Solutions

Problem 1 (25 points). Let x be an irrational number and r a rational number. Show that x + r is also irrational.

Solution: Assume that x + r is rational. Then x = (x + r) - r would be the difference of two rational numbers. Therefore, it would be rational, contradicting our assumption.

Problem 2 (25 points). Consder the function $f(x) = e^{-x^2}$ on real line. Show that it is uniformly continuous.

Solution: The derivative of f is

$$f'(x) = e^{-x^2} \cdot 2x = \frac{2x}{e^{x^2}}.$$

Since the exponential function e^{x^2} grows faster than x as $x \to +\infty$ we see that $\lim_{x \to +\infty} f'(x) = 0$ (which can also be checked using l'Hôspital rule). By the same reasoning, $\lim_{x \to -\infty} f'(x) = 0$. Therefore, there exists M > 0 such that |f'(x)| < 1 for x < -M and x > M. On the other hand, f' is a continuous function, and therefore bounded on [-M.M]. Putting these facts together we see that f' is bounded. Then the assertion follows from Theorem 4.3.9.

Problem 3 (25 points). Let f be a function differentiable on $[0, +\infty)$. Assume that f(0) = 0 and $|f'(x)| \leq M$. Prove that $|f(x)| \leq Mx$ on $[0, \infty)$. (Hint: use Mean Value Theorem!)

Solution: By the Mean Value Theorem we have

$$f(x) = f(x) - f(0) = f'(c)(x - 0) = f'(c)x$$

for some 0 < c < x. Therefore, we have

$$|f(x)| = |f'(c)||x| \le M|x| = Mx$$

since x is positive.

Problem 4 (25 points). Give an example of a function f such that |f| is integrable on [0,1] but f is not integrable on [0,1].

Solution: Let f be a function on [0,1] such that f(x)=1 for rational x, and f(x)=-1 for irrational x. It follows that, for any partition P of [0,1], we have L(f,P)=-1 and U(f,P)=1. Hence, f is not integrable. On the other hand, |f| is equal to 1 on [0,1] so it is integrable.

Problem 5 (25 points). Let f is differentiable function on [a, b] such that f' is integrable on [a, b]. Find

$$\int_a^b f(x)f'(x)\,dx$$

in terms of values of f. (Hint: Use the change of variables!)

Solution: Using the change of variables formula we have

$$\int_{a}^{b} f(x)f'(x) dx = \int_{f(a)}^{f(b)} u du = \left[\frac{u^{2}}{2}\right]_{f(b)}^{f(a)} = \frac{f(a)^{2} - f(b)^{2}}{2}.$$

Problem 6 (25 points). Find a power series on (-1, 1) which converges to

$$\frac{1}{(1-x^2)^2}.$$

Solution: The geometric series

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$$

converges for |x| < 1. By differentiation we get

$$\frac{1}{(1-x)^2} = \sum_{n=1}^{\infty} nx^{n-1} = \sum_{n=0}^{\infty} (n+1)x^n.$$

By replacing x with x^2 we see that

$$\frac{1}{(1-x^2)^2} = \sum_{n=0}^{\infty} (n+1)x^{2n}$$

for |x| < 1.