Final Exam Practice Problems

Problem 1. Let the sequence (x_n) be defined as follows: $x_1 = 1, x_2 = 2$ and $x_{n+2} = \frac{1}{2}(x_n + x_{n+1})$ for any $n \in \mathbb{N}$. Prove that $1 \leq x_n \leq 2$ for any $n \in \mathbb{N}$.

Problem 2. Let S be a nonempty subset of \mathbb{R} that is bounded above. Prove that $\sup S = -\inf\{-s : s \in S\}$.

Problem 3. Find the infimum of the set $A = \{1 + \frac{(\sin n)^2}{\sqrt{n}} \mid n \in \mathbb{N}\}.$

Problem 4. Prove

$$\lim_{n \to \infty} \left(\frac{1}{\sqrt{n^2 + 1}} + \frac{1}{\sqrt{n^2 + 2}} + \dots + \frac{1}{\sqrt{n^2 + n}} \right) = 1.$$

Problem 5. Let (a_n) be a positive sequence such that $\lim_{n\to\infty} \frac{a_n}{a_{n+1}} = 0$. Prove that (a_n) is unbounded.

Problem 6. Assume that $\lim_{n\to\infty} x_n = +\infty$. Prove that

$$\lim_{n \to \infty} \frac{x_1 + x_2 + \dots + x_n}{n} = +\infty.$$

Problem 7. Suppose f(x) is a strictly increasing function on [a, b] and $(x_n) \subset [a, b]$ is a sequence such that $\lim_{n\to\infty} f(x_n) = f(a)$. Prove that $\lim_{n\to\infty} x_n = a$.

Problem 8. * Let f be a function defined on (0, 1) such that for any $c \in (0, 1)$, $\lim_{n\to\infty} f(\frac{c}{n}) = 0$. Can we conclude that $\lim_{x\to 0^+} f(x) = 0$?

Problem 9. Assume that the function f is continuous at 0 and f(0) > 0. Prove that there exists a $\delta > 0$ such that f(x) > 0 for any $|x| < \delta$.

Problem 10. For any function f, we define $w_a(\delta) = \sup\{|f(x) - f(y)| \mid |x - a| < \delta \text{ and } |y - a| < \delta\}$. Prove that f is continuous at a if and only if $\lim_{\delta \to 0^+} w_a(\delta) = 0$.

Problem 11. Suppose there exists a constant L > 0 such that for any $x, y \in [a, \infty)$ we have

$$|f(x) - f(y)| \le L|x - y|.$$

If a > 0, prove that $\frac{f(x)}{x}$ is uniformly continuous on $[a, \infty)$.

Problem 12.

Let the function f be defined as

$$f(x) = \begin{cases} x^2 & \text{if } x \in \mathbb{Q}; \\ 0 & \text{if } x \notin \mathbb{Q}. \end{cases}$$

Prove that f is differentiable at 0.

Problem 13. Suppose |f(x)| is differentiable at a and f(a) = 0, prove that f'(a) = 0.

Problem 14. Assume there exist constants M and a > 1 such that for any $x, y \in \mathbb{R}$,

$$|f(x) - f(y)| \le M|x - y|^a.$$

Prove that f is a constant.

Problem 15. Let f(x) and g(x) be convex functions and f is increasing. Prove that f(g(x)) is convex.

Problem 16. If f defined on [0, 1] is a continuous and $\int_0^x f = \int_x^1 f$ for all $x \in [0, 1]$. Prove that f(x) = 0 for any $x \in [0, 1]$.

