

University of Colorado  
Department of Mathematics

2007/2008 Semester 1    Math 4310 Introduction to Analysis    Partial Review for Final

**Please go over review sheets for both midterms, too.**

**Some solutions**

1. For each of the following statements, either prove that it is true, or give a counterexample to show that it is false.

(a) Let  $x_0 \in (a, b)$ . If  $f(x) < g(x)$  for all  $x \in (a, b)$  and  $\lim_{x \rightarrow x_0} f(x) = L_1$  and  $\lim_{x \rightarrow x_0} g(x) = L_2$  both exist and are finite, then  $L_1 < L_2$ .

FALSE – Let  $(a, b) = (-1, 1)$ ,  $f(x) \equiv 0$ ,  $g(x) = |x|$  for  $x \neq 0$  and  $g(0) = 1$ . Then

$$\lim_{x \rightarrow 0} f(x) = 0 = \lim_{x \rightarrow 0} g(x).$$

(b) If the sequence of functions  $(f_n)$  converges pointwise to a limit function  $f$  on a subset  $S$  of  $\mathbb{R}$ , then it converges uniformly on  $S$  to the limit function  $f$ .

FALSE – See counterexample in solution to 1 (f) below.

(c) If the sequence of functions  $(f_n)$  converges uniformly to a limit function  $f$  on a subset  $S$  of  $\mathbb{R}$ , then it converges pointwise on  $S$  to the limit function  $f$ .

TRUE – check relevant definitions.

(d) If a sequence of bounded functions  $(f_n)$  converges uniformly on a subset  $S$  of  $\mathbb{R}$  to the limit function  $f$ , then  $f$  is bounded on  $S$ .

TRUE – take  $\epsilon = 1$  in the definition of uniform convergence, and find  $N \in \mathbb{N}$  such that whenever  $n > N$ ,  $|f(x) - f_n(x)| < 1$ ,  $\forall x \in S$ . In particular, taking  $n = N + 1$ ,

$$|f(x)| - |f_{N+1}(x)| \leq |f(x) - f_{N+1}(x)| < 1, \forall x \in S.$$

It follows that

$$|f(x)| \leq 1 + |f_{N+1}(x)|, \forall x \in S.$$

Let  $M > 0$  be such that  $|f_{N+1}(x)| \leq M$  for all  $x \in S$ . Then

$$|f(x)| \leq 1 + M, \forall x \in S,$$

so that  $f$  is bounded on  $S$ .

(e) If a sequence of bounded functions  $(f_n)$  converges pointwise on a subset  $S$  of  $\mathbb{R}$  to the limit function  $f$ , then  $f$  is bounded on  $S$ .

FALSE – Let  $S = (0, 1)$ , let  $f_n(x) = n$ ,  $x \in (0, 1/n)$ ,  $f_n(x) = 1/x$ ,  $x \in [1/n, 1)$ . Then each  $f_n$  is bounded by  $n$ . Also the  $(f_n)$  converge pointwise to  $f(x) = 1/x$ ,  $x \in (0, 1)$ . But  $f$  is unbounded.

