b^{n+1} - a^{n+1}) \quad \forall n \in \mathbb{N}$$

39. Intermediate value theorem for integrability

Statement : If 'f' is continuous on [a, b]. Then prove that for atleast x in [a, b],

$$f(x) = \frac{1}{b-a} \int_a^b f(x) dx$$

Sol.

(May/June-18)

Let $M = \sup \{f(x) / x \in [a, b]\}$

$m = \inf \{f(x) / x \in [a, b]\}$

$\Rightarrow m \leq M$

Case (i)

Let $m = M$

$f(x) = k$,

i.e., a constant function

$$\begin{aligned} \text{R.H.S} &= \frac{1}{b-a} \int_a^b f(x) dx - \frac{1}{b-a} \int_a^b k dx = \frac{1}{b-a} [kx]_a^b \\ &= \frac{1}{b-a} (b-a)k \\ &= k \\ &= f(x) \end{aligned}$$

Case (ii)

$m < M$

$\therefore f$ is continuous on [a, b]

it attains its sup & inf on [a, b]

$\Rightarrow \exists, x_0, y_0 \in [a, b] \exists f(x_0) = M, f(y_0) = m \quad \dots(1)$

$\Rightarrow m < f(x) < M$

Integrating throughout with respect to 'x' between the limits a & b

$$\int_a^b m dx < \int_a^b f(x) dx < \int_a^b M dx$$

$$m(b-a) < \int_a^b f dx < M(b-a)$$

$$m < \frac{1}{b-a} \int_a^b f dx < M$$

$$f(y_0) < \frac{1}{b-a} \int_a^b f dx < f(x_0)$$

$$\frac{1}{b-a} \int_a^b f = f(x) \quad x \in [x_0, y_0]$$

$$\frac{1}{b-a} \int_a^b f = f(x)$$

40. if 'g' is integrable on [a, b] & g is a continuous function on [a, b] which is differentiable on [a, b].

Then prove that $\int_a^b g' = g(b) - g(a)$

Sol.

(Imp.)

Since g' is integrable on [a, b]

by cauchy criteria

$$U(g', p) - L(g', p) < \varepsilon$$

where $P = \{a = t_0 < t_1 \dots < t_{k-1} < t_k \dots < t_n = b\}$ is partition of [a, b]

since g is continuous & differentiable

\Rightarrow g is continuous in $[t_{k-1}, t_k]$

g is differentiable in $[t_{k-1}, t_k]$

By Lefschetz's mean value theorem

$$x \in (t_{k-1}, t_k), \exists \frac{g(t_k) - g(t_{k-1})}{t_k - t_{k-1}} = g'(x_k)$$

$$g(t_k) - g(t_{k-1}) = g'(x_k) (t_k - t_{k-1})$$

$$\sum_{k=1}^n [g(t_k) - g(t_{k-1})] = \sum_{k=1}^n g'(x_k) (t_k - t_{k-1})$$

$$g(b) - g(a) = \sum_{k=1}^n g'(x_k) (t_k - t_{k-1}) \quad \dots(1)$$

$$\therefore L(f, p) \leq L(f) \leq U(f) \leq U(f, p)$$

$$\Rightarrow L(g', p) \leq L(g') \leq U(g') \leq U(g', p) \quad \dots(2)$$

$$\therefore g' \text{ is integrable} \Rightarrow \text{by differentiable, } L(g') = U(g') = \int_a^b g'$$

$$(2) \Rightarrow L(g', (p)) \leq \int_a^b g' \leq U(g', p) \quad \dots(3)$$

$$m(g', [t_{k-1}, t_k]) \leq g'(x_k) \leq M(g', [t_{k-1}, t_k])$$

multiply $(t_k - t_{k-1})$ & taking $\sum_{k=1}^n$

$$\sum_{k=1}^n m(g', [t_{k-1}, t_k]) (t_k - t_{k-1}) \leq \sum_{k=1}^n g'(x_k) (t_k - t_{k-1}) \leq \sum_{k=1}^n M(g', [t_{k-1}, t_k]) (t_k - t_{k-1})$$

$$L(g', p) \leq \sum_{k=1}^n g(t_k) - g(t_{k-1}) \leq U(g', p)$$

$$L(g', p) \leq g(b) - g(a) \leq U(g', p) \quad \dots(4)$$

Using (3) & (4)

$$\left[\int_a^b g' - (g(b) - g(a)) \right] < \varepsilon$$

$\varepsilon > 0$ is arbitrary

$$\int_a^b g' = g(b) - g(a)$$

41. If U and V are continuous function on [a, b] that are differentiable on (a, b) and if U' and

V' are integrable on [a, b] then $\int_a^b U(x) V'(x) dx + \int_a^b U'(x) V(x) dx = U(b) V(b) - U(a) V(a)$

Sol.

(Imp.)

Suppose that $g(x) = u(x) v(x)$

u & v are differentiable

Since every differentiable function is continuous

\therefore U, V are continuous on [a, b]

Since every continuous function is integrable

i.e., U & V are Integrable on [a, b]

Since $g(x) = U(x) V(x)$

$$g'(x) = U(x) V'(x) + V(x) U'(x)$$

$$U', V' \in [a, b]$$

By Fundamental Theorem of Integral Calculus

$$\int_a^b g'(x) dx = g(b) - g(a)$$

$$\int_a^b g'(x) dx = \int_a^b [U(x) V'(x) + U'(x) V(x)] dx$$

$$[g(x)]_a^b = \int_a^b U(x) V'(x) dx + \int_a^b U'(x) V(x) dx$$

$$[U(x) V(x)]_a^b = \int_a^b U(x) V'(x) dx + \int_a^b U'(x) V(x) dx$$

$$U(b) V(b) - U(a) V(a) = \int_a^b U(x) V'(x) dx + \int_a^b U'(x) V(x) dx$$

42. Fundamental Theorem of Integrate Calculus - II

Let f be an integrable function on $[a, b]$ for x in $[a, b]$

Let $F(x) = \int_a^x f(t)dt$, then F is continuous in $[a, b]$

if f is continuous at x_0 in (a, b) then F is differentiable at x_0 and $F'(x_0) = f(x_0)$

Sol.

Select $B > 0$ such that $|f(x)| \leq B \quad \forall x \in [a, b]$

If $x, y \in [a, b]$ where $|x - y| < \frac{\varepsilon}{B}$ then

$$|F(y) - F(x)| = \left| \int_x^y f(t)dt \right| \leq \int_x^y |f(t)|dt$$

$$\leq \int_x^y B dt$$

$$= B(y - x)$$

$$< B \frac{\varepsilon}{B}$$

$$|F(y) - F(x)| < \varepsilon$$

$\Rightarrow F$ is uniformly continuous on $[a, b]$

$\Rightarrow F$ is continuous on $[a, b]$

Suppose f is continuous at x_0 in (a, b)

$$\text{Then } \frac{F(x) - F(x_0)}{x - x_0} = \frac{1}{x - x_0} \int_{x_0}^x f(t)dt \text{ where } x \neq x_0$$

$$f(x_0) = \lim_{x \rightarrow x_0} \frac{1}{x - x_0} \int_{x_0}^x f(t) dt$$

43. Let f be a function defined on $[a, b]$ if $a < c < b$ and f is integrable on $[a, b]$ and $[c, b]$

then f is integrable on $[a, b]$ and $\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx$

Sol.

(June/July-19)

$f \in R[a, b] \Rightarrow f$ is bounded on $[a, b]$

$\Rightarrow f$ is bounded on $[a, b]$ & $[c, b]$

Since $f \in R[a, b]$

for a given $\varepsilon > 0$, \exists a partition O of $[a, b]$ \exists $U(f, p) - L(f, p) < \varepsilon$

$[p \subset p' \subset p'$ in refinement of p

Then $L(f, p) \leq L(f, p') \leq U(f, p') \leq U(f, p)$

$$\Rightarrow U(f, p') - L(f, p') < \varepsilon \quad \dots(1)$$

Let P_1, P_2 denote the set of points of p' on $[a, b]$ & $[c, b]$ respectively.

Then P_1, P_2 are partition on $[a, b]$ & $[c, b]$ respectively.

$$P' = P_1 \cup P_2$$

$$\therefore U(f, P') = U(f, p_1) + U(f, p_2)$$

$$L(f, p') = L(f, p_1) + L(f, p_2)$$

$$U(f, p') - L(f, p') = U(f, p_1) + U(f, p_2) - (L(f, p_1) + L(f, p_2)) < \varepsilon$$

$$= [U(f, p_1) - L(f, p_1)] + [U(f, p_2) - L(f, p_2)] < \varepsilon \quad \text{by (1)}$$

Since each of $[U(f, p_1) - L(f, p_1)]$ and $[U(f, p_2) - L(f, p_2)]$ are non negative, each of these is less than ε .

i.e., $U(f, p_1) - L(f, p_1) < \varepsilon$ and $U(f, p_2) - L(f, p_2) < \varepsilon$

for partition on $[a, b]$ & $[c, b]$ respectively.

