Math 140B Final 155 points June 12, 2014

Directions: Justify all answers. If you appeal to a theorem, show that the hypotheses of that theorem are satisfied.

(1) If F' is Riemann integrable on [a, b], prove that $\int_a^b F'(x) dx = F(b) - F(a)$. (25 pts)

SOLUTION: See Theorem 6.21.

(2) Find the limit of $(x + x^{2/3})^{1/3} - x^{1/3}$ as $x \to \infty$. (20 pts)

SOLUTION: Let f denote the cube root function, and let $y = x + x^{2/3}$. By the Mean Value Theorem, $f(y) - f(x) = f'(c)(y-x) = \frac{1}{3}(x/c)^{2/3}$, with c between x and y. Since x/y < x/c < x/x and $x/y \to 1$ as $x \to \infty$, we have $x/c \to 1$ as $x \to \infty$, so the desired limit is 1/3.

(3) For the function $f(x) = e^x \cos(x)$, write down the Taylor polynomial P(x) of degree 3 expanded about x = 0. Then show that for $x \in (0, 1/2)$, |f(x) - P(x)| < .02. (25 pts)

SOLUTION: $f(x) = e^x \cos(x)$, $f'(x) = e^x(\cos(x) - \sin(x))$, $f''(x) = -2e^x \sin(x)$, $f'''(x) = -2e^x(\cos(x) + \sin(x))$, and $f''''(x) = -4e^x \cos(x)$. Thus $P(x) = 1 + x - \frac{1}{3}x^3$, and by Taylor's Theorem, there exists c between 0 and x such that $|f(x) - P(x)| \le \frac{4e^c \cos(c)x^4}{4!} \le \sqrt{e}/96 < .02$.

(4) Let $f(x) = \sum_{n=0}^{\infty} c_n x^n$ for $x \in (0, 1)$, where the c_n are real. True or False: If the limit of f(x) exists as $x \to 1$, then $\sum_{n=0}^{\infty} c_n$ must converge. (15 pts)

SOLUTION: False-choose $c_n = (-1)^n$, so f(x) = 1/(1+x).

(5) Let I = (-1, 1). Starting with the identity $\sum_{n=0}^{\infty} x^n = 1/(1-x)$ for $x \in I$, prove that (A) $\sum_{n=1}^{\infty} nx^{n-1} = 1/(1-x)^2$, for $x \in I$; (B) $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^n = \ln(1+x)$, for $x \in I$; (C) $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = \ln(2)$. Give precise statements of all major theorems that you use in your proofs. (35 pts)

SOLUTION: (A) The radius of convergence is 1. Let 0 < c < 1. The series converges uniformly on [-c, c] by Theorem 8.1. Thus term by term differentiation is valid on [-c, c] by Theorem 7.17 (or the simplified version of that theorem involving continuous derivatives). (B) Replace x by -x in the geometric series and integrate term by term from 0 to x. This is valid by Theorem 7.16. (C) Let $x \to 1$ in (B) and apply Abel's theorem. Abel's theorem may be applied because the left side of (C) converges by the alternating series test.

(6) Give an example of a sequence of functions $\{f_n\}$ on (0, 1) satisfying $0 \le f_n \le f_{n+1} \le 1$ for all n, such that the sequence converges pointwise but not uniformly to a continuous function on (0, 1). (15 pts)

SOLUTION: Take $f_n(x)$ to be 1 or 0 according as $0 < x \leq \frac{n}{n+1}$ or $\frac{n}{n+1} < x < 1$. Then $f_n \to f = 1$ pointwise, but not uniformly on (0, 1), since $|f_n(\frac{n+1}{n+2}) - f(\frac{n+1}{n+2})| = |0-1| = 1$ for all n.

(7) Using partitions, show that the sum of two Riemann-Stieltjes integrable functions on [0, 1] is again a Riemann-Stieltjes integrable function on [0, 1]. (20 pts)

SOLUTION: See Theorem 6.12(a).