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Analysis II Prof. Jan Hesthaven Spring Semester 2015–2016 Posted February 19, 2016 Analysis I Course Review

1. Find the following limits.

$$\begin{array}{ll} \text{(a)} & \lim_{x \to 0} \frac{\sin x}{\ln\left(\frac{1}{1+x}\right)} & \text{(b)} & \lim_{x \to 0+} x^{\alpha} \ln x, \ \alpha > 0 & \text{(c)} & \lim_{x \to 1} \frac{\arctan\left(\frac{1-x}{1+x}\right)}{x-1} \\ \text{(d)} & \lim_{x \to 0} \frac{\ln(1+x^2)}{\sinh^2 x} & \text{(e)} & \lim_{x \to 1} \frac{\cos(\frac{\pi x}{2})\sin(x-1)}{\ln((x-1)^2)} & \text{(f)} & \lim_{x \to 0+} \frac{\cos x - \cos \frac{1}{x}}{e^x - e^{\frac{1}{x}}} \end{array}$$

- 2. For each of the following functions, find the stationary points, local and global extrema and inflexion points (if any), the intervals of increase and decrease, and describe the asymptotic behaviour (as x approaches $\pm \infty$ and at the boundary of the domain of definition, if there is one).
 - (a) $f : \mathbb{R} \to \mathbb{R}$ defined by $f(x) = xe^{-x^2}$
 - (b) $f:]-\infty, -1] \cup [3, \infty[\rightarrow \mathbb{R} \text{ defined by } f(x) = \sqrt{x^2 2x 3}.$
- 3. Let $f: [0, \infty[\longrightarrow \mathbb{R}$ be a function defined by

$$f(x) = x^x e^{-x}$$

- (a) Show that x = 1 is the unique stationary point of the function f.
- (b) Study its nature and give the truncated expansion of order 4 at this point.
- (c) Show that

$$\lim_{x \to 0_+} f(x) = 1$$

and calculate

$$\lim_{x \to 0_+} \frac{f(x) - 1}{x \ln x}.$$

4. Compute the following.

(a)
$$\int_0^{+\infty} e^{-\sqrt{t}} dt$$
 (b) $\int_1^{+\infty} \frac{\ln t}{t^3} dt$ (c) $\int_0^{+\infty} \frac{\arctan t}{1+t^2} dt$

5. Determine, in terms of the real number $\alpha > 0$, the convergence of the following generalized integrals.

(a)
$$\int_0^1 \frac{1}{t^{\alpha}} dt$$
 (b) $\int_1^\infty \frac{\ln t}{t^{\alpha}} dt$

- 6. Let $f, g : \mathbb{R} \to \mathbb{R}$ be differentiable on \mathbb{R} with $g'(x) \neq 0$ for all $x \in \mathbb{R}$.
 - (a) If f(a) = g(a) = 0 for $a \in \mathbb{R}$, then $\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{f'(a)}{g'(a)}$.
 - (b) If $\lim_{x \to +\infty} f(x) = \lim_{x \to +\infty} g(x) = +\infty$, then $\lim_{x \to +\infty} \frac{f(x)}{g(x)} = \lim_{x \to +\infty} \frac{f'(x)}{g'(x)}$. $\Box_{\text{True}} \Box_{\text{False}}$
 - (c) If $\lim_{x \to +\infty} \frac{f'(x)}{g'(x)}$ does not exist, then $\lim_{x \to +\infty} \frac{f(x)}{g(x)}$ does not exist. $\Box_{\text{True}} \Box_{\text{False}}$
 - (d) If there exist $x \neq y \in \mathbb{R}$ such that f(y) f(x) = g(y) g(x), then there exists $c \in]x, y[$ such that f'(c) = g'(c).
 - (e) Let $a \in \mathbb{R}$, then $\lim_{x \to a} \frac{\sin g(x)}{g(x)}$ exists. $\Box_{\text{True}} \Box_{\text{False}}$
 - (f) Let $a \in \mathbb{R}$, then $\lim_{x \to a} \frac{\sinh g(x)}{g(x)} = \cosh g(a)$. $\Box_{\text{True}} \Box_{\text{False}}$
- 7. Let I be an open interval, $f, g \in C^n(I)$ and $a \in I$.

(a) If $f^{(k)}(a) = 0$ for all $0 \le k < 7$ and $f^{(7)}(a) = 1$, then f has a minimum at a.

- (b) If I is symmetric and f is odd on I, then $f^{(2k)}(0) = 0$ for $0 \le 2k \le n, k \in \mathbb{N}$.
- (c) If $f^{(k)}(a) = g^{(k)}(a) = 0$ for all $0 \le k < n$ and $g^{(n)}(a) \ne 0$, then $\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{f^{(n)}(a)}{g^{(n)}(a)}$. $\Box_{\text{True}} \Box_{\text{False}}$