- (f) If a sequence of functions  $(f_n)$  are all differentiable on  $(a, b)$  and converge pointwise to a limit function  $f$  on  $(a, b)$ , then  $f$  is differentiable on  $(a, b)$ .  
 FALSE – Let  $f_n(x) = x^n$  on  $[0, 1]$ . Each of the functions  $f_n$  is continuous and differentiable on  $(0, 1)$  and continuous and differentiable from the right and left at 0 and 1 respectively. However, the limit function is given by  $f(x) = 0$ ,  $x \in [0, 1)$ ,  $f(1) = 1$ , and this function is not continuous (hence not differentiable from the left) at 1.
- (g) If a sequence of functions  $(f_n)$  are all continuous at  $x_0$  in  $(a, b)$  and converge pointwise to a limit function  $f$  on  $(a, b)$ , then  $f$  is continuous at  $x_0$ .  
 FALSE – the counterexample in the preceding question works for this one too.
- (h) If a sequence of functions  $(f_n)$  are all continuous at  $x_0 \in (a, b)$  and converge uniformly to a limit function  $f$  on  $(a, b)$ , then  $f$  is continuous at  $x_0$ .  
 TRUE – see proof in Theorem 24.3 on p.180-181.
- (i) If a sequence of functions  $(f_n)$  are all continuous on  $[a, b]$  and converge pointwise to the continuous function  $f$  on  $[a, b]$ , then  $\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b f(x) dx$ .  
 FALSE – consider the sequence of hat functions  $f_n$  defined for each  $n$  to be linear going from 0 to  $n$  on  $[0, 1/(2n)]$ , linear going from  $n$  to 0 on  $[1/(2n), 1/n]$ , constantly equal to 0 on  $[1/n, 1]$ . Then  $(f_n)$  converges pointwise to the function  $f$  that is identically 0 on  $[0, 1]$ . But  $\int_0^1 f_n(x) dx = 1/2$  for all  $n$ , while the integral of the 0 function from 0 to 1 is 0.
- (j) If  $f : [a, b] \rightarrow \mathbb{R}$ , and  $f$  is continuous at  $x_0 \in (a, b)$ , then  $f$  is differentiable at  $x_0$ .  
 FALSE – Consider  $f(x) = |x|$ , which is continuous at 0 but not differentiable at 0.
- (k) If  $f : [a, b] \rightarrow \mathbb{R}$ , and  $f$  is differentiable at  $x_0 \in (a, b)$ , then  $f$  is continuous at  $x_0$ .  
 TRUE – See Theorem 28.2, p. 207.

2. Calculate

$$\lim_{x \rightarrow +\infty} \frac{\sqrt{1 + 4x^2} - 1}{x^2}.$$

Solution:

$$\begin{aligned} \lim_{x \rightarrow +\infty} \frac{\sqrt{1 + 4x^2} - 1}{x^2} &= \lim_{x \rightarrow +\infty} \frac{\sqrt{1 + 4x^2} - 1}{x^2} \cdot \frac{\sqrt{1 + 4x^2} + 1}{\sqrt{1 + 4x^2} + 1} \\ &= \lim_{x \rightarrow +\infty} \frac{1 + 4x^2 - 1}{x^2(\sqrt{1 + 4x^2} + 1)} = \lim_{x \rightarrow +\infty} \frac{4x^2}{x^2(\sqrt{1 + 4x^2} + 1)} \\ &= \lim_{x \rightarrow +\infty} \frac{4}{\sqrt{1 + 4x^2} + 1} = 0. \end{aligned}$$

3. If  $f(x) \leq g(x) \leq h(x)$  for all  $x \in (a, b)$  and  $\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow a^+} h(x) = L$  for some real number  $L$ , prove that  $\lim_{x \rightarrow a^+} g(x) = L$ .

Let  $\epsilon > 0$  be given. Find  $\delta_1 > 0$  such that whenever  $0 < x - a < \delta_1$ ,  $|f(x) - L| < \epsilon$  so that

$$L - \epsilon < f(x) < L + \epsilon.$$

Then, find  $\delta_2 > 0$  such that whenever  $0 < x - a < \delta_2$ ,  $|h(x) - L| < \epsilon$  so that

$$L - \epsilon < h(x) < L + \epsilon.$$

Let  $\delta = \min\{\delta_1, \delta_2\}$ . Then whenever  $0 < x - a < \delta$ , we have  $0 < x - a < \delta_1$  and  $0 < x - a < \delta_2$ , so that

$$L - \epsilon < f(x) \leq g(x) \leq h(x) < L + \epsilon.$$

It follows that whenever  $0 < x - a < \delta$ ,

$$|g(x) - L| < \epsilon,$$

so that  $\lim_{x \rightarrow a^+} g(x) = L$ .

4. Let  $(f_n)$  be a sequence of functions defined on a non-empty set  $S \subseteq \mathbb{R}$ . Let  $f$  be a function defined on  $S$ . Give the definition of  $(f_n)$  converging to  $f$  pointwise on  $A$ . Give the definition of  $(f_n)$  converging to  $f$  uniformly on  $S$ . Give an example of a sequence of functions  $(f_n)$  defined on  $S \subseteq \mathbb{R}$  where  $(f_n)$  converges to a limit function  $f$  pointwise on  $A$  but not uniformly on  $A$ .

The relevant definitions are on p. 177, 178 of the textbook. See counterexample in 1(f) above.

