Comprehensive Exam in Analysis

10-1 PM, June 18, 2007

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1. Suppose $a_n > 0$, and $\sum a_n$ diverges. Show that $\sum \frac{a_n}{1+a_n}$ diverges.

- 2. Let (a, b) be a nonempty open set in \mathbb{R} , and f be a function on (a, b). Show the following two definitions are equivalent:
 - (a) Let $x_0 \in (a, b)$, f is continuous at x_0 iff for any $\epsilon > 0$ there exists $\delta > 0$ such that for any $y \in (x_0 \delta, x_0 + \delta) \cap (a, b)$, $|f(y) f(x_0)| < \epsilon$.
 - (b) Let $x_0 \in (a, b)$, f is continuous at x_0 iff for any sequence $\{y_n\}_{n=1}^{\infty} \subset (a, b)$ satisfying $\lim_{n\to\infty} y_n = x_0$, $\lim_{n\to\infty} f(y_n) = f(x_0)$.

- 3. (a) Carefully <u>state</u> what it means for a sequence $(f_n)_{n\geq 1}$ of real-valued functions defined on an interval I of \mathbb{R} to **converge uniformly on** I.
 - (b) Prove or Disprove: If $(f_n)_{n\geq 1}$ is a sequence of real-valued functions defined on a metric space X, and if this sequence converges uniformly on X, then the sequence $(g_n)_{n\geq 1}$, defined by $g_n(x) = \arctan(f_n(x))$, also converges uniformly on X.

- 4. Let X be a metric space. Prove or disprove:
 - (a) The intersection of finitely many dense subsets of X is dense in X.
 - (b) The intersection of finitely many open dense subsets of X is open and dense in X.

5. Let $f: \mathbb{R}^{n \times n} \to \mathbb{R}$ be defined through

$$f(A) = e^{A^2}.$$

where A is a $n \times n$ matrix. Show that f is differentiable and compute its derivative.

6. Let f be a continuous function on [0,1], and

$$S_n = \frac{1}{n} \sum_{k=1}^n f(\frac{k}{n}), \qquad n = 1, 2, 3, \dots$$

Show that

- (a) $\{S_n\}$ is a convergent sequence.
- (b) $\lim_{n\to\infty} S_n > 0$, if $f(x) \ge 0$ for all $x \in [0,1]$, and $f(x_0) > 0$ for some $x_0 \in [0,1]$.

7. Suppose that f is continuous for $x \ge 0$, f(0) = 0, f'(x) exists and is monotonically increasing for $x \ge 0$. Show that $g(x) = \frac{f(x)}{x}$, x > 0 is monotonically increasing.

8. Consider cubic polynomials of the form $f(x) = x^3 + ax^2 + bx + c$, where a, b and c are real quantities. Note that when a = 0, b = -1 and c = 0 the equation f(x) = 0 has three distinct real solutions, namely u = 1, v = -1 and w = 0. Use the Inverse Function Theorem to show that when the coefficients (a, b, c) are sufficiently near (0, -1, 0) then the solutions u, v, w of the equation $x^3 + ax^2 + bx + c = 0$ can be expressed as continuously differentiable functions of the coefficients a, b, c.

9. Let X be a metric space. A function $f: X \to \mathbb{R}$ is called lower semi-continuous if

$$f^{-1}((\alpha,\infty))$$
 is open for any $\alpha \in \mathbb{R}$.

Show that

$$\liminf_{n \to \infty} f(x_n) \ge f(x_0)$$

whenever x_n is a sequence in X with $\lim_{n\to\infty} x_n = x_0$ if f is lower semi-continuous.