We prove by induction on n. (1) Base case: n=1, $x_1=1$ and $1 \le x_1 \le 2$ n=2, $x_2=2$ and $1 \le x_2 \le 2$ (2) Inductive step: assume it is true for any $1 \le k \le n$

then $1 \le X_{n-1} \le 2$ and $1 \le X_n \le 2$ Hence $1 \le X_{n+1} = \frac{X_n + X_{n-1}}{2} \le 2$ Therefore it also holds for n+1. #

Problem 2

Denote $A = \sup S$ and $B = \inf \{ -s : s \in S \}$. We need to show that A = -B. By definition of $\sup S \leq A$, $\forall s \in S$ $\Rightarrow \quad -s \geq -A$, $\forall s \in S$ $\Rightarrow \quad B = \inf \{ -s : s \in S \} \geq -A \Rightarrow \quad A \geq -B$ ①

By definition of inf

$$-s \ge B \quad \forall s \in S$$

 $\Rightarrow s \le -B \quad \forall s \in S$
 $\Rightarrow A = \sup S \le -B$ (2)
Combining (1) and (2) we get $A = -B$. #

First we notice that $\lim_{n \to +\infty} \frac{(\sin n)^2}{\sqrt{n}} = 0$

This is because

$$0 \leqslant \frac{(\sin n)^2}{\sqrt{n}} \leqslant \frac{1}{\sqrt{n}}$$

Since $\lim_{n \to \infty} \frac{1}{\sqrt{n}} = 0$, by squeeze theorem, $\lim_{n \to \infty} \frac{(\sin n)^2}{\sqrt{n}} = 0$

$$\forall n \in IN$$
, $I + \frac{(sinn)^2}{\sqrt{n}} \ge 1$. Therefore 1 is a lower bound
of the set A. We claim that 1 is the greatest lower
bound

Suppose there exists Eo > o such that

$$1 + \frac{(\sin n)^2}{\sqrt{n}} \ge 1 + \varepsilon_0 \qquad \forall n \in \mathbb{N}$$

By the comparison property of limits,

$$1 = \lim_{n \to \infty} \left(1 + \frac{(\sin n)^{2}}{\sqrt{n}} \right) \ge 1 + \varepsilon_{o}$$

which is a contradiction ! Therefore inf A = 1 . #

[Alternatively, one can argue $\forall \epsilon > 0$, $\exists N \ge 1$ such that

$$| \leq \frac{(\sin N)^2}{\sqrt{N}} + 1 < \varepsilon + 1$$

therefore by Lemma 2.3.4 , $1 = \inf A$. (for inf)

Notice that for each Isisn

$$\frac{1}{\sqrt{n^2+n}} \leq \frac{1}{\sqrt{n^2+\lambda}} \leq \frac{1}{n}$$

-therefore $\frac{n}{\sqrt{n^2+n}} \leq \frac{1}{\sqrt{n^2+1}} + \cdots + \frac{1}{\sqrt{n^2+n}} \leq \frac{n}{n} = 1$.

Since
$$\lim_{n \to \infty} \frac{n}{\sqrt{n^2 + n}} = \lim_{n \to \infty} \frac{1}{\sqrt{1 + \frac{1}{n^2}}} = \frac{1}{\sqrt{1 + 0}} = 1$$
,
by squeeze theorem, we have
 $\lim_{n \to \infty} \left(\frac{1}{\sqrt{n^2 + 1}} + \dots + \frac{1}{\sqrt{n^2 + n}} \right) = 1$. #

Problem 5

Since
$$\lim_{n \to \infty} \frac{a_n}{a_{n+1}} = 0$$
, for $E = \frac{1}{2}$, there exists N
such that for $n > N$, we have
 $\left|\frac{a_n}{a_{n+1}}\right| < \frac{1}{2}$.
Since $a_n > 0$ for each n , we have
 $a_{n+1} > 2a_n$ for $n > N$.
Therefore $a_n > 2^{n-N} \cdot a_N$ for $n > N$.
We can conclude that a_n is unbounded because
 $\lim_{n \to \infty} 2^{n-N} \cdot a_N = +\infty$ #

Problem 6 First proof

To show $\lim_{N \to \infty} \frac{a_1 + \dots + a_n}{n} = +\infty$, we need to show that for any A > 0, there exists $N \ge 1$ such that when n > N, $\frac{a_1 + \dots + a_n}{N} > A$.

