

**1/I/3F Analysis**

Let  $a_n \in \mathbb{R}$  for  $n \geq 1$ . What does it mean to say that the infinite series  $\sum_n a_n$  converges to some value  $A$ ? Let  $s_n = a_1 + \cdots + a_n$  for all  $n \geq 1$ . Show that if  $\sum_n a_n$  converges to some value  $A$ , then the sequence whose  $n$ -th term is

$$(s_1 + \cdots + s_n)/n$$

converges to some value  $\tilde{A}$  as  $n \rightarrow \infty$ . Is it always true that  $A = \tilde{A}$ ? Give an example where  $(s_1 + \cdots + s_n)/n$  converges but  $\sum_n a_n$  does not.

**1/I/4D Analysis**

Let  $\sum_{n=0}^{\infty} a_n z^n$  and  $\sum_{n=0}^{\infty} b_n z^n$  be power series in the complex plane with radii of convergence  $R$  and  $S$  respectively. Show that if  $R \neq S$  then  $\sum_{n=0}^{\infty} (a_n + b_n) z^n$  has radius of convergence  $\min(R, S)$ . [*Any results on absolute convergence that you use should be clearly stated.*]

**1/II/9E Analysis**

State and prove the Intermediate Value Theorem.

Suppose that the function  $f$  is differentiable everywhere in some open interval containing  $[a, b]$ , and that  $f'(a) < k < f'(b)$ . By considering the functions  $g$  and  $h$  defined by

$$g(x) = \frac{f(x) - f(a)}{x - a} \quad (a < x \leq b), \quad g(a) = f'(a)$$

and

$$h(x) = \frac{f(b) - f(x)}{b - x} \quad (a \leq x < b), \quad h(b) = f'(b),$$

or otherwise, show that there is a subinterval  $[a', b'] \subseteq [a, b]$  such that

$$\frac{f(b') - f(a')}{b' - a'} = k.$$

Deduce that there exists  $c \in (a, b)$  with  $f'(c) = k$ . [*You may assume the Mean Value Theorem.*]

**1/II/10E Analysis**

Prove that if the function  $f$  is infinitely differentiable on an interval  $(r, s)$  containing  $a$ , then for any  $x \in (r, s)$  and any positive integer  $n$  we may expand  $f(x)$  in the form

$$f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!}f''(a) + \cdots + \frac{(x-a)^n}{n!}f^{(n)}(a) + R_n(f, a, x),$$

where the remainder term  $R_n(f, a, x)$  should be specified explicitly in terms of  $f^{(n+1)}$ .

Let  $p(t)$  be a nonzero polynomial in  $t$ , and let  $f$  be the real function defined by

$$f(x) = p\left(\frac{1}{x}\right) \exp\left(-\frac{1}{x^2}\right) \quad (x \neq 0), \quad f(0) = 0.$$

Show that  $f$  is differentiable everywhere and that

$$f'(x) = q\left(\frac{1}{x}\right) \exp\left(-\frac{1}{x^2}\right) \quad (x \neq 0), \quad f'(0) = 0,$$

where  $q(t) = 2t^3p(t) - t^2p'(t)$ . Deduce that  $f$  is infinitely differentiable, but that there exist arbitrarily small values of  $x$  for which the remainder term  $R_n(f, 0, x)$  in the Taylor expansion of  $f$  about 0 does not tend to 0 as  $n \rightarrow \infty$ .

**1/II/11F Analysis**

Consider a sequence  $(a_n)_{n \geq 1}$  of real numbers. What does it mean to say that  $a_n \rightarrow a \in \mathbb{R}$  as  $n \rightarrow \infty$ ? What does it mean to say that  $a_n \rightarrow \infty$  as  $n \rightarrow \infty$ ? What does it mean to say that  $a_n \rightarrow -\infty$  as  $n \rightarrow \infty$ ? Show that for every sequence of real numbers there exists a subsequence which converges to a value in  $\mathbb{R} \cup \{\infty, -\infty\}$ . [*You may use the Bolzano–Weierstrass theorem provided it is clearly stated.*]

Give an example of a bounded sequence  $(a_n)_{n \geq 1}$  which is not convergent, but for which

$$a_{n+1} - a_n \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

**1/II/12D Analysis**

Let  $f_1$  and  $f_2$  be Riemann integrable functions on  $[a, b]$ . Show that  $f_1 + f_2$  is Riemann integrable.

Let  $f$  be a Riemann integrable function on  $[a, b]$  and set  $f^+(x) = \max(f(x), 0)$ . Show that  $f^+$  and  $|f|$  are Riemann integrable.

Let  $f$  be a function on  $[a, b]$  such that  $|f|$  is Riemann integrable. Is it true that  $f$  is Riemann integrable? Justify your answer.

Show that if  $f_1$  and  $f_2$  are Riemann integrable on  $[a, b]$ , then so is  $\max(f_1, f_2)$ . Suppose now  $f_1, f_2, \dots$  is a sequence of Riemann integrable functions on  $[a, b]$  and  $f(x) = \sup_n f_n(x)$ ; is it true that  $f$  is Riemann integrable? Justify your answer.