5. Suppose that  $(f_n)$  and  $(g_n)$  are sequences of continuous functions on  $[a, b]$  that converge uniformly to the limit functions  $f$  and  $g$ , respectively. Prove that the sequence  $(f_n + g_n)$  converges uniformly on  $[a, b]$  to the limit function  $f + g$ .

Fix  $\epsilon > 0$ . Find  $N_1 > 0$  such that whenever  $n > N_1$ ,

$$|f_n(x) - f(x)| < \frac{\epsilon}{2}, \quad \forall x \in [a, b].$$

Then, find  $N_2 > 0$  such that whenever  $n > N_2$ ,

$$|g_n(x) - g(x)| < \frac{\epsilon}{2}, \quad \forall x \in [a, b].$$

Let  $N = \max\{N_1, N_2\}$ . Then if  $n > N$ ,  $n > N_1$  and  $n > N_2$ . It follows that for  $n > N$ ,

$$\begin{aligned} |(f_n + g_n(x)) - (f + g)(x)| &= |f_n(x) - f(x) + g_n(x) - g(x)| \\ &\leq |f_n(x) - f(x)| + |g_n(x) - g(x)| < \frac{\epsilon}{2} + \frac{\epsilon}{2}, \quad \forall x \in [a, b]. \end{aligned}$$

Thus for  $n > N$ ,

$$|(f_n + g_n(x)) - (f + g)(x)| < \epsilon, \quad \forall x \in [a, b].$$

It follows that  $(f_n + g_n)$  converges uniformly to  $f + g$  on  $[a, b]$ .

6. Let  $(f_n)$  be a sequence of continuous functions that converges to  $f$  uniformly on the interval  $[a, b]$ , and suppose that  $(x_n) \subseteq [a, b]$  converges to  $x_0 \in [a, b]$ . Prove that  $\lim f_n(x_n) = f(x_0)$ .

Fix  $\epsilon > 0$ . Since  $(f_n)$  converges uniformly to  $f$  on  $[a, b]$ , there exists  $N_1$  such that whenever  $n > N_1$ ,

$$|f_n(x) - f(x)| < \frac{\epsilon}{2}, \quad \forall x \in [a, b].$$

Also, since the  $f_n$  are all continuous and converge to  $f$  uniformly on  $[a, b]$ , by Theorem 24.3, the limit function  $f$  is continuous on  $[a, b]$ . In particular  $f$  is continuous at  $x_0$ . Therefore, there exists  $\delta > 0$  such that whenever  $|x - x_0| < \delta$  and  $x \in [a, b]$ ,

$$|f(x) - f(x_0)| < \frac{\epsilon}{2}.$$

Finally, since  $\lim x_n = x_0$ , there exists  $N_2 > 0$  such that whenever  $n > N_2$ ,

$$|x_n - x_0| < \delta.$$

Let  $N = \max\{N_1, N_2\}$ . Then if  $n > N$ ,  $n > N_1$  and  $n > N_2$ . It follows that for  $n > N$ ,

$$\begin{aligned} |f_n(x_n) - f(x_0)| &= |f_n(x_n) - f(x_n) + f(x_n) - f(x_0)| \\ &\leq |f_n(x_n) - f(x_n)| + |f(x_n) - f(x_0)| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon. \end{aligned}$$

Thus whenever  $n > N$ ,

$$|f_n(x_n) - f(x_0)| < \epsilon,$$

so that  $\lim f_n(x_n) = f(x_0)$ .

7. If  $f(x) = x^2 \sin \frac{1}{x}$  for  $x \neq 0$ , and  $f(0) = 0$ , compute  $f'(x)$  for all real  $x$ , and show that  $f''$  does not exist at 0.

$f'(x) = 2x \sin 1/x + x^2(\cos 1/x)(-1/x^2) = 2x \sin 1/x - \cos 1/x$  for  $x \neq 0$ . For  $a = 0$ , we calculate

$$\lim_{x \rightarrow 0} (f(x) - f(0))/(x - 0) = \lim_{x \rightarrow 0} x \sin 1/x.$$

But

$$-|x| \leq x \sin 1/x \leq |x|, \quad x \neq 0,$$

so by the Squeeze Theorem we see

$$\lim_{x \rightarrow 0} x \sin 1/x = 0.$$

Thus  $f$  is differentiable at 0 with  $f'(0) = 0$ .