Hence $f \in R[a, c]$ and $f \in R[c, b]$

$$\text{Now } U(f, p') = U(f, p_1) + U(f, p_2)$$

$$\inf U(f, p') = \inf U(f, p_1) + \inf U(f, p_2)$$

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

Since $f \in R[a, b]$, $f \in R[a, c]$ and $f \in R[c, b]$

- 44** Let u be a differentiable function on an open interval J such that U is continuous and let I be an open interval such that $u(x) \in I \quad \forall x \in J$. If f is continuous on I , then $f \circ u$ is continuous

$$\text{on } J \text{ and } \int_a^b f(u(x)) u'(x) dx = \int_{u(a)}^{u(b)} f(u) du. \quad \forall a, b \in J$$

Sol.

$$\text{Let } F(x) = \int_a^x f(u) du$$

Since f is continuous on I

$$\Rightarrow F \text{ is differentiable in } J \text{ with } F'(u) = f(u) \quad \forall u \in J$$

$$\begin{aligned}\text{Let } g(x) &= Fou(x) \Rightarrow g'(x) = [F(ux)]' \\ &= F'(u(x))u'(x)\end{aligned}$$

$$g'(x) = f(u(x))u'(x)$$

U' is continuous on I and fou is continuous on J

By fundamental theorem on integral continuous

$$\int_a^b g'(x)dx = g(b) - g(a)$$

$$\begin{aligned}\int_a^b f(u(x))u'(x)dx &= \int_a^b (fou)'dx \Rightarrow \int_a^b g'(x)dx \\ &= g(b) - g(a)\end{aligned}$$

$$\Rightarrow F(U(b)) - F(U(a))$$

$$= \int_c^{U(b)} f(u)du - \int_c^{U(a)} f(u)du$$

$$= \int_c^{U(b)} f(u)du + \int_{U(a)}^c f(u)du$$

$$\therefore \int_a^b fou(x)u'(x)dx = \int_{U(a)}^{U(b)} f(u)du$$

45. If f is bounded function on $[a, b]$ and if ' p ' and ' Q ' are two partitions of $[a, b]$ such that $P \subseteq Q$ then prove that $L(f, p) \leq L(f, Q) \leq U(f, Q) \leq U(f, p)$

Sol.

(Nov/Dec.-18)

We have prove that

$$L(f, p) \leq L(f, Q) \leq U(f, Q) \leq U(f, p)$$

To prove that

$$\text{i.e., } L(f, p) \leq L(f, Q) \quad \dots(1)$$

$$L(f, Q) \leq U(f, Q) \quad \dots(2)$$

$$L(f, Q) \leq U(f, p) \quad \dots(3)$$

here (2) i.e., $L(f, Q) \leq U(f, Q)$ is obvious

Now we prove (1) $L(f, p) \leq L(f, Q)$

let $p = \{a = t_0 < t_1 < \dots < t_{k-1} < t_k < \dots < t_n = b\}$ be partition on $[a, b]$

let Q be the partition which continuous one more point (say U) more then of P because $P \subseteq Q$

i.e., $Q = \{Q = t_0 < t_1 < \dots < t_{k-1} < U < t_k < \dots < t_n = b\}$ be the partition of $[a, b]$

By differentiable,

$$\begin{aligned}
 L(f, p) &= \sum_{k=1}^n m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \\
 &= m(f, [t_0, t_1]) \cancel{(t_1 - t_0)} + m(f, \cancel{[t_1, t_2]}) (t_1 - t_2) + \dots + m(f, [t_{k-2}, t_{k-1}]) (t_{k-1} - t_{k-2}) \\
 &\quad m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) + \dots + m(f, [t_{n-1}, t_n]) (t_n - t_{n-1}) \\
 L(f, Q) &= m(f, [t_0, t_1]) (t_1 - t_0) + m(f, \cancel{[t_1, t_2]}) (t_2 - t_1) + \dots + m(f, [t_{k-2}, t_{k-1}]) \cancel{(t_{k-1} - t_{k-2})} \\
 &\quad + m(f, [t_{k-1}, t_k]) (U - t_{k-1}) + \dots + m(f, \cancel{[t_{n-1}, t_n]}) (t_n - t_{n-1}) \\
 L(f, Q) - L(f, P) &= m(f, [t_{k-1}, U]) (U - t_{k-1}) + m(f, [U, t_k]) (t_k - U) - m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \dots (1)
 \end{aligned}$$

Since $U \in [t_{k-1}, t_k]$

$$[t_{k-1}, U] \subset [t_{k-1}, t_k]$$

$$m(f, [t_{k-1}, U]) \geq m(f, [t_{k-1}, t_k])$$

$$\text{Similarly } [U, t_k] \subset [t_{k-1}, t_k]$$

$$\Rightarrow m(f, [U, t_k]) \geq m(f, [t_{k-1}, t_k]) \text{ by note}$$

Consider

$$\begin{aligned}
 &m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \\
 &= m(f, [t_{k-1}, t_k]) (t_k - U + U - t_{k-1}) \\
 &= m(f, [t_{k-1}, t_k]) (t_k - U) + m(f, [t_{k-1}, t_k]) (U - t_{k-1}) \\
 &\leq m(f, [U, t_k]) (t_k - U) + m(f, [t_{k-1}, U]) (U - t_{k-1}) \quad \text{by (2)}
 \end{aligned}$$

\therefore we have

$$m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \leq m(f, [U, t_k]) (t_k - U) + m(f, [t_{k-1}, U]) (U - t_{k-1}) \dots (3)$$

$$\therefore (1) \Rightarrow m(f, [t_{k-1}, t_k]) (U - t_{k-1}) + m(f, [U, t_k]) (t_k - U) - m(f, [t_{k-1}, t_k]) (t_k - t_{k-1}) \geq 0 \quad \text{by (3)}$$

$$L(f, Q) - L(f, p) \geq 0$$

$$\Rightarrow L(f, p) \leq L(f, Q)$$

Similarly we can prove that $U(f, Q) \leq U(f, p)$

$$L(f, p) \leq L(f, Q) \leq U(f, Q) \leq U(f, p)$$

$$L(f, Q) - L(f, p) \leq 0$$

$$L(f, Q) \leq L(f, p)$$

$$L(f, Q) - L(f, p) \geq m(f, \cancel{[t_{k-1}, t_k]}) (t_k - t_{k-1}) - m(f, \cancel{[t_{k-1}, t_k]}) (t_k - t_{k-1})$$

$$L(f, Q) - L(f, p) \geq 0$$

$$L(f, Q) \geq L(f, p)$$

$$L(f, p) \leq L(f, Q)$$

Choose the Correct Answer

1. $U(p, f) =$ [a]
- (a) $\sum_{r=1}^n M_r \delta_r$ (b) $\sum_{r=1}^n m_r \delta_r$
- (c) $\sum_{r=1}^n p \delta_r$ (d) None
2. $L(p, f) =$ [b]
- (a) $\sum_{r=1}^n M_r \delta_r$ (b) $\sum_{r=1}^n m_r \delta_r$
- (c) $\sum_{r=1}^n \delta_r$ (d) $\|p\|$
3. $\int_a^b f(x) dx =$ [d]
- (a) $\text{Inf. } \{L(p, f) \mid p \in \phi[ab]\}$ (b) $\text{Inf } \{U(p, f) \mid p \in \phi[ab]\}$
- (c) $\text{Sup. } \{U(p, f) \mid p \in \phi[ab]\}$ (d) $\text{Sup. } \{L(p, f) \mid p \in \phi[ab]\}$
4. $\int_a^b f(x) dx =$ [b]
- (a) $\text{Inf. } \{L(p, f) \mid p \in \phi[ab]\}$ (b) $\text{Inf } \{U(p, f) \mid p \in \phi[ab]\}$
- (c) $\text{Sup. } \{U(p, f) \mid p \in \phi[ab]\}$ (d) $\text{Sup. } \{L(p, f) \mid p \in \phi[ab]\}$
5. Necessary and sufficient condition for integrability is [a]
- (a) $U(p, f) - L(p, f) < \epsilon$ (b) $L(p, f) - U(p, f) < \epsilon$
- (c) $U(p, f) < L(p, f)$ (d) $U(p, f) - L(p, f)$
6. If $f \in R[a, b]$ then $\int_a^b f(x) dx =$ [a]
- (a) $\lim_{\|p\| \rightarrow 0} \sum_{r=1}^n f(\xi_r) \delta_r$ (b) $\lim_{\|p\| \rightarrow 0} f(\xi_r) \delta_r$
- (c) $\sum_{r=1}^n f(\xi_r) \delta_r$ (d) None
7. $f(x) = \begin{cases} 0, & x \text{ is rational} \\ -1, & x \text{ is irrational} \end{cases}$ then $\int_a^b f(x) dx =$ [a]
- (a) 0 (b) $-a$
- (c) $a - b$ (d) -1

