



## تمارين الفصل الأول: تكامل ريمان

لا يكتب في هذا الهامش

١) المتغير  $f: [0, \frac{\pi}{2}] \rightarrow \mathbb{R}$  ،  $f(x) = \cos^2(x)$  حيث  $x \in [0, \frac{\pi}{2}]$   $f$  مثبت أن  $f \in R[0, \frac{\pi}{2}]$  وأحسب تكاملها .

٢) أثبت أن  $f(x) = |x|$  تنتمي إلى  $R[-1, 1]$  ، وأحسب تكاملها .

٣) لدينا الدالة  $f: [0, 1] \rightarrow \mathbb{R}$  ،  $f(x) = \begin{cases} 1 & ; x = \frac{1}{n}, n \in \mathbb{N} \\ 0 & ; \text{خلاف ذلك} \end{cases}$   $f$  مثبت أن  $f \in R[0, 1]$  ، وأحسب  $\int_0^1 f(x) dx$

٤) أعط مثالاً لدالة  $f: [a, b] \rightarrow \mathbb{R}$  تنتمي إلى  $R[a, b]$  لكل  $c \in (a, b)$  لكن  $f \notin R[a, b]$  .

٥) أوجد النهاية:  $\lim_{x \rightarrow \infty} \frac{1}{x} \int_0^x \sqrt{4+t^3} dt$  (بدون استخدام قاعدة لوبيتال)

٦) ابحث تقارب وتباين التكامل  $\int_0^{\infty} \sin(x^2) dx$

٧) هل التكامل  $\int_0^{\infty} \frac{\sin^2(x)}{x^2} dx$  متقارب؟ برر إجابتك .

٨) أدرس تقارب التكامل المعتدل  $\int_1^{\infty} \frac{\cos(t)}{t^p} dt$  (حيث  $-\infty < p < 1$ )

٩) أدرس تقارب التكامل المعتدل  $\int_1^{\infty} \frac{\cos(t)}{t^p} dt$  (حيث  $p > 0$ )

١٠) أحسب التكامل  $\int_0^3 \frac{\sqrt{x}}{\sqrt{27-x^3}} dx$

## تمارين الفصل الثالث: متاليات ومتسلسلات الدوال

١) ناقش التقارب النقطي لكل من:

$$f_n(x) = \frac{\sin(nx)}{1+nx} ; x \geq 0 \quad (ب) \quad f_n(x) = x e^{-nx} ; x \geq 0 \quad (ج)$$

$$f_n(x) = \left(1 - \frac{1}{n}\right)^n x^n ; x \in (0, 1] \quad (د)$$

٢) اختبر التقارب المنتظم لمتالية الدوال  $f_n$ :

$$f_n(x) = \sqrt{x^2 + \frac{1}{n}} ; x \in \mathbb{R} \quad (أ)$$

$$(ب) \quad f_n(x) = \sin\left(\frac{n}{nx+1}\right) ; x \in [a, \infty) \quad (حيث  $a > 0$ )$$

$$(ج) \quad f_n(x) = \sqrt{n} (1+x^2)^{\frac{n}{2}} ; |x| \leq 1$$

٣) أثبت أن  $f_n(x) = \frac{nx+1}{n}$  متقاربة بانتظام على  $\mathbb{R}$ . هل  $f_n^2$  متقاربة بانتظام على  $\mathbb{R}$ ? ماذا تستنتج؟

٤) لأي عدد ما  $a > 0$ ، احسب النهاية معطياً خطواتك:

$$\lim_{n \rightarrow \infty} \int_a^\pi \frac{\sin(nx)}{nx} dx$$

٥) اختبر تقارب متسلسلات الدوال التالية:

$$x \geq 0, \quad \sum_{n=1}^{\infty} \left(\frac{x}{x+1}\right)^n \quad (ب)$$

$$x \in \mathbb{R}, \quad \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \quad (أ)$$

$$x \in [a, b], \quad \sum_{n=1}^{\infty} \frac{(-1)^n x^2 + n}{n^2} \quad (د)$$

$$x \in \mathbb{R}, \quad \sum_{n=1}^{\infty} \frac{x}{(n+x^2)^2} \quad (ج)$$

$$x \in \mathbb{R}, \quad \sum_{n=1}^{\infty} \frac{(-1)^n}{n(1+x^{2n})} \quad (هـ)$$

$$\lim_{x \rightarrow 1} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^x}$$

٦) أوجد النهاية التالية:

$$\frac{e^{-x}}{(1-e^{-x})^2} = \sum_{n=1}^{\infty} n e^{-nx} \quad \forall x > 0$$

٧) هات مثالاً لدالة قابلة للاشتقاق بأي نسبة على  $\mathbb{R}$ ، لكن لا يمكن تمثيلها بمتسلسلة قوى حول  $x=0$  لتقاربها إلى  $f$ .