To check whether or not  $f'$  is differentiable at 0 we consider the quotient  $(f'(x) - f'(0))/(x - 0)$  for  $x$  not equal to 0 and see if it has a limit as  $x$  goes to 0.

$$\lim_{x \rightarrow 0} (f'(x) - f'(0))/(x - 0) = \lim_{x \rightarrow 0} \frac{2x \sin 1/x - \cos 1/x}{x}$$

$$= \lim_{x \rightarrow 0} \left[ 2 \sin 1/x - \frac{\cos 1/x}{x} \right].$$

But this last quotient has no limit as  $x$  goes to 0. Consider the two sequences  $(x_n = 1/(2\pi n))$  and  $(y_n = 1/[2\pi n + \pi/2])$ . Both  $(x_n)$  and  $(y_n)$  tend to 0 as  $n$  goes to infinity. Note  $2 \sin(1/x_n) - \frac{\cos 1/x_n}{x_n} = -2\pi n$  goes to  $+\infty$ , and  $2 \sin 1/y_n - \frac{\cos 1/y_n}{y_n} = 2$  for all  $n$ . Hence no limit exists, and  $f'$  is not differentiable at 0, i.e.  $f''(0)$  does not exist.

8. Suppose  $f(x) = \begin{cases} 0 & x \text{ rational,} \\ x^2 & x \text{ irrational.} \end{cases}$

Show that  $f$  is continuous at one point only, differentiable at one point only, and compute the derivative of  $f$  at that point.

If  $a \neq 0$ , find sequences of rational numbers  $(x_n)$  and irrational numbers  $(y_n)$  with  $\lim x_n = \lim y_n = a$  (we can do this by density of rationals and irrationals in  $\mathbb{R}$ ). Then  $\lim f(x_n) = \lim 0 = 0$ , and  $\lim f(y_n) = \lim (y_n)^2 = a^2 \neq 0$ . Thus  $f$  is not continuous at  $a$ , since the definition on p. 116 of the text is not satisfied. By Theorem 28.2, it follows that  $f$  is not differentiable at  $a$  for  $a \neq 0$ . Now at  $a = 0$ , we have  $|\frac{f(x)-f(0)}{x-0}| \leq |\frac{x^2}{x}| = |x|$  for  $x \neq 0$ . Hence

$$0 \leq \left| \frac{f(x) - f(0)}{x - 0} \right| \leq |x|, \quad x \neq 0.$$

We know  $\lim_{x \rightarrow 0} |x| = 0$ , so by the Squeeze Theorem  $\lim_{x \rightarrow 0} \left| \frac{f(x)-f(0)}{x-0} \right| = 0$ , so that  $\lim_{x \rightarrow 0} \frac{f(x)-f(0)}{x-0} = 0$ . Thus  $f$  is differentiable at 0 with  $f'(0) = 0$ . By Theorem 28.2,  $f$  is also continuous at 0.

9. Let  $p(x) = 5x^6 + 6x^5 + C$ , where  $C$  is a fixed constant. Prove that there exists at most one value  $r \in (-\infty, -1]$  such that  $p(r) = 0$ . [Hint: consider the sign of the derivative of  $p$  on  $(-\infty, -1]$ .]

Consider  $p'(x) = 30x^5 + 30x^4 = 30x^4(x + 1)$ . Suppose by way of contradiction that there exists  $r_1 < r_2 \leq -1$  such that  $p(r_1) = p(r_2) = 0$ . By Rolle's Theorem, there exists  $y$  with  $r_1 < y < r_2$  such that  $p'(y) = 0$ . Note  $y < -1$  since  $r_2$  is less than or equal to  $-1$  and  $y < -1$ . But for all  $y < -1$  we can see by observation that  $p'(y) = 30y^4(y + 1) < 0$ , since the product of a positive and negative number is negative. This gives us the desired contradiction.

10. (a) State, without proof, Rolle's Theorem.

Let  $f$  be a continuous function on  $[a, b]$  that is differentiable on  $(a, b)$  and satisfies  $f(a) = g(b)$ . There exists [at least one]  $x \in (a, b)$  such that  $f'(x) = 0$ .