For any A > 0, because $\lim_{n \to \infty} a_n = +\infty$, there exists $N_1 \ge 1$ such that $a_n > 2A$ for $n > N_1$.

Therefore
$$\frac{a_1 + \dots + a_n}{n} = \frac{a_1 + \dots + a_{N_1} + a_{N_1 + 1} + \dots + a_n}{n}$$

> $\frac{a_1 + \dots + a_{N_1} + (n - N_1) \cdot 2A}{n}$ if $n > N_1$

Notice that $l_{\bar{l}m} = \frac{a_1 + \dots + a_{N_1} + (n - N_1) \cdot 2A}{n}$

$$= \lim_{n \to \infty} 2A + \frac{a_{1} + \dots + a_{N_{1}} - 2N_{1}A}{n}$$
$$= 2A > A$$

Therefore by the property of limit, there exists $N_2 \ge 1$ such that when $n > N_2$, $a_1 + \cdots + a_{N_1} + (n - N_1) \ge A$

Hence if we choose N= max {N1, N2}, for n>N we have

$$\frac{a_{1}+\cdots+a_{n}}{n} > \frac{a_{1}+\cdots+a_{N_{1}}+(n-N_{1})2A}{n} > A \qquad \#$$

Problem 6 Second proof $\forall A > 0$, we need to choose N such that when n > N, $\frac{\chi_1 + \chi_2 + \dots + \chi_n}{n} > A$

() Since $\lim_{x \to \infty} x_n = +\infty$, there exists N₁ such that when $n > N_1$, $x_n > zA$. (2) Choose N₂ such that $N_2 > \frac{2N_1A - (x_1 + \dots + x_{N_1})}{A}$. Then we choose $N = \max\{N_1, N_2\}$.

If
$$n > N$$
, then $\frac{X_{1} + \dots + X_{n}}{n} = \frac{(X_{1} + \dots + X_{n}) + (X_{n+1} + \dots + X_{n})}{n}$

$$> \frac{X_{1} + \dots + X_{n} + (n - N_{1}) \ge A}{n}$$

$$= A + \frac{nA - (\ge N_{1}A - (\times_{1} + \dots + \times_{n}))}{n}$$

$$> A + \frac{N_{\ge}A - (\ge N_{1}A - (\times_{1} + \dots + \times_{n}))}{n} > A + o = A$$

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$$\begin{bmatrix} less informal proof: \frac{X_1 + \dots + X_{N_1} + (n - N_1) 2A}{n} > A \\ \Leftrightarrow \qquad X_1 + \dots + X_{N_1} + (n - N_1) 2A > nA \\ \Leftrightarrow \qquad nA > 2N_1A - (X_1 + \dots + X_{N_1}) \\ \Leftrightarrow \qquad n > \frac{2N_1A - (X_1 + \dots + X_{N_1})}{A} \end{bmatrix}$$

We will prove by contradiction. Suppose $\lim_{n \to \infty} x_n \neq a$ then there exists $\varepsilon_0 > 0$ and a subsequence $(x_{n_k}) \subset [a, b]$ such that $|x_{n_k} - a| > \varepsilon_0$, in particular $x_{n_k} > a + \varepsilon_0$.

Since f is a strictly increasing function,

$$(*) \quad f(x_{n_k}) > f(a + \varepsilon_o) \quad \forall k \ge 1$$

Because $\lim_{n \to \infty} f(x_n)$ exists $\lim_{k \to \infty} f(x_{n_k}) = \lim_{n \to \infty} f(x_n) = f(a)$

From (*) we know that

$$\lim_{k \to \infty} f(X_{n_k}) \ge f(a + \varepsilon_0)$$

In particular this implies that

$$f(a) \geq f(a + \varepsilon_0)$$

But this contradicts with the fact that f is strictly increasing. Therefore our assumption is wrong and we must have $\lim_{n \to \infty} x_n = \alpha$. #

We cannot conclude that $\lim_{X\to 0^+} f(x) = 0$. Here is the construction of a counter-example.