٨) اكتب الدالة  $f(x) = \frac{x^2}{4-x^2}$  كمتسلسلة قوى حول  $x=0$  وحدد فترة تقاربها.

٩) لكن  $f(x) = \frac{5}{1+9x^4}$ . اكتب  $f$  كمتسلسلة قوى على الصورة  $S(x) = \sum_{n=1}^{\infty} a_n x^n$  وحدد فترة تقاربها. احسب  $\lim_{x \rightarrow \frac{1}{2}} S(x)$  هل  $(\lim_{x \rightarrow \frac{1}{2}} S(x))$  موجودة؟



لا يكتب في هذا الهامش

**تمارين الفصلين الرابع: قياس لبيق، والخامس: تكامل لبيق**

(أ) إذا كانت  $B$  جبر سيجما على مجموعة  $X$  وكانت  $Y \subset X$  فبرهن أن  $B_Y = \{E \cap Y \mid E \in B\}$  جبر سيجما على  $Y$ .

(ب) لأي مجموعة مترصة  $E \subseteq \mathbb{R}$  يتبين أن  $m(E) < \infty$ .

(ج) إذا كانت  $f: \mathbb{R} \rightarrow \mathbb{R}$  متزايدة فأثبت أنها قابلة للقياس.

(د) هناك مثالاً للدالتين  $f$  و  $g$  قابلتين للتكامل على المجموعة  $X$  (بمفهوم لبيق) لكن الدالة  $f \cdot g$  ليست قابلة للتكامل.

(هـ) تحقق من أن الدالة:  $f(x) = \begin{cases} 0 & ; x=0 \\ 3\sqrt{x} & ; 0 < x \leq 1 \end{cases}$

قابلة للتكامل لبيقاً وحسب تكاملها  $\int_{[0,1]} f dm$ .

(و) أثبت أن  $\int_0^1 \sin(x) dm = 0$  (الأعداد النسبية).

(ز) أوجد النهايات التالية:

(أ)  $\lim_{n \rightarrow \infty} \int_{[0,1]} \frac{nx}{1+n^2x^2} dm$  (ب)  $\lim_{n \rightarrow \infty} \int_{[0,1]} \frac{n \sin^2(nx)}{1+n^2\sqrt{x}} dm$

(ح)  $\lim_{n \rightarrow \infty} \int_{\mathbb{R}} \sin(\frac{x}{n}) f(x) dm$  حيث  $f: \mathbb{R} \rightarrow \mathbb{R}$  دالة قابلة للتكامل لبيقاً.

(ط) أثبت أن تكامل لبيق  $\int_{(0,1]} \frac{x^2/n(x)}{(1+x^2)^2} dm$  موجود.

(ق) أ حسب النهايات التالية إن وجد:

(أ)  $\lim_{n \rightarrow \infty} \int_{[0,1]} \frac{n \sin^2(nx)}{1+n^2\sqrt{x}} dm$  (ب)  $\lim_{n \rightarrow \infty} \int_0^1 \frac{nx}{1+n^2x^2} dx$

(ج)  $\lim_{n \rightarrow \infty} \int_0^{\infty} (1 + \frac{x}{n})^{-n} \sin(\frac{x}{n}) dx$  (د)  $\lim_{n \rightarrow \infty} \int_0^1 \frac{1+n^2x^2}{(1+x^2)^n} dx$

(هـ)  $\lim_{n \rightarrow \infty} \int_{[a,b]} \sin^n(x) dm$  (و)  $\lim_{n \rightarrow \infty} \int_0^1 x^n f(x) dx$  (حيث  $f \in \mathcal{R}[0,1]$ )

(أ) إذا كانت  $f: [a,b] \rightarrow \mathbb{R}$  دالة متصلة فبرهن أنها قابلة للتكامل لبيقاً.

