MATH2050C Final Examination

Answer all five questions. You should justify your answer.

1. (a) (10 marks) Use ε - δ definition to determine the following limit

$$\lim_{x \to 1} \frac{x^2 - 1}{3x^2 - 2x - 1}$$

(b) (5 marks) Determine the limit in (a) using Limit Theorem.

Solution (a) For $x \neq 1$, $\frac{x^2 - 1}{3x^2 - 2x - 1} = \frac{x + 1}{3x + 1}$. We have $\left| \frac{x + 1}{3x + 1} - \frac{1}{2} \right| = \left| \frac{x - 1}{2(3x + 1)} \right|$.

For x, |x-1| < 1/2, x > 1 - 1/2 = 1/2. Therefore, 1/2(3x+1) < 1/2(3/2+1) = 1/5 so

$$\left|\frac{x+1}{3x+1} - \frac{1}{2}\right| = \left|\frac{x-1}{2(3x+1)}\right| < \frac{|x-1|}{5}.$$

For $\varepsilon > 0$, let $\delta = \min\{1/2, 5\varepsilon\}$, then

$$\left|\frac{x^2 - 1}{3x^2 - 2x - 1} - \frac{1}{2}\right| = \left|\frac{x + 1}{3x + 1} - \frac{1}{2}\right| < \frac{|x - 1|}{5} < \frac{5\varepsilon}{5} = \varepsilon.$$

We conclude that

$$\lim_{x \to 1} \frac{x^2 - 1}{3x^2 - 2x - 1} = \frac{1}{2}$$

(b) Clearly, $\lim_{x\to 1} (x+1) = 2$ and $\lim_{x\to 1} (3x+1) = 4$. By Limit Theorem (or Quotient Rule),

$$\lim_{x \to 1} \frac{x^2 - 1}{3x^2 - 2x - 1} = \frac{\lim_{x \to 1} (x + 1)}{\lim_{x \to 1} (3x + 1)} = \frac{1}{2} .$$

- 2. Determine the largest domains on which these functions are defined and study their continuity:
 - (a) (10 marks) $\sqrt{\frac{x-1}{x+2}}$. (b) (10 marks) $g \circ f(x)$ where $f(x) = x^2$ and $g(z) = 1 - z, z \ge 0$ and g(z) = 0, z < 0.

Solution (a) The largest domain of definition is $(-\infty, -2) \cup [1, \infty)$ and the function is continuous there.

- (b) This function is continuous on $(-\infty, \infty)$.
- 3. (a) (5 marks) Let $\{x_n\}$ be a sequence of positive numbers converging to x. Use the ε - n_0 definition to show that x is non-negative.

- (b) (10 marks) Let f be a continuous function on [a, b] satisfying f(a) < 0 and f(b) > 0. Use the bisection method to show that there is some $c \in (a, b)$ satisfying f(c) = 0.
- (c) (5 marks) Prove that the function $g(x) = x^2 64x \sin x + 18 \cos x$ has at least two roots.

Solution (a) Suppose on the contrary x is negative. Taking $\varepsilon = |x|/2$, there is some n_0 such that $|x_n - x| < |x|/2$ for all $n \ge n_0$. But then $x_n - x < |x|/2$ which implies $x_n < x + |x|/2 < 0$, contradiction holds. (Other correct solutions are allowed.)

Solution (b) See textbook.

Solution (c) Observe that $g(\pi) = \pi^2 - 18 < 0$ and

$$g(x) = x^2 \left(1 - \frac{64\sin x}{x} + \frac{18\cos x}{x^2} \right) \to \infty ,$$

respectively as $x \to \pm \infty$. We can fix a large M > 0 such that $g(\pm M) > 0$. Applying the Location of Root Theorem to g and $[-M, \pi]$ we conclude g has a root in $(-M, \pi)$. By the same reasoning, it also has a root in (π, M) . Therefore, g has at least two (real) roots.

- 4. (a) (10 marks) Show that $\sin 1/x$ is not uniformly continuous on (0, 1].
 - (b) (10 marks) Let F be a continuous function on [-1, 1]. Suppose the function $F(\sin 1/x)$ is uniformly continuous on $(0, 2\pi]$. Show that F must be a constant function.

Solution (a) If $f(x) \equiv \sin 1/x$ is uniformly continuous on (0, 1], then for $\varepsilon = 1$, there is some $\delta > 0$ such that |f(x) - f(y)| < 1 whenever $|x - y| < \delta$. However, taking $x_n = 1/2n\pi$ and $y_n = 1/(2n\pi + 1/2)$, we have $|x_n - y_n| < \delta$ for large n and yet $|f(x_n) - f(y_n)| = 1$, contradiction holds. Hence f is not uniformly continuous on (0, 1].

(b) As $F(\sin 1/x)$ is uniformly continuous on $(0, 2\pi]$, it extends as a continuous function on $[0, 2\pi]$. Pick any two numbers $a, b \in [-1, 1]$. We can find $\{x_n\}, x_n \to 0$, such that $\sin 1/x_n \to a$, and $\{y_n\}, y_n \to 0$ such that $\sin 1/y_n \to b$ as $n \to \infty$. Since $x_n, y_n \to 0$, by the continuity of $F(\sin 1/x)$ at x = 0, $F(a) = \lim_{n \to \infty} F(\sin 1/x_n) = \lim_{n \to \infty} F(\sin 1/y_n) = F(b)$. We conclude that F is a constant function.

5. (a) (10 marks) Show that for each $x \ge 0$,

$$E(x) \equiv \lim_{n \to \infty} \left(1 + \frac{x}{n}\right)^n$$
,

exists.

- (b) (10 marks) Show that the limit in (a) exists for all real numbers x and E(x)E(-x) = 1 holds.
- (c) (5 marks) Show that

$$\lim_{t \to \infty} \left(1 + \frac{x}{t} \right)^t \, , \, x \in \mathbb{R} \, ,$$

exists and is equal to E(x).

Solution (a) See textbook or my notes.

(b) See Exercise.

(c) Assume $x \ge 0$. (The negative case can be treated by a similar way.) Let $\{t_n\}$ be any sequence $t_n \to \infty$, we can find $m \to \infty$ such that $m \le t_n < m+1$. Then $1 + x/(m+1) \le 1 + x/t \le 1 + x/m$. It follows that

$$\left(1+\frac{x}{m+1}\right)^{t_n} \le \left(1+\frac{x}{t_n}\right)^{t_n} \le \left(1+\frac{x}{m}\right)^{t_n} ,$$

 \mathbf{SO}

$$\left(1+\frac{x}{m+1}\right)^{m+1} \left(1+\frac{x}{m+1}\right)^{-1} \le \left(1+\frac{x}{t_n}\right)^{t_n} \le \left(1+\frac{x}{m}\right)^m \left(1+\frac{x}{m}\right) \ .$$

By squeezing,

$$E(x) \leq \lim_{t_n \to \infty} \left(1 + \frac{x}{t_n}\right)^{t_n} \leq E(x)$$
.

By the Sequential Criterion for limit,

$$\left(1+\frac{x}{t}\right)^t \to E(x),$$

as $t \to \infty$ for $x \ge 0$.