Because (0,1) is uncountable we can choose a number $b \in (0,1)$, such that $\forall k \ge 1$, $b^k \notin Q$. (For example b can be chosen to be any transcendental number like $\frac{1}{2}$ or $\frac{1}{2}$).

Let
$$f(x) = \int 1$$
 if $x = b^k$ for some $k \ge 1$
| o else.

 $(a) \qquad \lim_{X \to 0^+} f(x) \neq 0$

(1) Let $C \in (0, 1)$ be any real number, then there is at most one integer n such that $\frac{C}{n} = b^{|\mathbf{k}|}$ for some $|\mathbf{k}| \ge 1$. Suppose this is not true and there exists n_1, n_2 such that $\frac{C}{n_1} = b^{|\mathbf{k}|}$, $\frac{C}{n_2} = b^{|\mathbf{k}|_2}$ and $|\mathbf{k}| \ge |\mathbf{k}|_1$. $\Rightarrow b^{|\mathbf{k}|} \cdot n_1 = b^{|\mathbf{k}|_2} \cdot n_2 \Rightarrow b^{|\mathbf{k}|_2 - |\mathbf{k}|_1} = \frac{n_1}{n_2} \in Q$ This contradicts the choice of b. Therefore for n large enough, $\frac{C}{n}$ is not equal to any b^{k} . By the definition of f, we have $f(\frac{C}{n}) = 0$. Thus $\lim_{N \to \infty} f(\frac{C}{n}) = 0$.

(2) We will prove
$$\lim_{X \to 0^+} f(x) \neq 0$$
 by contradiction.
Suppose lim $f(X) = 0$, then for any sequence x_n
 $x \to 0^+$
Such that $\lim_{N \to \infty} x_n = 0$, we must have $\lim_{N \to \infty} f(x_n) = 0$
 $n \to \infty$

Let $X_n = b^n$ since b < 1, $\lim_{n \to \infty} X_n = \lim_{n \to \infty} b^n = 0$. But $\lim_{n \to \infty} f(X_n) = \lim_{n \to \infty} f_1 b^n$ = $\lim_{n \to \infty} 1 = 1 \neq 0$ Therefore $\lim_{x \to 0^+} f_1 x$ = b^n .

The conclusion is that f is a counterexample . #

9) F continuous at 0, F(0)>0. Want 8 s.t. f(x)>0 A IXIX8 Say F(0)=a>0. Note that E:= 2>0. Since f is continuous at 0, 7 S>O S.C. V IX-OIKS, ne have $|F(x) - \alpha| \leq \varepsilon$. That is, $\forall |x| < \delta$, $|F(x) - \alpha| < \frac{\alpha}{2}$ => $-\frac{\alpha}{2} \langle f(x) - \alpha \langle \frac{\alpha}{2} \rangle \langle s_0 \rangle \rangle = \frac{\beta}{2} \langle f(x) \rangle \langle \frac{s_0}{2} \rangle$ So F(x) >>> V /x/LS as desired (ne will reference this argument later in a more general setting. The content is the same, just with "" replaced 5~ ~ (") 10. wa (S) != sup { [f(x) - f(y)] ! |x-a| ≤ S, 1y-a < S}, wat f cts at a $() \lim_{s \to 0^+} u_a(s) = 0.$ (=>): suppose f is cts at a. Want to show that VE>2, JY>0 S.d. Vo<8-0<), ne have mals) < E. Since wals) is the sup of a set that mens me mont it s.t. & o<s<t E is an upper bound for Elf(x)-f(y)1: 1x-a155, 1y-aKSZ=: 5,16 Since fis at a, 3 y >0 sit. UZ sit. 12-ally we have IF(z)-f(a) 12 Ez. Now, for Sid x, y s.f. $|x-a| \le 5$, $|y-a| \le 5$. Then $|x-a| \le 5 \le 3$ so $|f(x) - f(a)| \le \frac{1}{2}$ and $|f(y) - f(a)| \le \frac{1}{2}$. $|y-a| \le 5 \le 3$ $=> |f(x) - f(y)| = |f(x) - f(y) + f(y) - f(y)| \leq |f(x) - f(y)| + |f(y) - f(y)| = |f(x) - f(y)| + |f(y) - f(y)| = |f(x) - f(y)| = |f(y) - f(y$ $\xi = \xi = \xi$. So ξ is a strict upper bound for $S_q(S)$ and 50 mg (8) < E. ((=): Suppose lim wa (S) =0. wat: VEDO 3 200 5.1. whenever 12-a/
have IF(Z)-F(a)/<E. Fix E70.</p>
he tenor (hypothesis) '7 870 s.t. whenever 0<8< Y we have</p>