1] we have  $f(x) = \cos^2(x)$  is cont on  $\mathbb{R} \Rightarrow f(x)$  is cont on  $[0, \frac{\pi}{2}]$ , so we have  $f(x)$  is Riemann Integrable on  $[0, \frac{\pi}{2}]$   
 since  $f(x)$  is cont, we use FTC to compute the Integral  
 i.e  $\int_0^{\frac{\pi}{2}} \cos^2(x) dx = \int_0^{\frac{\pi}{2}} \frac{1 + \cos(2x)}{2} dx = \left[ \frac{1}{2}x + \frac{\sin(2x)}{4} \right]_0^{\frac{\pi}{2}}$   
 $= \left[ \frac{\pi}{4} \right]$  the answer  $\circ$

2]  $f(x) = |x|$  is continuous function on  $\mathbb{R} \Rightarrow$  it is cont on  $[-1, 1] \Rightarrow$  it is Riemann Integrable, we have  $f(x) \in R[-1, 1]$   
 Since it is cont we use FTC to compute the Integral  
 $\int_{-1}^1 |x| dx = 2 \int_0^1 x dx = x^2 \Big|_0^1 = [1]$  the answer  $\circ$

3]  $f(x) = \begin{cases} 1 & , x = \frac{1}{n}, n \in \mathbb{N} \\ 0 & \text{otherwise} \end{cases}, f(x): [0, 1] \rightarrow \mathbb{R}$

For any Partition  $P = \{x_0, \dots, x_n\}$  For  $[0, 1]$ , we have  
 $L(f, P) = 0$  because every Interval has an Irrational  $\Rightarrow$   
 $m_K(f) = 0$  because  $f(x) = 0$  for every  $x \in [\mathbb{Q}^c \cap [0, 1]]$   
 so we need to show for  $\varepsilon > 0 \exists P_\varepsilon$  s.t if  $\text{mesh}(P) < \delta$   
 $\Rightarrow U(f, P_\varepsilon) < \varepsilon$ . Let  $\varepsilon > 0$  be given we can assume that  
 $\varepsilon < 1$ , let  $x_0$  be 0 and choose  $x_1 = \frac{\varepsilon}{2}$ , how assume  
 we have  $\frac{1}{K_1}, \frac{1}{K_2}, \dots, 1$  are the numbers of the form  
 $\frac{1}{n}, n \in \mathbb{N}$  in  $(\frac{\varepsilon}{2}, 1]$  let  $\varepsilon_0$  be  $\min \{|\frac{1}{K_i} - \frac{1}{K_j}|, i \neq j\}$   
 note: there are finitely many  $\frac{1}{K_i} \in (\frac{\varepsilon}{2}, 1]$  assume  $\varepsilon_1 = |\frac{\varepsilon}{2} - \frac{1}{K}|$   
 where  $\frac{1}{K}$  is the smallest number of the form  $\frac{1}{n}$  in  $(\frac{\varepsilon}{2}, 1]$

Let  $\varepsilon' = \min \{ \frac{\varepsilon}{2}, \varepsilon_0, \varepsilon_1 \}$ , assume we have  $L$  elements  
 of the form  $\frac{1}{K_1}, \frac{1}{K_2}, \dots, \frac{1}{K_L} = 1$  in  $(\frac{\varepsilon}{2}, 1]$  let

$\varepsilon'' = \frac{\varepsilon'}{2L}$ , and choose  $x_2 = \frac{1}{K} - \varepsilon''$ ,  $x_3 = \frac{1}{K} + \varepsilon''$  and so  
 $x_4 = \frac{1}{K_2} - \varepsilon''$ ,  $x_5 = \frac{1}{K_2} + \varepsilon''$ ,  $L$  Intervals around  $\frac{1}{K_i}$   
 of partition on  $\Rightarrow U(f, P) = M_0(x_1 - x_0) + M_1(x_2 - x_1) + \dots$   
 where  $M_k \neq 0$  Since there are  $2L-1$   $(\frac{x_k - x_{k-1}}{K})$   $k = 3, \dots, L+2$   
 $= \frac{\varepsilon}{2} + L \varepsilon'' = \frac{\varepsilon}{2} + \frac{L \varepsilon'}{2L} \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$

so we've concluded  $U(F, P_\varepsilon) - U(F, P_\varepsilon) < \varepsilon$

$\Rightarrow f$  is Riemann Integrable and  $\int_0^1 f dx = L(F) = 0$   $\square$

$$4] f(x) = \begin{cases} \frac{1}{x} & , x \in (0, 1] \\ 0 & , x = 0 \end{cases} \quad , f(x) : [0, 1] \rightarrow \mathbb{R}$$

For every  $c \in (0, 1]$   $f$  is Integrable on  $[c, 1]$  but  $f(x) \notin R[0, 1]$

5] since  $\sqrt{4+t^3}$  is continuous for  $t \in \mathbb{R}^+ \cup \{0\} \Rightarrow$

