Analysis III 2019

Exercises 3 of 4

1. Evaluate $\int_2^5 \frac{dx}{\sqrt{x-1}}$, explaining carefully which results from the course you are using.

2. Define functions $c, s : \mathbb{R} \to \mathbb{R}$ by

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

and

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

(i) Show that the series for c, s converge for all x and that both functions are differentiable, with c' = -s and s' = c.

(ii) Show that $c(x)^2 + s(x)^2 = 1$ for all x.

(iii) Show that c(x) > 0 for $0 \le x \le 1$, and that $c(1)^2 < \frac{1}{2}$. Hence, conclude that there is a unique $\sigma \in (0,1)$ such that $c(\sigma) = s(\sigma)$.

(iv) Suppose that $F: \mathbb{R} \to \mathbb{R}$ is an infinitely differentiable function such that F'' = -F and F(0) = F'(0) = 0. Show that F is identically zero. (Hint: you may want to use Taylor's theorem in the following form: for every x > 0 there is some $\theta_x \in (0, x)$ such that $F(x) = F(0) + xF'(0) + \frac{x^2}{2}F''(\theta_x)$.)

(v) Show that c(x + y) = c(x)c(y) - s(x)s(y), and give a similar formula for s(x + y).

(vi) Show that $c(x + 8\sigma) = c(x)$, $s(x + 8\sigma) = s(x)$ for all x.

(vii) Show that $\sigma = \int_0^1 \frac{dx}{1+x^2}$.

3. Consider the following functions f_n :

(i)
$$nx^n(x-1)$$
, (ii) $\frac{x}{1+nx^2}$, (iii) $n^2xe^{-nx^2}$.

In which cases does the sequence (f_n) converge uniformly on [0,1]? In which cases is it true that $\lim_{n\to\infty} \int_0^1 f_n = \int_0^1 \lim_{n\to\infty} f_n$?

4. Let $f_n(t) = \frac{n}{n+t}$ for $t \ge 0$. Show that, for each x > 0, the sequence $(f_n)_{n=1}^{\infty}$ converges uniformly on [0, x]. By considering $\int_0^x f_n$ deduce that $(1 + \frac{x}{n})^n \to e^x$ as $n \to \infty$ for all $x \in \mathbb{R}$. (You may use simple facts about log and exp without proof.)

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