

DIRECTIONS: Part A has 8 shorter problems (5 points each) while Part B has 4 traditional problems (10 points each). To receive full credit your solution should be clear and correct. Neatness counts. You have 1 hour 20 minutes. Closed book, no calculators, but you may use one 3 × 5 with notes on both sides.

PART A: Eight shorter problems, 5 points each.

A-1. Find all points in the complex plane where  $\sum_0^{\infty} \frac{n}{(z-2)^n}$  converges.

SOLUTION: By the ratio test, this converges absolutely when  $\left| \frac{1}{z-2} \right| < 1$ , that is, when  $|z-2| > 1$ . This is the *exterior* of a disk centered at  $z=2$  with radius 1.

The series diverges at every point of the boundary of this disk since at these points  $n/|z-2|^n = n$ . This uses: “If a series  $\sum c_n$  converges then  $|c_n| \rightarrow 0$ .”

A-2. This problem concerns the continuity of  $f(x) = \frac{1}{x}$  at the point  $a = 1/1000$ . Let  $\epsilon = 1$ .

Find a  $\delta > 0$  so that if  $|x-a| < \delta$  then  $|f(x) - f(a)| < \epsilon$ .

SOLUTION: We want a  $\delta$  so that if  $|x - \frac{1}{1000}| < \delta$ , then  $|\frac{1}{x} - 1000| < 1$ , that is,  $999 < \frac{1}{x} < 1001$ ; equivalently,  $\frac{1}{1001} < x < \frac{1}{999}$ . This means

$$\frac{1}{1001} - \frac{1}{1000} < x - a < \frac{1}{999} - \frac{1}{1000},$$

which is satisfied if  $\delta < \frac{1}{1000} - \frac{1}{1001} = \frac{1}{1,001,000}$ . To be less exact, we can let  $\delta = 10^{-7}$ .

A-3. Give an example of a bounded continuous function  $f(x)$ ,  $x \in \mathbb{R}$ , that does *not* attain its infimum. A clear sketch is adequate.

SOLUTION:  $\frac{1}{1+x^2}$ .

A-4. Say a function  $f(x)$  has the properties  $f'(x) = 2 \cos 2x$  for all  $x \in \mathbb{R}$  and  $f(0) = 0$ . Show that  $f(x) = \sin 2x$ . [HINT: To show that “ $A = B$ ”, it is often easiest to let  $C = A - B$  and then show that “ $C = 0$ ”.]

SOLUTION: Let  $h(x) := f(x) - \sin 2x$ .

I show that  $h(x) = 0$ . First,  $h'(x) = 0$  so  $h(x) = \text{constant}$ . But  $h(0) = 0$ .

A-5. Let  $f(x)$  and  $g(x)$  be continuous on  $[a, b]$ . If  $f(a) > g(a)$  and  $f(b) < g(b)$ , prove that there is some  $c \in (a, b)$  where  $f(c) = g(c)$ .

SOLUTION Let  $h(x) := f(x) - g(x)$  and note that  $h(a) > 0$  while  $h(b) < 0$ . Now apply the intermediate value theorem.

Can there be more than one such point?

SOLUTION Yes, lots. Look at the graphs of  $f(x) = \cos x$  and  $g(x) = \sin x$  for  $0 \leq x \leq 3\pi$

A-6. Give an example of a function  $f(x)$  that is continuous at every point of the set  $\{x \geq 1\}$  but is not uniformly continuous in this set.

SOLUTION  $x^2$

A-7. Give an example of a function  $f(x)$  that is continuous for  $-1 \leq x \leq 1$  but not differentiable at, say,  $x = 0$ .

SOLUTION  $|x|$

A-8. Let  $f(x)$ ,  $g(x)$ , and  $h(x)$  be smooth functions

a) If  $f(a) = 0$  and  $f'(x) \geq 0$  for all  $x \geq a$ , show that  $f(x) \geq f(a)$  for all  $x \geq a$ .

SOLUTION By the Mean Value Theorem there is a point  $c$ ,  $a < c < x$  so that

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

Since  $f'(c) \geq 0$ , then  $f(x) - f(a) \geq 0$ .

b) If  $g(a) = h(a)$  and  $g'(x) \geq h'(x)$  for all  $x \geq a$ , show that  $g(x) \geq h(x)$  for all  $x \geq a$ .