$g(x) = \int_0^x \sqrt{4+t^3} dt$  is differentiable function  $\Rightarrow$  the right hand

derivative for  $x=0$  exist and is by definition  $\lim_{x \rightarrow 0^+} \frac{g(x) - g(0)}{x - 0}$

$$= \lim_{x \rightarrow 0^+} \frac{1}{x} \int_0^x \sqrt{4+t^3} dt \quad , \text{ because } g(0) = 0 \quad , g'(0) =$$

$$g'(x) = \sqrt{4+x^3} \quad = \sqrt{4} = 2 \quad \Rightarrow \lim_{x \rightarrow 0^+} \frac{1}{x} \int_0^x \sqrt{4+t^3} dt = \boxed{2}$$

6] we have  $\sin(x^2)$  is cont & bound on  $[0, 1]$ , so we'll investigate

$$\int_1^\infty \sin(x^2) dx \quad , \text{ make substitution } t = x^2 \Rightarrow x = \sqrt{t} \Rightarrow dx = \frac{dt}{2\sqrt{t}}$$

$$\Rightarrow \int_1^\infty \sin(x^2) dx = \int_1^\infty \frac{\sin(x)}{2\sqrt{x}} dx = \lim_{\alpha \rightarrow \infty} \frac{\cos(\alpha)}{2\sqrt{\alpha}} + \frac{\cos(1)}{2} + \frac{1}{2} \int_1^\infty \frac{-\cos(x)}{2x^{\frac{3}{2}}} dx$$

$$\lim_{\alpha \rightarrow \infty} \frac{-\cos(\alpha)}{2\sqrt{\alpha}} = 0 \quad \text{we also have } \int_1^\infty \left| \frac{-\cos(x)}{2x^{\frac{3}{2}}} \right| dx \leq$$

$$\int_1^\infty \frac{1}{2x^{\frac{3}{2}}} dx \quad \text{which is convergent } \Rightarrow \int_1^\infty \sin(x^2) dx \text{ converges.}$$

7) Since we have  $\frac{\sin^2(x)}{x^2}$  is bounded near zero and  $\lim_{x \rightarrow 0^+} \frac{\sin^2(x)}{x^2} = 1 \Rightarrow \int_0^1 \frac{\sin^2(x)}{x^2} dx$  exist, now for  $\int_1^{\infty} \frac{\sin^2(x)}{x^2} dx$ , since  $0 \leq \sin^2(x) \leq 1$  and since  $\int_1^{\infty} \frac{1}{x^2} dx$  converges to 1  $\Rightarrow \int_1^{\infty} \frac{\sin^2(x)}{x^2} dx$  converges  $\Rightarrow \int_0^{\infty} \frac{\sin^2(x)}{x^2} dx$  converges  $\square$

8] For  $0 < p < 1$   $I = \int_1^{\infty} \frac{\cos(t)}{t^p} dt$  if we integrate

by parts taking  $v = \frac{1}{t^p}$ ,  $du = \cos(t) \rightarrow$

$$I = \lim_{\alpha \rightarrow \infty} \left[ \frac{\sin(t)}{t^p} \right]_1^{\alpha} + p \int_1^{\infty} \frac{\sin(t)}{t^{p+1}} dt, \text{ the first limit}$$

Since  $p > 0$  converges to  $-\sin(1)$  also since  $p > 0 \Rightarrow p+1 > 1$

$\Rightarrow p \int_1^{\infty} \frac{\sin(t)}{t^{p+1}} dt$  is absolutely convergent  $\Rightarrow$  it is convergent

$\Rightarrow I$  converges  $\square$

For  $p < 0 \Rightarrow \frac{1}{t^p} = t^{-p} = t^s$  for positive  $s$   
 $\Rightarrow \int_1^{\infty} t^s \cos(t) dt$  diverges  $\square$

now for  $p=0$   $\int_1^{\infty} \cos(t) dt$  diverges  $\square$

9]  $I = \int_1^{\infty} \frac{\cos(t)}{t^p} dt$  for  $p > 0$ , for  $p > 1$

$I$  is absolutely convergent because  $0 \leq |\cos(t)| \leq 1 \forall t$  and  $\int_1^{\infty} \frac{1}{t^p} dt$  converges for  $p > 1 \Rightarrow I$  is convergent

for  $0 < p < 1$  it converges from "8"

For  $p=1$  we have  $I = \int_1^{\infty} \frac{\cos(t)}{t} dt$ , by parts

$I = \lim_{\alpha \rightarrow \infty} \left[ \frac{\sin(t)}{t} \right]_1^{\alpha} + \int_1^{\alpha} \frac{\sin(t)}{t^2} dt$ , the first limit exist

and  $\int_1^{\infty} \frac{\sin(t)}{t^2} dt$  is absolutely convergent  $\Rightarrow I$  converges

$\Rightarrow \int_1^{\infty} \frac{\cos(t)}{t^p} dt$  converges for all  $p > 0$   $\square$

