

TECHNISCHE UNIVERSITÄT DARMSTADT Prof. Dr. U. Kohlenbach Dr. L. Leuştean September 5, 2006

Fachbereich Mathematik

Basismodul Analysis f. MCS-BSc

Please write your name on each sheet and number all pages. At the end of the examination, put the sheets with your solutions in the folded examination sheet.

Name:				 				
First name:				 	 	 	•	
MatrNr.:				 	 	 		
Studies:				 	 			
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Prüfungsleis	ung (Ba	chelc	or)					

Important:

- Time for the examination: 240 Minutes. Total amount of points: 100 points.
- Admitted material: 4 handwritten A4 sheets with your signature.
- All steps in the solutions and partial results need sufficient explanation.
- Good luck!

Problem	1	2	3	4	5	6	7	8	9	10	Σ	Note
Maximal Points	10	10	10	10	10	10	10	10	10	10	100	
Given Points												

Analysis I

Problem 1: Logic and Natural Numbers

(i) (3 points) Show that the following sentence holds for all nonempty sets $X \neq \emptyset$ and all unary predicates P on X:

$$(\exists x \in X)[P(x) \to (\forall y \in X)P(y)].$$

(ii) (3 points) Let $f: \mathbb{N} \to \{0,1\}$. Show that

$$(\forall n)(\exists m>n)(f(m)=0)\vee(\forall n)(\exists m>n)(f(m)=1).$$

(iii) (4 points) Prove by induction that $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}.$

(10 points)

Problem 2: Functions and Metric Spaces

- (i) (5 points) Let X, Y be nonempty sets and $f: X \to Y$ be an arbitrary function. Define $x_1 \sim x_2 :\iff f(x_1) = f(x_2)$. Show that \sim is an equivalence relation on X and that every equivalence relation on X can be obtained in this way (for suitable Y and f).
- (ii) (5 points) Let (X,d) be a metric space. Prove that

$$|d(f,g) - d(u,v)| \le d(f,u) + d(g,v)$$

for all $f, g, u, v \in X$.

Problem 3: Sequences and series

(i) (5 points) Show that for each sequence $(a_n)_n$ in \mathbb{R}

$$\sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|a_k|}{1+|a_k|} \quad \text{converges}$$

and that for all sequences $(a_n)_n, (b_n)_n$

$$\sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|a_k + b_k|}{1 + |a_k + b_k|} \le \sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|a_k|}{1 + |a_k|} + \sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|b_k|}{1 + |b_k|}$$

Hint: $t \mapsto \frac{t}{1+t}$ is increasing for t > -1.

(ii) (5 points) Let $f:[0,1] \to [0,1], f(x) = 1 - x$. For $x \in [0,1]$ define $x_0 := x, x_{n+1} := f(x_n)$. For which $x \in [0,1]$ does $(x_n)_n$ converge?

Problem 4: Continuity

(i) (5 points) Determine in which points $x \in \mathbb{R}$ the functions

$$f: \mathbb{R} \to \mathbb{R}, \quad f(x) = \begin{cases} (\sin x) \left(\cos \frac{1}{x} \right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

and

$$g: \mathbb{R} \to \mathbb{R}, \quad g(x) = \begin{cases} (\cos x) \left(\sin \frac{1}{x} \right) & \text{if } x \neq 0 \\ 1 & \text{if } x = 0 \end{cases}$$

are continuous?

(ii) (5 points) Let $f:[0,1] \to \mathbb{R}$ be continuous and strictly increasing. Show that f is uniformly strictly increasing in the sense

$$(\forall \varepsilon > 0) (\exists \delta > 0) (\forall x_1, x_2 \in [0, 1]) (x_1 + \varepsilon \le x_2 \Rightarrow f(x_1) + \delta \le f(x_2)).$$

Problem 5: Differentiability in \mathbb{R}

- (i) (4 points) Compute the derivatives of the following functions:
 (a) f: ℝ→ℝ, f(x) = sin(x⁵+3x);
 (b) g:]0,∞[→ℝ, g(x) = 2 exp(ln x).
- (ii) (3 points) Let $f:[a,b] \to \mathbb{R}$ be a differentiable function such that f'(x) > 0 for all $x \in [a,b]$. Show that for any $c \in \mathbb{R}$, the equation f(x) = c has at most one solution.

(10 points)

(10 points)

(10 points)

(iii) (3 points) Determine all differentiable functions $f: \mathbb{R} \to \mathbb{R}$ satisfying $(\forall x \in \mathbb{R}) (f'(x) = f(x)).$

Analysis II

Problem 6: Extrema and Taylor series

Consider the function $f: [0,3] \rightarrow \mathbb{R}$, $f(x) = 2x^3 - 9x^2 + 12x - 5$.

- (i) (4 points) Determine the local minima and maxima of f.
- (ii) (3 points) Prove that f has global extrema and determine them.
- (iii) (3 points) Prove that for any $x \in [0,3]$,

$$f(x) = f(0) + \sum_{k=1}^{3} \frac{f^{(k)}(0)}{k!} x^{k}.$$

Problem 7: Riemann Integral

(i) (6 points) Compute the following Riemann integrals:

(a)
$$\int_0^1 x e^x dx;$$
 (b) $\int_0^2 |x-1| dx.$

(ii) (4 points) Let $f:[a,b] \to \mathbb{R}$ be a continuous function such that $\int_{-\infty}^{b} f(x) dx = \frac{1}{2}(b^2 - a^2)$. Show that there exists $x_0 \in [a, b]$ such that $f(x_0) = x_0$.

Problem 8: Normed spaces

(i) (5 points) Suppose that $(V, \|\cdot\|_V)$ and $(W, \|\cdot\|_W)$ are normed spaces over \mathbb{K} , where $\mathbb{K} = \mathbb{R}$ or $\mathbb{K} = \mathbb{C}$. Let $T: V \to W$ be a linear transformation and define the function $\|\cdot\|: V \to \mathbb{R}$ by $||x|| := ||x||_V + ||T(x)||_W$ for all $x \in V$.

Prove that $\|\cdot\|$ is a norm on V.

(ii) (5 points) Let V be a normed space over \mathbb{R} , $A \subseteq V$ be closed in V and $t \in \mathbb{R}, t > 0$. Define $tA := \{tx \mid x \in A\}$. Prove that tA is closed in V.

Problem 9: Differentiability in \mathbb{R}^n

- (i) (5 points) Let $f: \mathbb{R}^n \to \mathbb{R}$, $f(x_1, \dots, x_n) = x_1^2 + x_2^2 + \dots + x_n^2$. Show that f is differentiable on \mathbb{R}^n and compute its derivative.
- (ii) (5 points) Let $g: \mathbb{R}^n \to \mathbb{R}$ be a differentiable function such that g(tx) = tg(x) for all $t \in \mathbb{R}$ and all $x \in \mathbb{R}^n$. Show that g(x) = g'(0)(x) for all $x \in \mathbb{R}^n$.

Problem 10: Inverse Function Theorem Consider the function

$$f: \mathbb{R}^2 \to \mathbb{R}^2, \qquad f(x,y) = \left(\begin{array}{c} x^2 - y^2 \\ 2xy \end{array} \right).$$

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(10 points)

(10 points)

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(10 points)

- (i) (4 points) Show that f is continuously differentiable and compute its derivative.
- (ii) (3 points) Show that f is locally invertible around every point $(x,y) \in \mathbb{R}^2 \setminus \{(0,0)\}$.
- (iii) (3 points) Does f have a global inverse?