8. $f(x)$ is defined in $(0, 1)$ as $f(x) = \frac{1}{n}$ for $\frac{1}{n} \geq x > \frac{1}{n+1}$ and $f(0) = 0$. Then $f(x)$ in $(0, 1)$ is [b]
- (a) R - Integrable (b) Not R - Integrable
(c) Totally discontinuous (d) None of these
9. If $f : [a, b] \rightarrow \mathbb{R}$ is bounded function and $P_1, P_2 \in [a, b] \ni P_1 \subset P_2$ then [c]
- (a) $U(p_1, f) \leq U(p_2, f)$ (b) $L(p_1, f) \geq L(p_2, f)$
(c) $W(p_1, f) \geq W(p_2, f)$ (d) None
10. If f is bounded on $[a, b]$ and p be a partition of $[a, b]$ then $L(p, f)$ is [c]
- (a) $\leq m(b - a)$ (b) $\geq m(b - a)$
(c) $\leq M(b - a)$ (d) $\geq M(b - a)$
11. A bounded function f is R - integrable on $[a, b]$ iff [a]
- (a) $\int_a^b f(x) dx = \int_a^{\bar{b}} f(x) dx$ (b) $\int_a^b f(x) dx$
(c) f is continuous (d) None
12. If $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{r=1}^n \frac{n^2}{n^2 + r^2} = \frac{\pi}{K}$ then $K =$ [c]
- (a) 0 (b) 5
(c) 4 (d) 1
13. A bounded function f is R - integrable on $[a, b]$ and M, m are bounds of $f(x)$ on $[a, b]$ then $\int_a^b f(x) dx$ lies between [d]
- (a) $m(b - a)$ and $M(b + a)$ (b) $m(b + a)$ and $M(b - a)$
(c) $m(b + a)$ and $M(b + a)$ (d) $m(b - a)$ and $M(b - a)$
14. For $f(x) = x^2$, the lower R - integral on $[2, 4]$ is [b]
- (a) $\frac{1}{3}$ (b) $\frac{56}{3}$
(c) $\frac{1}{2}$ (d) 0
15. The set of ordered pairs $p = \{(I_1, t_1) (I_2, t_2) \dots (I_r, t_r) \dots (I_n, t_n)\}$ is called [b]
- (a) Sub intervals of partition (b) Tagged partition of I
(c) Partition of $[a, b]$ (d) None

Fill in the blanks

1. If f be a bounded function defined on $[a, b]$ and p_1, p_2 be two partitions of $[a, b]$ such that p_2 is refinement of p_1 then _____.
2. For Riemann integrability condition of continuity is _____.
3. If f is Riemann integrable on $[a, b]$ then $\left| \int_a^b f(x) dx \right| \leq$ _____.
4. If the function $f(x)$ is bounded and integrable on $[a, b]$ such that $f(x) \geq 0 \forall x \in [a, b]$ where $b \in a$ then $\int_a^b f(x) dx$ is _____.
5. If $f(x) = x \forall x \in [0, 3]$ and $p = \{0, 1, 2, 3\}$ be a partition of p then $L(p, f)$ and $U(p, f)$ are _____ and _____.
6. Length of the r^{th} subinterval $I_r = \left[\frac{(r-1)a}{n}, \frac{ra}{n} \right]$ is _____.
7. If $p = \{x_0, x_1, x_2, \dots, x_n\}$ is a partition of $[a, b]$ then the $n + 1$ points are called as _____.
8. $\|p\| =$ _____.
9. $\sum_{r=1}^n \delta_r =$ _____.
10. For every partition p of $[a, b]$ $L(p, f) \leq$ _____.
11. $U(p, f)$ and $L(p, f)$ are known as _____ and _____.
12. If $P_1, P_2 \in \mathcal{P}[a, b]$ and $p_1 < p_2$, then the partition p_2 is called as a _____ of p_1 .
13. If f is bounded on $[a, b]$ then M and m are known as _____ and _____ of f in $[a, b]$.
14. If $f : [a, b] \rightarrow \mathbb{R}$ is a bounded function and $p \in \mathcal{P}[a, b]$ then $U(p, f) - L(p, f)$ is called the _____ of f w.r.t partition p .
15. If $\int_{\bar{a}}^b f(x) dx = \int_a^{\bar{b}} f(x) dx = \int_a^b f(x) dx$ then f is known as _____.

ANSWERS

1. $L(p_2, f) \geq U(p_1, f)$
2. Sufficient
3. $\int_a^b |f(x)| \, dx$
4. ≥ 0
5. 3 and 6
6. $\frac{a}{n}$
7. Partition points
8. $\max \{\delta_1, \delta_2, \dots, \delta_n\}$
9. $b - a$
10. $U(p, f)$
11. Upper and Lower Riemann sums
12. Refinement
13. Supremum and Infimum
14. Oscillatory Sum
15. Riemann Integrable

FACULTY OF SCIENCE
B.Sc. III - Semester, (CBCS) Examination
DECEMBER - 2017
MATHEMATICS (REAL ANALYSIS)

Time : 3 Hours]

[Max. Marks : 80

PART - A (5 × 4 = 20 Marks)

Answer any Five of the following questions.

ANSWERS

1. Prove that $\lim_{n \rightarrow \infty} \left(\frac{1}{n^n} \right) = 1$. (Unit-I, Q.No. 7)
2. Prove that every convergent sequence is a Cauchy sequence. (Unit-I, Q.No. 49)
3. Let $\{s_n\}$ be a sequence converging to s . Then prove (Unit-I, Q.No. 45)
 that $\lim_{n \rightarrow \infty} \sigma_n = s$, where $\sigma_n = \frac{1}{n} (s_1 + s_2 + \dots + s_n)$.
4. If a series $\sum a_n$ converges, then show that $\lim_{n \rightarrow \infty} a_n = 0$. (Unit-I, Q.No. 71)
5. Find the radius of convergence of $\sum_{n=1}^{\infty} \left(\frac{3^n}{n \cdot 4^n} \right) x^n$. (Out of Syllabus)
6. Let $\{f_n\}$ be a sequence of continuous functions on $[a, b]$ and suppose (Out of Syllabus)
 that $f_n \rightarrow f$ uniformly on $[a, b]$. Then prove that $\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b f(x) dx$.
7. If f is a bounded function on $[a, b]$ and if P and Q are partitions (Unit-IV, Q.No. 1)
 of $[a, b]$ then prove that $L(f, P) \leq U(f, Q)$.
8. Let $f(x) = x$ for rational x and $f(x) = 0$ for irrational x . Calculate the upper and lower Darboux integrals for f on the interval $[a, b]$.

Ans :

Given $f(x) = x$ for rational x

$f(x) = 0$ for irrational x

By Darboux theorem of lower integral.

$$L(P, F) > \int_a^b f(x) dx - \epsilon \quad \dots(1)$$

Darboux theorem of upper integral

$$U(P, f) \leq \int_a^b f(x) dx + \epsilon \quad \dots(2)$$

\therefore The upper and lower integrals for $f(x) = x$ for rational x and $f(x) = 0$ for irrational ' x ' on the interval $[0, 1]$

PART - B (4 × 15 = 60 Marks)
[Essay Answer Type]

*Note : Answer **ALL** the questions.*

9. a) i) If $\{s_n\}$ converges to s and $\{t_n\}$ converges to t then prove that $s_n + t_n$ converges to $s + t$. (Unit-I, Q.No. 25)
- ii) Prove that a bounded monotone sequence converges. (Unit-I, Q.No. 40)
- (OR)
- b) i) Prove that every Cauchy sequence is bounded. (Unit-IV, Q.No. 50)
- ii) Prove that every Cauchy sequence of real numbers is convergent. (Unit-IV, Q.No. 51)
10. a) Let $\{s_n\}$ be a sequence, $t \in \mathbb{R}$. Then prove that there is a subsequence of $\{s_n\}$ converging to t if and only if the set $\{n \in \mathbb{N} : |s_n - t| < \epsilon\}$ is infinite for each $\epsilon > 0$.

Ans :

Let $\{S_n\}$ be a sequence, $t \in \mathbb{R}$

and Let $\{S_n\}$ be a sequence

We shall prove that $\{S_n\}$ is converges to t

i.e. $|S_n - t| < \epsilon$

Suppose the set $\{n \in \mathbb{N} : S_n = t\}$ is infinite

Then there are subsequences $(S_{n_k})_{k \in \mathbb{N}} \exists S_{n_k} = t \forall k$

Subsequence of $\{s_n\}$ converging to t .