10] to compute  $\int_0^3 \frac{\sqrt{x}}{\sqrt{27-x^3}} dx$ , we make

The substitution  $u = x^{\frac{3}{2}} \Rightarrow x^3 = u^2$  also,  $x=0 \Rightarrow u=0$   
 $x=3 \Rightarrow u = \sqrt{27}$

$du = \frac{3}{2} \sqrt{x} dx \Rightarrow \sqrt{x} dx = \frac{2}{3} du \Rightarrow$  the Integral

becomes  $L = \frac{2}{3} \int_0^{\sqrt{27}} \frac{du}{\sqrt{27-u^2}}$  note this Improper Integral because

the denominator vanishes at  $\sqrt{27}$

$L = \lim_{\alpha \rightarrow \sqrt{27}} \left[ \frac{2}{3} \sin^{-1}\left(\frac{u}{\sqrt{27}}\right) \right]_0^{\alpha} = \frac{2}{3} \sin^{-1}(1) = \frac{2}{3} \frac{\pi}{2}$  the

answer  $\Rightarrow$  the Integral converges  $\square$ .

The sequence is pointwise convergent to  $f(x) = 0$ , if  $x = 0$   
 $\Rightarrow f_n(0) = 0$ . If  $x > 0$   $f_n(x) = x \frac{1}{e^{nx}}$  where  $x > 0 \Rightarrow e^{nx} \rightarrow \infty$   
 $\Rightarrow f_n(x) \rightarrow 0$   $\square$

(U)  $f_n(x) = \frac{\sin(nx)}{1+nx}$  converges pointwise to  $f(x) = 0$ , if  $x = 0$   
 $\Rightarrow f_n(0) = 0$ . If  $x > 0 \Rightarrow \sin(nx)$  is bounded  $\wedge 1+nx \rightarrow \infty \Rightarrow$   
 $f_n(x) = 0$   $\square$

(B)  $f_n(x) = \sqrt[n]{1-x^2} (1-\frac{1}{n})^n x^n$ , we  $0 < (1-\frac{1}{n})^n < 1 \forall n \in \mathbb{N}$   
for  $x \in (0, 1)$ ,  $x^n \rightarrow 0$ . Hence,  $f_n(x) \rightarrow 0 \Rightarrow f(x) = 0$ . Also for  $x = 1$   
 $f_n(1) = (1-\frac{1}{n})^n \rightarrow \frac{1}{e} \Rightarrow f(x) = \frac{1}{e} \Rightarrow f_n(x)$  converges pointwise  
to  $f(x) = \begin{cases} 0, & x \in (0, 1) \\ \frac{1}{e}, & x = 1 \end{cases}$   $\square$

Q2] (1) The sequence is pointwise convergent to  $f(x) = 1$

now  $\sup |f_n(x) - f(x)| = \sup |\sqrt{x^2 + \frac{1}{n}} - \sqrt{x^2}| =$

$$\sup \left| \frac{\frac{1}{n}}{\sqrt{x^2 + \frac{1}{n}} + \sqrt{x^2}} \right| \leq \frac{\frac{1}{n}}{\frac{1}{\sqrt{n}}} \quad \forall x \in \mathbb{R}$$

$$= \frac{1}{\sqrt{n}} \rightarrow 0 \Rightarrow \sup |f_n(x) - f(x)| \rightarrow 0 \Rightarrow$$

the convergence is uniform  $\square$

(U)  $f_n(x) = \sin\left(\frac{n}{nx+1}\right)$ ,  $\forall x \in \mathbb{R}^+$   $f_n(x) \rightarrow \sin\left(\frac{1}{x}\right)$

now  $\sup |f_n(x) - f(x)| = \sup \left| \sin\left(\frac{n}{nx+1}\right) - \sin\left(\frac{1}{x}\right) \right| =$

$$\sup \left| \frac{n}{nx+1} - \frac{1}{x} \right| |\cos(\alpha)| \leq \sup \left| \frac{n}{nx+1} - \frac{1}{x} \right|$$

$$= \sup \left| \frac{-1}{nx+1} \right| \leq \sup \left| \frac{1}{na+1} \right| \rightarrow 0 \text{ as } n \rightarrow \infty$$

hence the convergence is uniform  $\square$

433100322 - فاله السال

482 HW (II)



2)  $f_n(x) = \sqrt{n} (1-x^2)^n$ ,  $\forall x \in [\frac{1}{2}, 1]$   $f_n(x) \rightarrow 0$   
 $\sup |f_n(x)| \leq \sqrt{n} (1-\frac{1}{2})^n = \sqrt{n} (\frac{3}{4})^n \rightarrow 0 \Rightarrow$   
 $f_n(x)$  is uniformly convergent.