- (b) Let  $f$  be a function on  $\mathbb{R}$  which at least 2 times differentiable, i.e. the derivatives  $f'(x)$  and  $f''(x)$  exist for all  $x \in R$ . Suppose that

$$f(0) = f(1) = f(2) = 0.$$

Show that there exists  $x_0 \in \mathbb{R}$  such that  $f''(x_0) = 0$ .

By Rolle's Theorem we can find  $x_1 \in (0, 1)$  such that  $f'(x_1) = 0$ . By Rolle's

Theorem applied to  $[1, 2]$  we can find  $x_2$  such that  $f'(x_2) = 0$ . Note  $x_1 < x_2$ , and  $f'$  is continuous on  $[x_1, x_2]$  and differentiable on  $(x_1, x_2)$ . By Rolle's Theorem, we can find  $x_0 \in (x_1, x_2)$  such that  $f''(x_0) = (f')'(x_0) = 0$ .

11. (a) State, without proof, the Mean Value Theorem.  
See the statement of Theorem 29.3 p. 215 of the textbook.
- (b) Prove that  $|\sin x - \sin y| \leq |x - y|$  for all  $x, y \in \mathbb{R}$ .  
Let  $f(x) = \sin x$  and suppose  $x < y$ . Then  $f$  is continuous on  $[x, y]$  and differentiable on  $(x, y)$  so there exists  $x_0 \in (x, y)$  such that

$$\sin x - \sin y = \cos x_0(x - y).$$

Hence

$$|\sin x - \sin y = \cos x_0(x - y)| \leq 1 \cdot |x - y| = |x - y|.$$

A similar argument works if  $y < x$ . If  $x = y$ , both sides of the desired inequality are equal to 0.

12. (a) State, without proof, Taylor's Theorem.  
See Theorem 31.3 on p. 232 of the text.
- (b) Find the Taylor series for  $\sinh x = \frac{e^x - e^{-x}}{2}$ , and prove that it converges to  $\sinh x$  for all  $x \in \mathbb{R}$ .  
Note  $f'(x) = (e^x + e^{-x})/2$ ,  $f''(x) = (e^x - e^{-x})/2$ , etc., so that

$$f^{(2k-1)}(x) = \cosh x = (e^x + e^{-x})/2, \quad k \in \mathbb{N},$$

and

$$f^{(2k)}(x) = \sinh x = (e^x - e^{-x})/2, \quad k \in \mathbb{N}.$$

Note that for specific values of  $x \in \mathbb{R}$ ,  $|f^n(t)| \leq e^{|x|}$ ,  $-|x| < t < |x|$ . By Taylor's Theorem, for each  $n \in \mathbb{N}$ ,

$$\sinh x = \sum_{k \text{ odd } k \leq n-1} \frac{x^k}{k!} + \frac{f^{(n)}(y)}{n!} x^n,$$

for some  $y$  between 0 and  $x$ . But

$$\left| \frac{f^{(n)}(y)x^n}{n!} \right| \leq \frac{e^{|x|}|x|^n}{n!}$$

goes to 0 as  $n$  goes to infinity for fixed  $x$ .

It follows that

$$\sinh x = \sum_{n=1}^{\infty} x^{2n-1}/(2n-1)!$$

13. (p. 199, 27.4 (b)) Using the fact that  $e^{-x^2} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n}$ , express  $F(x) = \int_0^x e^{-t^2} dt$  as a power series. Be sure to justify your reasoning. Note for any  $t \in \mathbb{R}$ ,  $e^{-t^2}$  can be expressed as the power series

$$e^{-t^2} = \sum_{k=0}^{\infty} \frac{(-t^2)^k}{k!} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!}.$$

If  $x \in \mathbb{R}$  is fixed, this power series converges uniformly in the interval  $[-|x|, |x|]$ . By our theorems about uniform convergence and integration, it follows that for all  $x \in \mathbb{R}$ ,

$$\begin{aligned} \int_0^x (e^{-t^2}) dt &= \int_0^x \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!} dt = \sum_{k=0}^{\infty} \int_0^x \frac{(-1)^k t^{2k}}{k!} dt \\ &= \sum_{k=0}^{\infty} \left[ \frac{(-1)^k t^{2k+1}}{k!(2k+1)} \right]_{t=0}^{t=x} = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{k!(2k+1)}. \end{aligned}$$

14. (p. 252, 32.3) Define  $g : [0, b] \rightarrow \mathbb{R}$  by

$$g(x) = \begin{cases} x^2 & x \text{ rational,} \\ 0 & x \text{ irrational} \end{cases}$$

Calculate the upper and lower Darboux integrals for  $g$  on the interval  $[0, b]$ , and determine whether or not  $g$  is integrable on  $[0, b]$ .