We assume $\{n \in \mathbb{N} : S_n = t\}$ is finite

then $\{n \in \mathbb{N} : 0 < |S_n - t| < \epsilon\}$ is infinite for $\epsilon > 0$

$\therefore \{n \in \mathbb{N} : t - \epsilon < S_n - t\} \cup \{n \in \mathbb{N} : t < S_n < t + \epsilon\}$, as $\epsilon \rightarrow 0$, we have

$\{n \in \mathbb{N} : t - \epsilon < S_n - t\}$ is infinite for all $\epsilon > 0$... (1)

$\{n \in \mathbb{N} : t < S_n < t + \epsilon\}$ is infinite for all $\epsilon > 0$... (2)

Both (1) & (2) finite

Now we will show subsequence $\{S_{n_k}\}_{k \in \mathbb{N}}$

$t - 1 < S_{n_k} < t$ and

$\text{Max} \left\{ S_{n_{k-1}}, t - \frac{1}{k} \right\} \leq S_{n_k} < t$ for $k \geq 2$... (3)

We assume n_1, n_2, \dots, n_{k-1} satisfying

This will give us an infinite increasing sequence $\{n_k\}_{k \in \mathbb{N}}$ and subsequence

$\{S_{n_k}\}$ of $\{S_n\}$ satisfied (3)

We have $S_{n_{k-1}} \leq S_{n_k} \forall k$

$\{S_{n_k}\}$ is monotonically increasing

$$\therefore (3) \Rightarrow t - \frac{1}{k} \leq S_{n_k} < t \quad \forall k$$

$$\lim_k S_{n_k} = t$$

$$n_1 < n_2 < \dots < n_{k-1} \quad \dots(4)$$

$$\max \left\{ s_{n_{j-1}}, t - \frac{1}{j} \right\} \leq S_{n_j} < t \quad \text{for } j = 2, \dots, k-1 \quad \dots(5)$$

$$\text{Using (1) with } \epsilon = \max \left\{ S_{n_{k-1}}, t - \frac{1}{k} \right\}$$

We can choose $n_k > n_{k-1}$ satisfies (5) for $j=k$,

So that (3) holds for k

The sequence $\{n_k\}_{k \in \mathbb{N}}$ for $|S_{n_k} - t| < \epsilon$

Hence the proof.

(OR)

b) i) If the sequence $\{s_n\}$ converges, then prove that every subsequence converges to the same limit.

Ans :

Let the sequence $\{S_n\}$ converges to l and

Let the subsequence $\{S_{2n}\}$ of sequence $\{S_n\}$

$\therefore \{S_n\}$ converges to l

$$\Rightarrow \text{Given } \epsilon > 0 \exists \text{ a positive integer } m \rightarrow |s_n - l| < \epsilon \quad \forall n \geq m \quad \dots(1)$$

We can find a natural number $2n_0 \geq m$

If $2n \geq 2n_0$ then $2n \geq m$

\therefore from equation (1) we get,

$$|S_n - l| < \epsilon \quad \forall 2n \geq m$$

$\Rightarrow \{S_n\}$ converges to l

\therefore Every subsequence converges to the same limit.

- ii) Prove that every sequence has monotone subsequence. (Unit-I, Q.No. 54)
11. a) i) Find the radius of convergence of the series $\sum_{n=1}^{\infty} x^{n!}$. (Out of Syllabus)
- ii) Prove that the uniform limit of continuous functions is continuous. (Out of Syllabus)
- (OR)
- b) i) State and prove Weierstrass M-test. (Unit - III, Page No. 71)
- ii) Show that if the series $\sum g_n$ converges uniformly on a set s ,
 then $\lim_{n \rightarrow \infty} \sup \{ |g_n(x)| : x \in s \} = 0$. (Out of Syllabus)
12. a) Define Riemann integral $\int_a^b f(x)dx$. If f is a bounded function
 on $[a, b]$ then prove that $L(f) \leq U(f)$. (Unit - IV, Q.No. 4)
- (OR)
- b) Prove that a bounded function f on $[a, b]$ is integrable if
 and only if for each $\epsilon > 0$ there exists a partition P of $[a, b]$
 such that $U(f, P) - L(f, P) < \epsilon$. (Unit - IV, Q.No. 28)

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
MAY / JUNE - 2018
MATHEMATICS
REAL ANALYSIS

Time : 3 Hours]

[Max. Marks : 80

ANSWERS

PART - A (5 × 4 = 20 Marks)

Answer any Five of the following questions

1. Let $\{s_n\}$ be a sequence of non-negative real numbers converging to s . Prove that $\lim_{n \rightarrow \infty} \sqrt{s_n} = \sqrt{s}$.

Sol :

Case(i) :

Given $\{s_n\}$ be the sequence & $s_n \geq 0$

If $s = 0$, then $\lim S_n = 0$

$\forall \epsilon > 0 \exists m \in \mathbb{N}$ such that $|s_n - 0| < \epsilon^2 \quad \forall n \geq m$

$$\Rightarrow 0 \leq s_n - 0 < \epsilon^2$$

$$\Rightarrow 0 \leq \sqrt{s_n} < \epsilon \quad \forall n \geq m$$

Case (ii) :

Let $S > 0$ then $\sqrt{s} > 0$

$$\sqrt{s_n} - \sqrt{s} = \frac{(\sqrt{s_n} - \sqrt{s})(\sqrt{s_n} + \sqrt{s})}{\sqrt{s_n} + \sqrt{s}} = \frac{s_n - s}{\sqrt{s_n} + \sqrt{s}}$$

$$\Rightarrow \frac{1}{\sqrt{s_n} + \sqrt{s}} \leq \frac{1}{\sqrt{s}} \quad \therefore |\sqrt{s_n} - \sqrt{s}| \leq \left(\frac{1}{\sqrt{s}}\right) |s_n - s|$$

Since $\lim S_n = s$ we have $\lim \sqrt{s_n} = \sqrt{s}$.

2. Prove that convergent sequences are bounded. **(Unit - I, Q.No.2)**
3. If the sequence $\{s_n\}$ converges, prove that every subsequence of it converges to the same limit. **(Unit - II, Q.No.1)**
4. If $a_n = \sin\left(\frac{n\pi}{3}\right)$, then find $\limsup a_n$ and $\liminf a_n$.

Ans :

$$\text{Given } a_n = \sin\left(\frac{n\pi}{3}\right) \quad \forall n \in \mathbb{Z}^+$$

But we know that $\forall n \in \mathbb{Z}^+$

$$-1 \leq \sin \frac{n\pi}{3} \leq 1$$

$$\Rightarrow \left| \sin \frac{n\pi}{3} \right| \leq 1$$

$\therefore \{s_n\}$ is bounded.

$\therefore \liminf s_n = -1$ and $\limsup s_n = 1$

5. Check whether the power series $\sum_{n=0}^{\infty} \left(\frac{2^n}{n!} \right) x^n$ converges for every $x \in \mathbb{R}$. **(Out of Syllabus)**

6. If $f_n(x) = \frac{1}{n} \sin nx$, $x \in \mathbb{R}$, then prove that $f_n \rightarrow 0$ uniformly on \mathbb{R} . **(Out of Syllabus)**

7. Define Riemann integral $\int_a^b f(x) dx$.

Ans :

Definition :

Let $f : [a, b] \rightarrow \mathbb{R}$ be a bounded function and $P = \{a = x_0, x_1, \dots, x_n = b\}$ be a partition of $[a, b]$

If $\int_a^b f(x) dx = \sup \{L(p, f) / P \in \phi[a, b]\}$ is equal to $\int_a^b f(x) dx = \inf \{U(p, f) / P \in \phi[a, b]\}$

then f is Riemann integrable over $[a, b]$.

8. Prove that every monotonic function f on $[a, b]$ is integrable. **(Unit-IV, Q.No. 5)**

PART - B (4 × 5 = 60 Marks)

[Essay Answer Type]

Note : Answer ALL the questions

9. a) (i) Let $\{s_n\}$ be an increasing sequence of positive numbers. **(Unit-I, Q.No. 45)**

Define $\sigma_n = \frac{1}{n} (s_1 + s_2 + \dots + s_n)$. Prove that $\{\sigma_n\}$ is also

an increasing sequence.

(ii) Prove that Cauchy sequences are bounded. **(Unit - I, Q.No. 50)**

(OR)

b) (i) Let $t_1 = 1$ and $t_{n+1} = \left(1 - \frac{1}{(n+1)^2}\right) t_n$ for $n \geq 1$. Prove by **(Unit - I, Q.No. 47)**

induction that $t_n = \frac{n+1}{2n}$ and hence find the $\lim t_n$.