Q3]  $|f_n(x) - f(x)| = |\frac{n x + 1}{n} - x|$ ,  $f_n(x) \rightarrow x \quad \forall x \in \mathbb{R}$   
 $L = |\frac{1}{n}|$ . Hence  $\sup |f_n(x) - f(x)| = |\frac{1}{n}| \rightarrow 0$   
 $\Rightarrow f_n(x)$  is uniformly convergent.

Now  $f_n^2(x) = \frac{n^2 x^2 + 2nx + 1}{n^2} \rightarrow x^2 \quad \forall x \in \mathbb{R}$

$|f_n^2(x) - f^2(x)| = \frac{2x}{n} + \frac{1}{n^2} \not\rightarrow 0$  for arbitrary large  $x$   
 $\Rightarrow \sup |f_n^2(x) - f^2(x)| \not\rightarrow 0 \Rightarrow f_n^2$  is not uniformly convergent

we conclude if  $f_n, g_n$  converges uniformly for  $x \in A$   
 $\nRightarrow f_n g_n$  converges uniformly to  $f g$   $\square$

Q4] we can easily see that  $g_n(x) = \frac{\sin(nx)}{n^x}$  converges  
 uniformly to  $g(x) = 0 \quad \forall x \in [a, \infty)$   $a > 0 \Rightarrow [a, \infty)$

$\Rightarrow$  we can interchange the limits and Integral  $\Rightarrow$

$$\lim_{n \rightarrow \infty} \int_a^{\infty} \frac{\sin(nx)}{n^x} dx = \int_a^{\infty} \lim_{n \rightarrow \infty} \frac{\sin(nx)}{n^x} dx = \int_a^{\infty} 0 dx = 0 \quad \square$$

Q5] (i)  $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$  we have  $\sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$  converges

$\forall x \in \mathbb{R}$  by ratio test  $\Rightarrow \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$  converges pointwise  
 $\forall x \in \mathbb{R}$

ii)  $\sum_{n=1}^{\infty} (\frac{x}{x+1})^n$ ,  $\forall x > 0$   $\sum_{n=1}^{\infty} (\frac{x}{x+1})^n$  is a geometric

Series with  $0 < a = \frac{x}{x+1} < 1$  hence the series converges  
 pointwise, it is not uniformly convergent

For  $\sup_{x \in \mathbb{R} \cup \{0\}} \sum_{k=n}^{n+r} f_k(x) = r \rightarrow 0$  for

arbitrary large  $n, r$

$$2.) \sum_{n=1}^{\infty} \frac{x}{(n+x^2)^2}, \text{ for any } x \in \mathbb{R} \quad x \sum_{n=1}^{\infty} \frac{|x|}{(n+x^2)^2} \text{ converges}$$

pointwise, how  $\| \sup |f_n(x)|$ , to compute it

$$f_n'(x) = \frac{(n+x^2)^2 - 2(x)(2x)[n+x^2]}{(n+x^2)^4} = \frac{(n+x^2)[n+x^2-4x^2]}{(n+x^2)^4}$$

$$= 0 \Rightarrow n - 3x^2 = 0 \Rightarrow x = \pm \sqrt{\frac{n}{3}}$$

it is easy to see that at  $x = \sqrt{\frac{n}{3}}$   $f_n(x)$  attains

$$\text{The maximum } f_n\left(\sqrt{\frac{n}{3}}\right) = \frac{\sqrt{\frac{n}{3}}}{\left(n + \frac{n}{3}\right)^2} \rightarrow 0$$

$\Rightarrow$  also we have by p series  $\sum_{n=1}^{\infty} \frac{\sqrt{\frac{n}{3}}}{\left(n + \frac{n}{3}\right)^2}$  converges  $\Rightarrow$  the series converges uniformly

$$3.) \sum_{n=1}^{\infty} (-1)^n \frac{x^2 + n}{n^2}, \quad \forall x \in [a, b] \quad \text{the series}$$

$$\left\{ \begin{array}{l} \sum_{n=1}^{\infty} \frac{(-1)^n x}{n^2} \\ + \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \end{array} \right. \quad \text{the former is absolutely convergent, the}$$

latter is convergent by alternating series test

also  $\forall$  bounded interval the series  $\sum_{n=1}^{\infty} (-1)^n \frac{x^2 + n}{n^2}$  converges uniformly

$$4.) \sum_{n=1}^{\infty} \frac{(-1)^n}{n(1+x^{2n})}, \quad \text{the series converges } \forall x \in \mathbb{R}$$

$$0 < \frac{1}{(1+x^{2n})} \leq 1. \quad \text{Since } \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \text{ converges } \Rightarrow$$

$$\forall \varepsilon > 0 \quad \exists N, \text{ s.t. } m, n \geq N \quad \left| \sum_{k=n}^m \frac{(-1)^k}{k} \right| < \varepsilon$$

$$\Rightarrow \frac{1}{1+x^{2n}} \left| \sum_{k=n}^m \frac{(-1)^k}{k} \right| < \varepsilon \quad \forall x \in \mathbb{R}$$