SOLUTION Let  $f(x) = g(x) - h(x)$  and apply part a).

PART B: Four traditional problems, 10 points each.

B-1. Use the definition of the derivative as the limit of a difference quotient to show that if  $f(x) = \cos 2x$ , then  $f$  is differentiable everywhere and compute its derivative. [You may use that  $\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1$  and  $\lim_{\theta \rightarrow 0} \frac{1 - \cos \theta}{\theta} = 0$  .]

B-2. Let  $f(x)$  be a smooth function with the properties  $f(0) = 3$ ,  $f(1) = 1$ , and  $f(3) = 5$ . Show that  $f''(c) \geq A > 0$  for some  $c \in (0, 3)$  and some  $A > 0$ . Give an explicit value for the constant  $A$ .

SOLUTION: By the Mean value Theorem for the intervals  $0 \leq x \leq 1$  and  $1 \leq x \leq 3$  there are points  $c_1 \in (0, 1)$  and  $c_2 \in (1, 3)$  so that

$$f'(c_1) = \frac{f(1) - f(0)}{1 - 0} = -2 \quad f'(c_2) = \frac{f(3) - f(1)}{3 - 1} = 2.$$

Now apply the Mean Value Theorem again to  $f'(x)$  for  $c_1 < x < c_2$  to find a  $c_3 \in (c_1, c_2)$  do that

$$f''(c_3) = \frac{f'(c_2) - f'(c_1)}{c_2 - c_1} = \frac{4}{c_2 - c_1} \geq \frac{4}{3}.$$

B-3. Let  $f(x)$  be differentiable at every point of the open interval  $a < x < b$  (possibly unbounded).

- a) If the derivative is bounded, say  $|f'(x)| \leq M$ , in this interval, show that  $f$  is uniformly continuous in the interval.
- b) If the derivative is **not** bounded in this interval, show that  $f$  is **not** uniformly continuous in the interval.

SOLUTION: This assertion is *FALSE*. All of the counterexamples below are uniformly continuous – although their first derivatives are unbounded:

$$f(x) = \sqrt{x} \text{ for } 0 \leq x \leq 1 \text{ (the simplest example).}$$

$$g(x) = x \sin(1/x) \text{ for } 0 < x \leq 1, g(0) = 0,$$

$$h(x) = \frac{\sin x^3}{x} \text{ for } 1 \leq x.$$

- c) Apply these to the functions  $x^2$  and  $1/x$  on the interval  $x \geq 1$ .

B-4. a) Say the smooth function  $w(x)$  satisfies  $w'' - c(x)w \leq 0$ , where  $c(x) > 0$ . Show there is no point  $p$  where  $w$  has a local minimum and  $w(p) < 0$ .<sup>1</sup>

SOLUTION: At a local minimum  $w'' \geq 0$ . Since  $w(p) < 0$  and  $c(x) > 0$ , this contradicts  $w'' - c(x)w \leq 0$ .

- b) If on a bounded interval  $a \leq x \leq b$   $w$  satisfies this and  $w(a) = w(b) = 0$ , show that  $w(x) \geq 0$  on the whole interval.

SOLUTION: Reasoning by contradiction, say  $w(p) < 0$  somewhere in  $[a, b]$ . Let  $q$  be the point in  $[a, b]$  where  $w$  has its *minimum* value. Then  $w(q) < 0$ . Note,  $q$  can't be an endpoint because  $w(a) = w(b) = 0$ . Therefore  $w$  has a negative local minimum at  $q$ . By part a), this is impossible. Therefore  $w(x) \geq 0$  for all  $x \in [a, b]$ .

- c) Say on the interval  $[a, b]$  the smooth functions  $u(x)$  and  $v(x)$  satisfy

$$u'' - c(x)u = f(x), \quad v'' - c(x)v = g(x), \quad \text{with } u(a) = v(a), \quad u(b) = v(b),$$

where, as above,  $c(x) > 0$ , and  $f$  and  $g$  are given functions. If  $f(x) \leq g(x)$ , show that  $u(x) \geq v(x)$  in  $[a, b]$ .

SOLUTION: Let  $w(x) := u(x) - v(x)$ . Then by part b) we have  $w(x) \geq 0$ .

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<sup>1</sup>This whole problem – with the *same* proof – is valid for the more general differential operator  $w'' + b(x)w' - c(x)w$ , where  $b(x)$  is any continuous function.