(ii) Prove that Cauchy sequences are convergent. **(Unit-I, Q.No. 51)**

10. a) (i) If $\{s_n\}$ converges to s and $\{t_n\}$ converges to t , then prove that $\{s_n t_n\}$ converges to st .

(Unit - I, Q.No. 26)

- (ii) Calculate $\lim_{n \rightarrow \infty} (n!)^{\frac{1}{n}}$.

Sol. :

$$\text{Let } y = (n!)^{\frac{1}{n}}$$

Applying logarithm on both sides

$$\log y = \frac{1}{n} \log n!$$

Applying $\lim_{n \rightarrow \infty}$ on both sides

$$\begin{aligned} \lim_{n \rightarrow \infty} \log y &= \lim_{n \rightarrow \infty} \frac{\log n!}{n} \\ &= \lim_{n \rightarrow \infty} \frac{1}{n} \times \lim_{n \rightarrow \infty} \log n! \\ &= \frac{1}{\infty} \times \lim_{n \rightarrow \infty} \log n! \\ &= 0 \times \lim_{n \rightarrow \infty} \log n! = 0 \end{aligned}$$

$$\lim_{n \rightarrow \infty} \log y = 0$$

$$\log \lim_{n \rightarrow \infty} y = 0$$

$$\lim_{n \rightarrow \infty} y = e^0 = 1$$

(OR)

- b) (i) Prove that a series converges if and only if it satisfies the Cauchy criterion.

Ans. :

Let s_n be the n^{th} partial sum of $\sum U_n$

$$S_q = u_1 + u_2 + \dots + u_p + u_{p+1} + \dots + u_q$$

$$S_p = u_1 + u_2 + \dots + u_p$$

$$S_q - S_p = u_{p+1} + u_{p+2} + \dots + u_q$$

The series $\sum U_n$ converges \Leftrightarrow the sequence $\{s_n\}$ converges

$$\Leftrightarrow \text{For each } \varepsilon > 0 \exists m \in \mathbb{Z}^+ \text{ such that } |s_p - s_q| < \varepsilon \forall q \geq p \geq m$$

$$\Leftrightarrow \text{for each } \varepsilon > 0 \exists m \in \mathbb{Z}^+ \text{ such that}$$

$$|u_{p+1} + u_{p+2} + \dots + u_q| < \varepsilon \forall q \geq p \geq m$$

- (ii) Check whether the series $\sum_{n=0}^{\infty} 2^{(-1)^n - n}$ converges.

Ans :

$$\text{Given } \sum_{n=1}^{\infty} \frac{(-1)^{n-1} n}{2^{n-1}}$$

which is an alternating series

$$U_n = \frac{n}{2^{n-1}} \text{ then}$$

$$U_n - U_{n+1} = \frac{n}{2^{n-1}} - \frac{n+1}{2^n} = \frac{1}{(2n-1)(2n+1)} \quad U_n > U_{n+1} \quad \forall n \in \mathbb{N}$$

$$\begin{aligned} \text{Also } \lim_{n \rightarrow \infty} U_n &= \lim_{n \rightarrow \infty} \frac{n}{2^{n-1}} \\ &= \lim_{n \rightarrow \infty} \frac{1}{2 - \left(\frac{1}{n}\right)} = \frac{1}{2} \neq 0 \end{aligned}$$

By Leibnitz's Test

$\sum (-1)^{n-1} U_n$ is not convergent.

11. a) (i) Let $f_n(x) = \frac{1 + 2\cos^2 nx}{\sqrt{n}}$. Prove that $\{f_n\}$ converges uniformly to 'a' on R. (Out of Syllabus)

- (ii) If g and h are integrable on $[a, b]$ and if $g(x) \leq h(x)$ (Unit - I, Q.No. 17)

$$\text{for all } x \in [a, b] \text{ then prove that } \int_a^b g(x) dx \leq \int_a^b h(x) dx.$$

(OR)

- b) Let $\{f_n\}$ be a sequence of continuous functions on $[a, b]$ and suppose that $f_n \rightarrow f$ uniformly on $[a, b]$. Then prove that (Out of Syllabus)

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b f(x) dx.$$

12. a) (i) Prove that every continuous function f on $[a, b]$ is integrable. (Unit - IV, Q.No. 6)

- (ii) If f is integrable on $[a, b]$ then prove that $|f|$ is integrable (Unit - IV, Q.No. 22)

$$\text{on } [a, b] \text{ and } \left| \int_a^b f \right| < \int_a^b |f|.$$

(OR)

- b) (i) State and prove intermediate value theorem for integrals. (Unit - IV, Q.No. 19)

- (ii) Prove that $\left| \int_{-2\pi}^{2\pi} x^2 \sin^8(e^x) dx \right| \leq \frac{16\pi^3}{3}$. (Unit - IV, Q.No. 24)

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
November / December - 2018
MATHEMATICS
REAL ANALYSIS

Time : 3 Hours]

[Max. Marks : 80

PART - A (5 × 4 = 20 Marks)
(Short Answer Type)

Note : Answer any **FIVE** of the following questions.

1. Determine the limit of the sequence $\{s_n\}$, where $s_n = \sqrt{n^2 + 1} - n$

Sol :

$$\text{Given, } S_n = \sqrt{n^2 + 1} - n$$

$$= \sqrt{n^2 + 1} - n \times \frac{\sqrt{n^2 + 1} + n}{\sqrt{n^2 + 1} + n}$$

$$= \frac{\sqrt{(n^2 + 1)^2 - n^2}}{\sqrt{n^2 + 1} + n}$$

$$= \frac{n^2 + 1 - n^2}{\sqrt{n^2 + 1} + n}$$

$$S_n = \frac{1}{\sqrt{n^2 + 1} + n}$$

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n^2 + 1} + n}$$

$$= \frac{1}{\infty}$$

$$= 0$$

$\therefore S_n = \sqrt{n^2 + 1} - n$ is converges to '0'

2. Let $t_1 = 1$ and $t_{n+1} = \frac{t_n^2 + 2}{2t_n}$ for $n \geq 1$. Find the $\lim t_n$.

Sol.:

Given that,

$$t_1 = 1, t_{n+1} = \frac{t_n^2 + 2}{2t_n}$$

Let us assume that $\{t_n\}$ converges to t i.e., $\lim t_n = t$

$$\lim t_{n+1} = \lim \left(\frac{t_n^2 + 2}{2t_n} \right) = \frac{\lim t_n^2 + 2}{2 \lim t_n}$$

$$\lim t_{n+1} = \frac{t^2 + 2}{2t}$$

To find the limit, $t_{n+1} = \frac{t_n^2 + 2}{2t_n}$ for $n \geq 1$

$$\text{If } n = 1, t_2 = \frac{t_1^2 + 2}{2t_1} = \frac{1 + 2}{2(1)} = \frac{3}{2} = 1.5$$

$$\begin{aligned} \text{If } n = 2, t_3 &= \frac{t_2^2 + 2}{2t_2} = \frac{\left(\frac{3}{2}\right)^2 + 2}{2\left(\frac{3}{2}\right)} \\ &= \frac{9 + 8}{12} = \frac{17}{12} = 1.416\ldots \end{aligned}$$

$$\begin{aligned} \text{If } n = 3, t_4 &= \frac{t_3^2 + 2}{2t_3} \\ &= \frac{\left(\frac{17}{12}\right)^2 + 2}{2\left(\frac{17}{12}\right)} \\ &= \frac{289 + 288}{144} \times \frac{6}{17} \\ &= \frac{577}{408} = 1.4142156 \end{aligned}$$

\therefore The given sequence, is converges to $\cong 1.414$

$$\text{i.e., } t = \sqrt{2}$$

3. If $a_n = \sin\left(\frac{n\pi}{3}\right)$ then find $\limsup a_n$ and $\liminf a_n$.

Sol:

$$a_n = \sin\left(\frac{n\pi}{3}\right) \quad n = 1, 2, 3, \dots$$

$$a_1 = \sin\left(\frac{\pi}{3}\right) = \frac{\sqrt{3}}{2}$$

$$a_3 = \sin\left(\frac{3\pi}{3}\right) = 0$$

$$a_4 = \sin\left(\frac{4\pi}{3}\right) = -\frac{\sqrt{3}}{2}$$

$$a_5 = \sin\left(\frac{5\pi}{3}\right) = -\frac{\sqrt{3}}{2}$$

$$a_6 = \sin\left(\frac{6\pi}{3}\right) = 0 \dots\dots$$

\therefore The set $\left\{-\frac{\sqrt{3}}{2}, 0, \frac{\sqrt{3}}{2}\right\}$ is a subsequential limit

$$\text{hence the } \limsup a_n = \frac{\sqrt{3}}{2}$$

$$\liminf a_n = -\frac{\sqrt{3}}{2}$$

4. Show that $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^p}$ converges if and only if $p > 1$.

(Unit-I, Q.No. 68(c))

5. For $n = 0, 1, 2, 3, \dots$, let $a_n = \left(\frac{4 + 2(-1)^n}{5}\right)^n$. Find \lim

(Out of Syllabus)

$$\sup (a_n)^{\frac{1}{n}} \quad \liminf (a_n)^{\frac{1}{n}}$$

6. Let $f_n(x) = \frac{1 + 2\cos^2 nx}{\sqrt{n}}$. Prove that $\{f_n\}$ converges uniformly

(Out of Syllabus)

to 0 on \mathbb{R} .

