## MATH 5615H: HONORS ANALYSIS SAMPLE FINAL EXAM (PART I) NOW, WITH SELECTED SOLUTIONS

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You may not use a calculator, notes, books, etc. Only the exam paper, scratch paper, and a pencil or pen may be kept on your desk during the test. You must show all work.

Good luck!

**Problem 1.** Let  $x_1$  be a real number,  $x_1 > 1$ , and let  $x_{n+1} = 2 - 1/x_n$  for  $n \in \mathbb{N}$ . Show that the sequence  $\{x_n\}$  is monotone and bounded and find its limit.

**Problem 2.** Is there a metric space which is countable and compact?

**Problem 3.** Assume that f(x) is defined a real-valued for x > 0. Consider two statements:

- (1) For every  $m \in \mathbb{N}$ , x > 1/m implies f(x) < 1/m.
- (2) x > 0 implies  $f(x) \le 0$ .

Prove that (1) implies (2).

**Problem 4.** Prove or disprove the following statements with a precise  $\varepsilon$ - $\delta$  argument for each.

- (1) The function f(x) = x is uniformly continuous for all real x.
- (2) The function  $g(x) = \sin x$  is uniformly continuous for all real x.

Solution. Answer: Uniformly continuous. Given an  $\varepsilon > 0$ , take  $\delta = \min \varepsilon/2, \pi/2, 1 > 0$ . Then for any h such that  $|h| < \delta$ , we have

•  $|\sin h| \leq |h|$ :  $|\sin h|$  is the shortest distance from the point |h| radians, which will be in the first quadrant, because  $|h| < \pi/2$ , on the unit circle to the x axis, whereas |h| is the length of the path along the circle;

•  $0 < 1 - \cos h = 2\sin^2(h/2) \le h^2/2 < |h|/2$ , because |h| < 1. Thus,  $|\sin(x+h) - \sin x| = |\sin x(\cos h - 1) - \sin h \cos x| \le |\sin x| \cdot |\cos h - 1| + |\sin h| \cdot |\sin x| \le 1 - \cos h + |\sin h| < |h|/2 + |h| < \varepsilon/4 + \varepsilon/2 < \varepsilon$ .

(3) The function  $(f \cdot g)(x) = x \sin x$  is uniformly continuous for all real x.

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Solution. Answer: Not uniformly continuous. Take  $\varepsilon = 1$ . Then for any given  $\delta > 0$ , take  $\delta_1 = \min(\pi/2, \delta/2) > 0$  and  $n \in \mathbb{N}$  such that  $2\pi n \sin \delta_1 > 1$ . Such n exists because we can apply the Archimedean principle to  $2\pi \sin \delta_1$  which is > 0, given that we made sure that  $0 < \delta_1 < \pi/2$ . Then take  $x = 2\pi n$  and  $y = 2\pi n + \delta_1$ . Then  $|x - y| = \delta_1 < \delta$ , but  $|x \sin x - y \sin y| = |y \sin y| = (2\pi n + \delta_1) \sin \delta_1 > 2\pi n \sin \delta_1 > 1$ .

**Problem 5.** Prove that if a power series  $\sum_{n=0}^{\infty} c_n z^n$  converges for some  $z = z_0 \neq 0 \in \mathbb{C}$ , then  $\sum_{n=0}^{\infty} c_n z^n$  converges absolutely for all  $z \in \mathbb{C}$  with  $|z| < |z_0|$ . What does this say about the radius of convergence of the series? Use this to show that the radius of convergence of the exponential series  $\sum_{n=0}^{\infty} z^n/n!$  is  $+\infty$ .

Solution. Apply the Root **Divergence** Test (Theorem 3.33 (b), not (a) or (c)!) to the convergent series  $\sum_{n=0}^{\infty} c_n z_0^n$ :

(0.1) 
$$\limsup_{n \to \infty} \sqrt[n]{|c_n|} |z_0| \le 1.$$

r

because otherwise the series would diverge. (We had to use  $\limsup p$ , rather than  $\lim p$ , because  $\lim p$  does not always exist, whereas  $\limsup p$  does, at least in the extended real system. This problem with  $\limsup p$  would render the conclusion  $\lim_{n\to\infty} \sqrt[n]{|c_n|} |z_0| \leq 1$  to be simply incorrect: how can you **dare to compare** something that does not always exist with number 1?) Well, anyway, if  $|z| < |z_0|$ , then  $\limsup_{n\to\infty} \sqrt[n]{|c_n|} |z| < \limsup_{n\to\infty} \sqrt[n]{|c_n|} |z_0|$ , whence  $\limsup_{n\to\infty} \sqrt[n]{|c_n|} |z| < 1$  and thereby, applying the Root **Convergence** Test (Theorem 3.33 (a), finally!) to the series  $\sum_{n=0}^{\infty} |c_n z^n|$ , we see that the series  $\sum_{n=0}^{\infty} c_n z^n$  converges absolutely.

*Remark.* We could have directly used Theorem 3.39 about **divergence** of power series to conclude from the convergence of the power series at  $z = z_0$  that  $|z_0| \leq R$ , where R is the radius of convergence. The same theorem would then imply that the power series converges absolutely for  $|z| < |z_0|$ , because in this case |z| < R. I have put together the above, longer argument, because it uses more elementary facts and is more instructive.

The radius of convergence is, by definition,  $R = 1/\limsup_{n\to\infty} \sqrt[n]{|c_n|}$ . Because of Inequality (0.1), we have  $R \ge |z_0|$ .

For the exponential series, apply the Ratio Test (Theorem 3.34 (a)) to see that the exponential series converges for any  $z = z_0 \neq 0 \in \mathbb{C}$ . The test applies, because

$$\lim_{n \to \infty} \frac{|a_{n+1}|}{|a_n|} = \lim_{n \to \infty} \frac{|n! z_0^{n+1}|}{|(n+1)! z_0^n|} = \lim_{n \to \infty} \frac{|z_0|}{n+1} = 0 < 1,$$

meaning "exists and equals 0," as always. (This inequality yields  $\limsup_{n\to\infty} |a_{n+1}/a_n| = \lim_{n\to\infty} |a_{n+1}/a_n| < 1$ .) Thus, by the above, the radius of convergence R of the exponential series is at least  $|z_0|$  for any  $z_0 \neq 0 \in \mathbb{C}$ . The only extended real number which satisfies this is  $R = +\infty$ .