$\Rightarrow$  the series is uniformly convergent

Q6] the series  $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^x}$  converges uniformly in

neighborhood of 1  $\Rightarrow \lim_{x \rightarrow 1} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^x} = \sum_{n=1}^{\infty} \lim_{x \rightarrow 1} \frac{(-1)^{n-1}}{n^x}$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} = \ln(2), \text{ by noticing } \ln(1+x) = \int \frac{1}{1+x} dx = \int \sum_{n=0}^{\infty} (-x)^n = \sum_{n=0}^{\infty} \frac{(-1)^n x^{n+1}}{n+1} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}, x=1$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} = \ln(2) \quad \downarrow \text{convergent}$$

Q7] noticing that  $ne^{-nx} = -(e^{-nx})'$ , now

$-\sum_{n=1}^{\infty} (e^{-nx})'$  is geometric series converges  $\forall x > 0$

and its sum is  $-\left(\frac{1}{1-e^{-x}}\right) + 1$

now differentiating the series we get  $\sum_{n=1}^{\infty} ne^{-nx}$

$$= \left(-\left(\frac{1}{1-e^{-x}}\right) + 1\right)' = \frac{e^{-x}}{(1-e^{-x})^2} \quad \square$$

Q8]  $f(x) = \begin{cases} e^{-1/x^2}, & x \neq 0 \\ 0, & x = 0 \end{cases}$

Q9]  $f(x) = \frac{x^2}{4-x^2} = \frac{x^2}{4} \left[ \frac{1}{1-(\frac{x}{2})^2} \right] =$

$$\frac{x^2}{4} \sum_{n=0}^{\infty} \left(\frac{x}{2}\right)^{2n} \text{ converges for } \left(\frac{x}{2}\right)^2 < 1$$

$$\Rightarrow x^2 < 4 \Rightarrow |x| < 2$$

$\Rightarrow$  the series converges for  $x \in (-2, 2)$

$$\begin{aligned} \text{Q 103 } f(x) &= 5 \left( \frac{1}{1 + (3x^2)^2} \right) = 5 \left( \frac{1}{1 - [(-1)(3x^2)^2]} \right) \\ &= 5 \sum_{n=0}^{\infty} (-1)^n (3x^2)^{2n} \end{aligned}$$

converges for  $|3x^2|^2 < 1$

$$\Rightarrow 9x^4 < 1 \Rightarrow x^4 < \frac{1}{9} \Rightarrow$$

$$x \in \left( -\frac{1}{\sqrt[4]{9}}, \frac{1}{\sqrt[4]{9}} \right) = \left( -\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right)$$

~~why~~  
 $S(x)$  is uniformly convergent for neighborhood of  $\frac{1}{2}$   $N_{\frac{1}{9}}\left(\frac{1}{2}\right) \subset \left(-\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right)$

$$\begin{aligned} \Rightarrow \lim_{x \rightarrow \frac{1}{2}} S(x) &= 5 \sum_{n=0}^{\infty} \lim_{x \rightarrow \frac{1}{2}} (-1)^n (3x^2)^{2n} \\ &= 5 \sum_{n=0}^{\infty} (-1)^n \left(\frac{3}{4}\right)^{2n} = 5 \sum_{n=0}^{\infty} \left(-\frac{9}{16}\right)^n \\ &= \frac{1}{1 + \frac{9}{16}} = 5 \frac{16}{25} = \frac{16}{5} \quad \square \end{aligned}$$

~~no~~  $\lim_{x \rightarrow \frac{1}{\sqrt{3}}^-} S(x)$  doesn't exist yes  $\lim_{x \rightarrow \frac{1}{\sqrt{3}}^-}$   
 $S(x)$  exists

$\in B_Y$ , now let  $\{E_i\}_{i \in I}$  be countable collection

of sets in  $B_Y \Rightarrow E_i = Y \cap A_i$ , where  $A_i \in B$ ,

now  $\bigcup_{i \in I} E_i = \bigcup_{i \in I} Y \cap A_i = Y \cap \left( \bigcup_{i \in I} A_i \right)$ , but