7. Prove that every continuous function f on $[a, b]$ is integrable.

Sol:

Given that, f is continuous on $[a, b]$

for each $\varepsilon < 0 \exists$ a partition P on $[a, b] \ni |f(x_r) - f(x_{r-1})| < \frac{\varepsilon}{b-a}$ & $I_r \in [x_{r-1}, x_r]$

$$I_r = [x_{r-1}, x_r]$$

$$\sup \text{ of } f = M_r = f(M_r)$$

$$\inf \text{ of } f = m_r = f(m_r)$$

$$\begin{aligned} \text{Consider } U(P, f) - L(P, f) &= \sum_{r=1}^n M_r \delta_r - \sum_{r=1}^n m_r \delta_r \\ &= \sum_{r=1}^n (M_r - m_r) \delta_r \\ &= \sum_{r=1}^n (f(M_r) - f(m_r)) \delta_r \\ &= \sum_{r=1}^n (f(x_r) - f(x_{r+1})) \delta_r \\ &< \frac{\varepsilon}{b-a} \sum_{r=1}^n \delta_r \\ &< \frac{\varepsilon}{b-a} \sum_{r=1}^n (x_r - x_{r-1}) \end{aligned}$$

$$< \frac{\varepsilon}{b-a} [(x_1 - x_0) + (x_2 - x_1) + \dots + (x_{n-1} - x_{n-2}) + (x_n - x_{n-1})]$$

$$\frac{\varepsilon}{b-a} [\cancel{x_1} - x_0 + \cancel{x_2} - \cancel{x_1} + \dots + \cancel{x_{n-1}} - \cancel{x_{n-2}} + x_n - \cancel{x_{n-1}}]$$

$$< \frac{\varepsilon}{b-a} (x_n - x_0)$$

$$< \frac{\varepsilon}{b-a} (b - a)$$

$$\therefore U(P, f) - L(P, f) < \varepsilon$$

$\therefore f$ is Riemann integrable on $[a, b]$

8. Show that $\left| \int_{-2\pi}^{2\pi} \sin^8(e^x) dx \right| \leq \frac{16\pi^3}{3}$.

(Unit-IV, Q.No. 24)

PART - B (4 × 15 = 20 Marks)**(Essay Answer Type)****Note :** Answer **ALL** the following questions.

9. (a) (i) If (S_n) converges to s , (t_n) converges to t , then prove that $(s_n t_n)$ converges to $s t$. **(Unit-I, Q.No. 26)**

- (ii) If (S_n) converges to s and $s_n \neq 0$ for all n , and if $s \neq 0$, then **(Unit-I, Q.No. 27)**

show that $\left(\frac{1}{s_n}\right)$ converges to $\frac{1}{s}$.

(OR)

- (b) (i) Prove that $\lim_{n \rightarrow \infty} a_n = 0$ of $|a_n| < 1$

- (ii) Prove that $\lim_{n \rightarrow \infty} n^{1/n} = 1$ **(Unit-I, Q.No. 7)**

10. (a) (i) If the sequence (s_n) converges, then prove that every subsequence converges to the same limit. **(Unit-I, Q.No. 49)**

- (ii) State and prove Bolzano - Weierstrass theorem. **(Unit-I, Q.No. 55)**

(OR)

- (b) If (s_n) converges to a positive real number s and (t_n) is any sequence then prove that $\limsup s_n t_n = s \limsup t_n$ **(Unit-I, Q.No. 60)**

11. (a) Let (f_n) be a sequence of functions defined and uniformly Cauchy on a set $S \subseteq \mathbb{R}$. Then prove that there exists a function f on S such that $f_n \rightarrow f$ uniformly on S . **(Out of Syllabus)**

(OR)

- (b) Derive an explicit formula for $\sum_{n=1}^{\infty} n^2 x^n$ for $|x| < 1$ and hence **(Out of Syllabus)**

evaluate $\sum_{n=1}^{\infty} \frac{n^2}{3^n}$.

12. (a) Let f be a bounded function on $[a, b]$. If P and Q are partitions of $[a, b]$ and $P \subseteq Q$, then prove that $L(f, P) \leq L(f, Q) \leq U(f, Q) \leq U(f, P)$ **(Unit-IV, Q.No. 45)**

(OR)

- (b) Prove that a bounded function f on $[a, b]$ is Riemann integrable on $[a, b] \Leftrightarrow$ it is Darboux integrable, in which case the values of the integrals agree.

Sol :

Suppose first that f is Darboux integrable on $[a, b]$

Let $\varepsilon > 0$, and Let $\delta > 0$ be chosen

We know that $\left| s - \int_a^b f \right| < \varepsilon$

for every Riemann sum $S = \sum_{k=1}^n f(x_k)(t_k - t_{k-1})$

associated with a partition P having mesh $(P) < \delta$

Clearly, we have $L(f, P) \leq S \leq U(f, P)$

$$U(f, P) < L(f, P) + \varepsilon \leq L(f) + \varepsilon = \int_a^b f + \varepsilon \text{ and } L(f, P) > U(f, P) - \varepsilon \geq U(f) - \varepsilon = \int_a^b f - \varepsilon$$

Hence f is Riemann Integrable

$$R \int_a^b f = \int_a^b f$$

Now suppose that f is Riemann Integrable and consider $\varepsilon > 0$. Let $\delta > 0$ and r be as given

$P = \{a = t_0 < t_1 < \dots < t_n = b\}$ with mesh $(P) < \delta$

for each $k = 1, 2, \dots, n$ select x_k in $[t_{k-1}, t_k]$

so that

$$f(x_k) < m(f[t_{k-1}, t_k]) + \varepsilon$$

The Riemann sums for this choice of x_k 's satisfies

$$S \leq L(f, P) + \varepsilon(b - a) \text{ as well as } |s - r| < \varepsilon$$

$$\text{It follows that } L(f) \geq L(f, P) \geq S - \varepsilon(b - a) > r - \varepsilon - \varepsilon(b - a)$$

Since ε is arbitrary

$$\text{We have } L(f) \geq r$$

$$\text{Similarly } U(f) \leq r$$

$$\text{Since } L(f) \leq U(f)$$

$$\text{as we see that } L(f) = U(f) = r$$

$$\text{This shows that } f \text{ is integrable and } \int_a^b f = r = R \int_a^b f$$

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
JUNE / JULY - 2019
MATHEMATICS
REAL ANALYSIS

Time : 3 Hours]

[Max. Marks : 80

PART - A (5 × 4 = 20 Marks)
(Short Answer Type)

Note : Answer any **FIVE** of the following questions.

1. Compute $\lim_{n \rightarrow \infty} (\sqrt{4n^2 + n}) - 2n$. (Out of Syllabus)
2. Computer $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots + \frac{1}{3^n} \right)$. (Unit-I, Q.No. 35)
3. Does the series $\sum_{n=4}^{\infty} \frac{1}{n(\log n)(\log \log n)}$ converge ? Justify your answer. (Unit-I, Q.No. 68(c))
4. Find the set of subsequential limits of the sequence (s_n) , where
 $s_n = \cos\left(\frac{n\pi}{3}\right)$. (Out of Syllabus)
5. For $n = 0, 1, 2, \dots$, let $a_n = \left(\frac{4 + 2(-1)^n}{5}\right)^n$. Find $\limsup \left| \frac{a_{n+1}}{a_n} \right|$ and
 $\liminf \left| \frac{a_{n+1}}{a_n} \right|$. (Out of Syllabus)
6. Let $f_n(x) = \frac{nx}{1 + nx}$, $x \in (0, \infty)$. Find $f(x) = \lim_{n \rightarrow \infty} f_n(x)$. (Out of Syllabus)
7. If f and g are integrable on $[a, b]$ then prove that $\int_a^b f \leq \int_a^b g$ (Unit-IV, Q.No. 21)
 wherever for all x in $[a, b]$.
8. State and prove intermediate value theorem for integrals. (Unit-IV, Q.No. 39)

PART - B (4 × 15 = 60 Marks)
(Essay Answer Type)

Note : Answer **ALL** the questions.