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14) J Marl Et V Xyer (F(x) - F(y) / EM / x-y / a Show F ts const. we will show that F is daffible at every cell and that f'(c)=0. Let celR. $\left|\lim_{x \to c} \frac{f(x) - f(c)}{x - c}\right| = \lim_{x \to c} \left|\frac{f(x) - F(c)}{x - c}\right| \leq \lim_{x \to c} \frac{m[x - c]^a}{[x - c]} = [m[i]_m \frac{[x - c]^a}{[x - c]}$ Since $a > 1 \lim_{x \to c} \frac{|x - c|^{q}}{|x - c|} = 0$ So $\lim_{x \to c} \frac{f(x) - f(c)}{|x - c|} \leq M \cdot 0 = 0$ so fis differentiable at a and F'(c)=0. This holds & cell, so f is constant. 15) Let F(x), g(x) concer, fincreasing. Prac f(g(x)) is conver. Let x, x e IR, felo, 1] unt $F(g((1-t) \times_i + t \times_2)) \leq (1-\epsilon) F(g(\times_i)) + F(g(\times_2)).$ well, g_i 's convex, so $g((1-t)x_i + tx_2) \in (1-t)g(x_i) + tg(x_2)$ f is increasing so $f(g((1-t)x_1+tx_2)) \in f((1-t)g(x_1)+tg(x_2))$ F. S convex, So $f((1-t)y_1 + ty_2) \leq (1-t)Ry_1 + tF(y_2)$ = (1-t) $F(g(x_i)) + f(g(x_2))$ as desired. 16) F: [0, 1]->R is cts, "JF= JF V x c[0, 1] hart F(x)=0 V XELO,1] Note that & x (20,1] [] =] f +] f (16n 7,2,13) = 25 F. Setting X=0=> JF=0 164, JF+JF=0, 50 (SF= > by def) * [F = - x] F = > x [F = > A x 6 [0, 1]

For
$$x, y \in \mathbb{D}, (3, x \leq y)$$
, we have $\int_{0}^{x} f = 0 = \int_{0}^{y} f f$
and $\iint_{x} f = \iint_{0}^{y} f - \iint_{0}^{y} f = 0$, Finally, for $L \in [0, 13]$; if
 $F(c) > 0$, by problem Q , f a, $b \in \mathbb{D}, (1]$ s. (. $f(x) > 0$ $\forall x \in \mathbb{E}a, b f$
 $= 7 \quad \iint_{0}^{y} f > 0$, but this is a contradiction.
if $F(c) < 0$, then $-f(c) > 0$ so $- \iint_{0}^{b} f > 0$ (where a, b are as
abare)
 $: so \quad \iint_{0}^{y} F < 0$, but this is a contradiction.
so $f(c) = 0$. This holds $\forall c \in \mathbb{E}0, [3]$, size c
was arbitrary.

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