Recall  $g(x) = x^2$  for  $x$  rational and  $g(x) = 0$  for  $x$  irrational on  $[0, b]$ . We consider the auxiliary function  $f(x) = x^2$  on  $[0, b]$ . Let  $\mathcal{P} = \{t_0 = 0 < t_1 < t_2 < \dots < t_n = b\}$  be an arbitrary partition of  $[0, b]$ . Then by density of the irrational numbers in  $[0, b]$ ,  $\inf \{g(x) : t_{k-1} \leq x \leq t_k\} = 0$ . It follows that the lower sum  $L(g, \mathcal{P}) = \sum_{k=1}^n 0 \cdot (t_k - t_{k-1}) = \sum_{k=1}^n 0 = 0$ . It follows that the lower integral  $L(g) = \sup \{L(g, \mathcal{P})\} = 0$ . On the other hand, by density of rationals in  $[0, b]$ ,  $\sup \{g(x) : t_{k-1} \leq x \leq t_k\} = (t_k)^2 = \sup \{f(x) : t_{k-1} \leq x \leq t_k\}$ . Thus  $U(g, \mathcal{P}) = \sum_{k=1}^n (t_k)^2 \cdot (t_k - t_{k-1}) = U(f, \mathcal{P})$ . Thus the upper integral of  $g$  is given by

$$U(g) = \inf \{U(g, \mathcal{P})\} = \inf \{U(f, \mathcal{P})\} = U(f).$$

But, since  $f$  is continuous on  $[0, b]$ , it is integrable on  $[0, b]$ , and by the fundamental theorem of calculus

$$U(f) = \int_0^b x^2 dx = \left[ \frac{x^3}{3} \right]_{x=0}^{x=b} = \frac{b^3}{3}.$$

Thus for  $b > 0$ ,

$$L(g) = 0 < \frac{b^3}{3} = U(f) = U(g).$$

It follows that  $g$  is not integrable on  $[0, b]$ .

15. (p. 253, 32.6) Let  $f$  be a bounded function on  $[a, b]$ . Suppose there exist sequences  $(U_n)$  and  $(L_n)$  of upper and lower Darboux sums for  $f$  such that  $\lim(U_n - L_n) = 0$ . Show that  $f$  is integrable on  $[a, b]$  and that  $\int_a^b f(x)dx = \lim U_n = \lim L_n$ . We are given families  $(L_n)$  and  $(U_n)$  of lower and upper Darboux sums for  $f$  over  $[a, b]$  such that

$$\lim(U_n - L_n) = 0.$$

By the various theorems of Section 32, we know that for every  $n \in \mathbb{N}$ ,

$$L_n \leq L(f) \leq U(f) \leq U_n.$$

It follows that

$$0 \leq (U(f) - L(f)) \leq (U_n - L_n).$$

Since  $\lim(U_n - L_n) = 0$ , it follows by the Squeeze Theorem that  $U(f) - L(f) = 0$ . But this forces  $L(f) = U(f)$ , so that by definition,  $f$  is integrable on  $[a, b]$ . Thus  $L(f) = U(f) = \int_a^b f$ , and the inequality above is replaced by

$$L_n \leq \int_a^b f \leq U_n.$$

Thus for every  $n$ ,

$$0 \leq \left( \int_a^b f - L_n \right) \leq (U_n - L_n).$$

Since  $\lim(U_n - L_n) = 0$ , it follows by the Squeeze Theorem that  $\lim(\int_a^b f - L_n) = 0$ . Thus  $\lim L_n = \int_a^b f$ . In a similar way, for every  $n$ ,

$$0 \leq (U_n - \int_a^b f) \leq (U_n - L_n).$$

Since  $\lim(U_n - L_n) = 0$ , it follows by the Squeeze Theorem that  $\lim(U_n - \int_a^b f) = 0$ . Thus  $\lim U_n = \int_a^b f$ .