9. a) i) Prove that all bounded monotone sequences converge. (Unit-I, Q.No. 40)
 ii) Let (s_n) be an increasing sequence of positive numbers and
 define $\sigma_n = \frac{1}{n}(s_1 + s_2 + \dots + s_n)$. Prove that (σ_n) is also an
 increasing sequence. (Unit-I, Q.No. 45)

(OR)

- b) i) Let $s_1 = 1$ and $s_{n+1} = \frac{1}{3}(s_n + 1)$. Prove that $s_n \geq \frac{1}{2}$ for all n , by using induction. **(Unit-I, Q.No. 48)**

- ii) Let $t_1 = 1$ and $t_{n+1} = \left(1 - \frac{1}{(n+1)^2}\right)t_n$ for $n > 1$, prove that **(Unit-I, Q.No. 47)**

$$t_n = \frac{n+1}{2n}.$$

10. a) i) Prove that every sequence (s_n) has a monotonic subsequence. **(Unit-I, Q.No. 54)**
 ii) Prove that every bounded sequence has a convergent sequence. **(Unit-I, Q.No. 55)**

(OR)

- b) i) Let (s_n) be a sequence of non-zero real numbers. Prove that **(Unit-I, Q.No. 61)**

$$\liminf \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf |s_n|^{\frac{1}{n}} \leq \limsup |a_n|^{\frac{1}{n}} \leq \limsup \left| \frac{s_{n+1}}{s_n} \right|.$$

11. a) Let (f_n) be a sequence of continuous functions on $[a, b]$, and suppose that $f_n \rightarrow f$ uniformly on $[a, b]$. Then prove that **(Out of Syllabus)**

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b f(x) dx.$$

(OR)

- b) For $|x| < 1$, derive an explicit formula for $\sum_{n=1}^{\infty} n^2 x^n$ and hence **(Out of Syllabus)**
 evaluate $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$.

12. a) Prove that a bounded function f on $[a, b]$ is integrable if and only if for each $\epsilon > 0$, there exists a partition P of $[a, b]$ such that $U(f, P) - L(f, P) < \epsilon$. **(Unit-IV, Q.No. 28)**

(OR)

- b) Let f be a function defined on $[a, b]$. If $a < c < b$ and f is integrable on $[a, c]$ and on $[c, b]$, then prove that **(Unit-IV, Q.No. 43)**
 i) f is integrable on $[a, b]$ and

$$\text{ii) } \int_a^b f = \int_a^c f + \int_c^b f.$$

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
MODEL PAPER - I
REAL ANALYSIS
(MATHEMATICS)

Time : 3 Hours]

[Max. Marks : 80

PART - A (8 × 4 = 32 Marks)
(Short Answer Type)

Note : Answer any **Eight** of the following questions.

1. Every convergent sequence is bounded. (Unit-I, Q.No. 2)
2. Every Convergent Sequence is a Cauchy Sequence. (Unit-I, Q.No. 49)
3. Does series converge? Justify your answer. (Unit-I, Q.No. 68(a))
$$\sum_{n=2}^{\infty} \frac{1}{\sqrt{n} \log n}$$
4. Prove that $x = \cos(x)$ for some x in $\left(0, \frac{\pi}{2}\right)$. (Unit-II, Q.No. 15)
5. Let $f(x) = x^2 \sin\left(\frac{1}{x}\right)$ for $x \neq 0$, $f(0) = 0$ Prove that f is continuous at 0. (Unit-II, Q.No. 3)
6. Is the function $f(x) = x^2$ Uniformly continuous on $[-7, 7]$? (Unit-II, Q.No. 23)
7. Show that $\sin x \leq x$ for all $x \geq 0$. (Unit-III, Q.No. 17)
8. Let $f(x) = x \sin \frac{1}{x}$ for $x \neq 0$ and $f(0) = 0$. (Unit-III, Q.No. 8)
(a) Observe that f is continuous at $x = 0$
(b) Is f differentiable at $x = 0$? Justify your answer.
9. Find the limit for $\lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2}$. (Unit-III, Q.No. 30)
10. If $f \in R[a, b]$ and m, M are the inf. and sup. of f in $[a, b]$ then (Unit-IV, Q.No. 19)
$$m(b-a) \leq \int_a^b f(x) dx \leq M(b-a) \text{ and } \int_a^b f(x) dx = \mu(b-a)$$

where $\mu \in [m, M]$.
11. If, $f, g \in R[a, b]$ and $f(x) \geq g(x) \forall x \in [a, b]$ then $\int_a^b f(x) dx \geq \int_a^b g(x) dx$ (Unit-IV, Q.No. 17)
12. Prove that every continuous function defined on $[a, b]$ is integrable. (Unit-IV, Q.No. 6)

PART - B (4 × 12 = 48 Marks)
(Essay Answer Type)

Note : Answer **ALL** the questions.

13. a) All bounded monotone sequence converge. (Unit-I, Q.No. 40)
 (i) Every monotonically increasing sequence which is bounded above is convergent.
 (ii) Every monotonically decreasing sequence which is bounded below is convergent.
- OR
- b) (i) Let s denote the set of subsequential limit of sequence $\{s_n\}$. Suppose $\{t_n\}$ is a sequence in $S \cap \mathbb{R}$ and that $t = \lim t_n$ then $t \in s$. (Unit-I, Q.No. 57)
 (ii) If the sequence $\{s_n\}$ converges to ℓ prove that it is subsequence also converges to ℓ . (Unit-I, Q.No. 53)
14. a) Verify f is continuous on set $S \subseteq \text{dom}(f)$ if and only if for each $x_0 \in S$ and $\varepsilon > 0$ there is $\delta > 0$ so that $x \in \text{dom}(f)$ and $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$ for the function $f(x) = \frac{1}{x^2}$ on $(0, \infty)$. (Unit-II, Q.No. 20)
- OR
- b) i) If f and g are real valued functions at x_0 then, (Unit-II, Q.No. 5)
 (1) $f + g$ is continuous at x_0
 (2) fg is continuous at x_0
 (3) f/g is continuous at x_0 if $g(x_0) \neq 0$.
 ii) A real valued function f on (a, b) is uniformly continuous on (a, b) if and only if it can be extended to a continuous function on $[a, b]$. (Unit-II, Q.No. 27)
15. a) Let $a, b \in \mathbb{R}$. let $f(x) = e^{ax} \cos(bx)$ and $g(x) = e^{ax} \sin(bx)$ (Unit-III, Q.No. 20)
 (i) Compute $f'(x)$ and $g'(x)$
 (ii) Use (i) to compute f'' and f'''
- OR
- b) Let f be continuous function on $[a, b]$ that is differentiable at (a, b) . Then there exist [at least one] $c \in [a, b]$ such that $\frac{f(b) - f(a)}{b - a} = f'(c)$. (Unit-III, Q.No. 10)
16. a) If $f, g \in \mathcal{R}[a, b]$, then $f + g \in \mathcal{R}[a, b]$ and $\int_a^b (f + g)(x) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$. (Unit-IV, Q.No. 13)
- OR
- b) Prove that every monotonic function on $[a, b]$ is integrable. (Unit-IV, Q.No. 5)

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
MODEL PAPER - II
REAL ANALYSIS
(MATHEMATICS)

Time : 3 Hours]

[Max. Marks : 80

PART - A (8 × 4 = 32 Marks)
(Short Answer Type)

Note : Answer any **Eight** of the following questions.

1. If a series $\sum a_n$ converges then $\lim a_n = 0$. (Unit-I, Q.No. 71)
2. Let $\{s_n\}$ be sequence in \mathbb{R} prove that the $\lim s_n = 0$ iff $\lim |s_n| = 0$. (Unit-I, Q.No. 23)
3. Calculate, $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots + \frac{1}{3^n}\right)$. (Unit-I, Q.No. 35)
4. Let f and g be continuous function, on $[a, b]$ such that $f(a) \geq g(a)$ and $f(b) \leq g(b)$ prove that $f(x_0) = g(x_0)$ for at least one x_0 in $[a, b]$. (Unit-II, Q.No. 17)
5. Show that the function f defined by $f(x) = x^3$ is uniformly continuous in $[-2, 2]$. (Unit-II, Q.No. 28)
6. Prove that $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = x^2$ is a continuous function on \mathbb{R} but not Uniformly continuous on \mathbb{R} . (Unit-II, Q.No. 26)
7. Find limit $\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^x$. (Unit-III, Q.No. 35)
8. If f is differentiable at a and g is differentiable at $f(a)$, then the composite function $g \circ f$ is differentiable at a and $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$. (Unit-III, Q.No. 4)
9. Show that $e^x \leq e^x$ for all $x \in \mathbb{R}$. (Unit-III, Q.No. 16)
10. Show that $f(x) = 3x + 1$ is integrable on $[1, 2]$ and $\int_1^2 (3x + 1) dx = \frac{11}{2}$. (Unit-IV, Q.No. 29)
11. If $f \in \mathbb{R}[a, b]$ then $|f| \in \mathbb{R}[a, b]$ (Unit-IV, Q.No. 12)
12. Prove that $\left| \int_{-2\pi}^{2\pi} x^2 \sin^8(e^x) dx \right| \leq \frac{16\pi^3}{3}$ (Unit-IV, Q.No. 24)

PART - B (4 × 12 = 48 Marks)
(Essay Answer Type)

Note : Answer **ALL** the questions.

13. a) (i) Every bounded sequence has convergent subsequence. (Unit-I, Q.No. 55)
- (ii) Let $a_n = 3 + 2(-1)^n$ for $n \in \mathbb{N}$. (Unit-I, Q.No. 58)
- a) List the first eight terms of the sequence (a_n) .

- b) Give a subsequence that is constant {takes a single values specify the selection function σ .

OR

- b) (i) If $\{s_n\}$ is converges to s , and $\{t_n\}$ is converges to 't'. Then $\{s_n + t_n\}$ converges to $s + t$ that is $\lim \{s_n + t_n\} = \lim s_n + \lim t_n$. (Unit-I, Q.No. 25)
- (ii) Let (S_n) be an increasing sequence of positive number and define $\sigma_n = \frac{1}{n} (S_1 + S_2 + \dots + S_n)$ prove (σ_n) is an increasing sequence. (Unit-I, Q.No. 45)
14. a) Let f be a real valued function whose domain is a subset of \mathbb{R} . Then f is continuous at x_0 in $\text{dom}(f)$ if and only if for each $\epsilon > 0 \exists \delta > 0 \ni x \in \text{dom}(f)$ and $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon$. (Unit-II, Q.No. 1)

OR

- b) (i) If f is continuous on a closed interval $[a, b]$ then f is uniformly continuous on $[a, b]$. (Unit-II, Q.No. 24)
- (ii) Find the limit $\lim_{x \rightarrow b} \frac{\sqrt{x} - \sqrt{b}}{x - b}$, $b > 0$. (Unit-II, Q.No. 43)
15. a) $f : [a, b] \rightarrow \mathbb{R}$ is such (i) f is continuous on $[a, b]$ (ii) f is derivable on (a, b) and (iii) $f(a) = f(b)$. The there exists $c \in (a, b)$ such that $f'(c) = 0$. (Unit-III, Q.No. 9)

OR

- b) Let $f(x) = x \sin \frac{1}{x}$ for $x \neq 0$ and $f(0) = 0$. (Unit-III, Q.No. 8)
- (a) Observe that f is continuous at $x = 0$
- (b) Is f differentiable at $x = 0$? Justify your answer.
16. a) If U and V are continuous function on $[a, b]$ that are differentiable on (a, b) and if U' and V' are integrable on $[a, b]$ then $\int_a^b U(x) V'(x) dx + \int_a^b U'(x) V(x) dx = U(b) V(b) - U(a) V(a)$ (Unit-IV, Q.No. 41)

OR

- b) If $f \in \mathbb{R} [a, b]$ and m, M are the inf. and sup. of f in $[a, b]$ then (Unit-IV, Q.No. 19)
- $$m(b - a) \leq \int_a^b f(x) dx \leq M(b - a) \text{ and } \int_a^b f(x) dx = \mu(b - a)$$
- where $\mu \in [m, M]$.

FACULTY OF SCIENCE
B.Sc. III - Semester (CBCS) Examination
MODEL PAPER - III
REAL ANALYSIS
(MATHEMATICS)

Time : 3 Hours]

[Max. Marks : 80

PART - A (8 × 4 = 32 Marks)
(Short Answer Type)

Note : Answer any **Eight** of the following questions.

1. State and prove Sandwich Theorem or Squeeze Theorem. (Unit-I, Q.No. 5)
2. Every convergent sequence is bounded. (Unit-I, Q.No. 2)
3. If $\{s_n\}$ converges to s , if $s_n \neq 0 \forall n$ and if $s \neq 0$, then $\left\{\frac{1}{s_n}\right\}$ converges to $\frac{1}{s}$. (Unit-I, Q.No. 27)
4. If f is uniformly continuous on an aggregate s and $\{s_n\}$ is a Cauchy sequence in s , then prove that $\{f(s_n)\}$ is also Cauchy sequence. (Unit-II, Q.No. 29)
5. Let $f(x) = 2x^2 + 1$ for $x \in \mathbb{R}$, Prove f is continuous on \mathbb{R} , by. (Unit-II, Q.No. 2)
 - (a) Using the definition
 - (b) Using the $\varepsilon - \delta$ property
6. Find $\lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2}$. (Unit-II, Q.No. 40)
7. Find the limit for $\lim_{x \rightarrow 0} \frac{\tan x - x}{x^3}$. (Unit-III, Q.No. 31)
8. If f is differentiable at a point 'a'. Then 'f' is continuous at a. (Unit-III, Q.No. 1)
9. Expansion of e^x . (Unit-III, Q.No. 40)
10. If $f \in \mathbb{R}[a, b]$ and $K \in \mathbb{R}$, then $Kf \in \mathbb{R}[a, b]$ and $\int_a^b (Kf)(x) dx = K \int_a^b f(x) dx$. (Unit-IV, Q.No. 11)
11. Given that f is a bounded function on $[a, b]$ then exist sequence (U_n) and (L_n) upper and lower darbox. (Unit-IV, Q.No. 8)
12. If $f : [ab] \rightarrow \mathbb{R}$ is a bounded function then $\int_a^b f(x) dx \leq \int_a^{\bar{b}} f(x) dx$. (Unit-IV, Q.No. 1)

PART - B (4 × 12 = 48 Marks)
(Essay Answer Type)

Note : Answer **ALL** the questions.

13. a) (i) Every sequence $\{s_n\}$ has a monotonic subsequence. (Unit-I, Q.No. 54)
- (ii) Let s denote the set of subsequential limit of sequence $\{s_n\}$. (Unit-I, Q.No. 57)
- Suppose $\{t_n\}$ is a sequence in $S \cap \mathbb{R}$ and that $t = \lim t_n$ then $t \in s$.

OR

- b) (i) If $\{s_n\}$ converges to s and $\{t_n\}$ converges to t , then $\{s_n t_n\}$ converges to st i.e., $\lim (s_n t_n) = (\lim s_n) (\lim t_n)$. (Unit-I, Q.No. 26)
- (ii) Prove that $a^n = 0$ for $|a| < 1$ (Unit-I, Q.No. 7)
- (a) $\lim_{n \rightarrow \infty} n^{1/n} = 1$
- (b) $\lim_{n \rightarrow \infty} a^{1/n} = 1$ for $a > 0$
14. a) Show $f(x) = \frac{1}{x^2}$ is uniformly continuous on $[0, \infty)$. (Unit-II, Q.No. 32)
- OR
- b) Let f_1 and f_2 be function for which the limits $L_1 = \lim_{x \rightarrow a^s} f_1(x)$ and $L_2 = \lim_{x \rightarrow a^s} f_2(x)$ exist and are finite. Then (Unit-II, Q.No. 45)
- (i) $\lim_{x \rightarrow a^s} (f_1 + f_2)(x)$ exists and equals $L_1 + L_2$
- (ii) $\lim_{x \rightarrow a^s} (f_1 f_2)(x)$ exists and equals $L_1 L_2$
- (iii) $\lim_{x \rightarrow a^s} (f_1 / f_2)(x)$ exists and equals L_1 / L_2 provided $L_2 \neq 0$ and $f_2(x) \neq 0$ for $x \in s$
15. a) Discuss the differentiability of $f(x) = |x - a|$ in \mathbb{R} . (Unit-III, Q.No. 6)
- OR
- b) Let f and g be functions that are differentiable at the points each of the functions cf [c a constant], $f + g$, fg and f/g is also differentiable at a , except f/g if $g(a) = 0$ since f/g is not defined at a in this case. (Unit-III, Q.No. 2)
- The formulas are
1. $(cf)'(a) = c f'(a)$
 2. $(f + g)'(a) = f'(a) + g'(a)$
 3. $(fg)'(a) = f(a)g'(a) + f'(a)g(a)$
 4. $(f/g)'(a) = [g(a)f'(a) - f(a)g'(a)]/g^2(a)$ if $g(a) \neq 0$.
16. a) Prove that every continuous function defined on $[a, b]$ is integrable. (Unit-IV, Q.No. 6)
- OR
- b) If $f \in R[a, b]$ and m, M are the infimum and Supremum of f on $[a, b]$, then $m(b - a) \leq \int_a^b f(x) dx \leq M(b - a)$. (Unit-IV, Q.No. 3)