16. (p. 260, 33.4) Give an example of a function  $f$  defined on  $[0, 1]$  that is *not* integrable on  $[0, 1]$  but such that  $|f|$  is integrable on  $[0, 1]$ .

Define  $f$  on  $[0, 1]$  by

$$f(x) = \begin{cases} 1 & x \text{ rational,} \\ -1 & x \text{ irrational.} \end{cases}$$

Let  $\mathcal{P} = \{t_0 = 0 < t_1 < t_2 < \cdots < t_n = 1\}$  be an arbitrary partition of  $[0, 1]$ . Then for all  $k$  going from 1 to  $n$ , using the density of irrational numbers

$$\inf \{f(x) : t_{k-1} \leq x \leq t_k\} = -1.$$

Similarly, using the density of rational numbers,

$$\sup \{f(x) : t_{k-1} \leq x \leq t_k\} = 1.$$

From this we deduce that for any partition  $\mathcal{P}$  of  $[0, 1]$ ,  $L(f, \mathcal{P}) = -1$  and  $U(f, \mathcal{P}) = 1$ . It follows that

$$U(f) = \inf \{U(f, \mathcal{P})\} = 1$$

and

$$L(f) = \sup \{L(f, \mathcal{P})\} = -1.$$

Since  $L(f) = -1 < 1 = U(f)$ ,  $f$  is not integrable on  $[0, 1]$ . On the other hand  $|f(x)| = 1$  for all  $x \in [0, 1]$ . Thus  $|f|$  is a constant function, and constant functions are always integrable over any bounded interval.

17. (p. 190, 25.3) Let  $f_n(x) = \frac{n+\cos x}{2n+\sin^2 x}$  for all real numbers  $x$ , and for  $n \in \mathbb{N}$ . Show that the sequence  $(f_n)$  converges uniformly on  $\mathbb{R}$  to a limit function  $f$ . Then calculate

$$\lim_{n \rightarrow \infty} \int_2^7 f_n(x) dx.$$

(Follow the hint in the book!)

We consider the sequence of functions  $f_n(x) = \frac{n+\cos x}{2n+\sin^2 x}$  defined on  $\mathbb{R}$ . We note  $f_n(x) = \frac{1+(\cos x)/n}{2+(\sin^2 x)/n}$  for all  $n \in \mathbb{N}$ . We calculate

$$\begin{aligned} |f_n(x) - \frac{1}{2}| &= \left| \frac{2 + 2(\cos x)/n}{2[2 + (\sin^2 x)/n]} - \frac{2 + (\sin^2 x)/n}{2[2 + (\sin^2 x)/n]} \right| \\ &= \left| \frac{2(\cos x)/n - (\sin^2 x)/n}{2[2 + (\sin^2 x)/n]} \right| \leq \left| \frac{2/n + 1/n}{2 \cdot 2} \right| = \frac{3}{4n}. \end{aligned}$$

Let  $\epsilon > 0$  be given. If  $n > N = \frac{3\epsilon}{4}$ , then

$$|f_n(x) - \frac{1}{2}| \leq \frac{3}{4n} < \epsilon, \forall x \in \mathbb{R}.$$

We note that  $N$  depends only on  $\epsilon$  and not on  $x$ . It follows that  $(f_n)$  converges uniformly to the constant function  $f(x) = \frac{1}{2}$  on  $\mathbb{R}$ . Hence  $(f_n)$  converges uniformly to  $\frac{1}{2}$  on the interval  $[2, 7]$ . Each function  $f_n$  is integrable on  $[2, 7]$  since each is continuous on  $[2, 7]$ . By the theorem relating uniform convergence and integration, we obtain:

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_2^7 \frac{1 + (\cos x)/n}{2 + (\sin^2 x)/n} dx &= \int_2^7 \lim_{n \rightarrow \infty} \frac{1 + (\cos x)/n}{2 + (\sin^2 x)/n} dx \\ &= \int_2^7 \frac{1}{2} dx = \frac{5}{2}. \end{aligned}$$