Since  $B$  is  $\sigma$ -Algebra  $\Rightarrow \bigcup_{i \in I} A_i \in B \Rightarrow Y \cap \left( \bigcup_{i \in I} A_i \right) \in B_Y$ .  $\forall Y \cap E \in B_Y$ ;

$(Y \cap E)^c$  (note we want the complement in  $Y$ )

$L_Y = Y \cap E^c$ ,  $E^c$  in  $X \Rightarrow$  since  $E^c \in B$   
 $\Rightarrow B_Y$  is  $\sigma$ -Algebra  $\square$

Q2] if  $E$  is compact  $\Rightarrow$  it is closed and bounded  
 $\Rightarrow$  since  $E$  is closed it is measurable and

since  $E$  is bounded  $E \subseteq [a, b] \Rightarrow$   
by monotonicity  $\Rightarrow M(E) \leq M([a, b]) = b - a$

for some  $a, b \in \mathbb{R}$   $\square$

Q3] the limits  $A = \lim_{x \rightarrow -\infty} f(x) \wedge B = \lim_{x \rightarrow +\infty} f(x)$  exist in  $\overline{\mathbb{R}}$

Since  $f$  is increasing the set  $f^{-1}((-\infty, a])$  is

interval for every  $a \in \mathbb{R}$  (because if  $x \leq y$

then  $f(x) \leq a \wedge f(y) \leq a \Rightarrow \forall x < \xi < y$

$f(x) \leq f(\xi) \leq f(y) \leq a$ , so  $f$  is measurable  $\square$

Q1] first note that  $X \in B \wedge \emptyset \in B \Rightarrow X \cap Y = Y \wedge \emptyset \cap Y = Y$

$\in B_Y$ , now let  $\{E_i\}_{i \in I}$  be countable collection

of sets in  $B_Y \Rightarrow E_i = Y \cap A_i$ , where  $A_i \in B$ ,

now  $\bigcup_{i \in I} E_i = \bigcup_{i \in I} Y \cap A_i = Y \cap \left(\bigcup_{i \in I} A_i\right)$ , but

since  $B$  is  $\sigma$ -Algebra  $\Rightarrow \bigcup_{i \in I} A_i \in B \Rightarrow Y \cap \left(\bigcup_{i \in I} A_i\right) \in B_Y$ .  $\forall Y \cap E \in B_Y$ ;

$(Y \cap E)^c$  (note we want the complement in  $Y$ )

$L_Y = Y \cap E^c$ ,  $E^c \in \mathcal{X} \Rightarrow$  since  $E^c \in B$   
 $\Rightarrow B_Y$  is  $\sigma$ -Algebra  $\square$

Q2] if  $E$  is compact  $\Rightarrow$  it is closed and bounded  
 $\Rightarrow$  since  $E$  is closed it is measurable and

since  $E$  is bounded  $E \subseteq [a, b] \Rightarrow$   
by monotonicity  $\Rightarrow M(E) \leq M([a, b]) = b - a$

for some  $a, b \in \mathbb{R}$   $\square$

Q3] the limits  $A = \lim_{x \rightarrow -\infty} f(x)$   $\wedge$   $B = \lim_{x \rightarrow +\infty} f(x)$  exist in  $\overline{\mathbb{R}}$

since  $f$  is increasing the set  $f^{-1}((-\infty, a])$  is

interval for every  $a \in \mathbb{R}$  (because if  $x \leq y$

then  $f(x) \leq a \wedge f(y) \leq a \Rightarrow \forall x < \xi < y$

$f(x) \leq f(\xi) \leq f(y) \leq a$ , so  $f$  is measurable  $\square$

Q1] first note that  $X \in B \wedge \emptyset \in B \Rightarrow X \cap Y = Y \wedge \emptyset \cap Y = Y$

$\in B_Y$ , now let  $\{E_i\}_{i \in I}$  be countable collection

of sets in  $B_Y \Rightarrow E_i = Y \cap A_i$ , where  $A_i \in B$ ,

now  $\bigcup_{i \in I} E_i = \bigcup_{i \in I} Y \cap A_i = Y \cap \left( \bigcup_{i \in I} A_i \right)$ , but

Since  $B$  is  $\sigma$ -Algebra  $\Rightarrow \bigcup_{i \in I} A_i \in B \Rightarrow Y \cap \left( \bigcup_{i \in I} A_i \right) \in B_Y$ .  $\forall Y \cap E \in B_Y$ ;

$(Y \cap E)^c$  (note we want the complement in  $Y$ )

$L = Y \cap E^c$ ,  $E^c$  in  $X \Rightarrow$  since  $E^c \in B$   
 $\Rightarrow B_Y$  is  $\sigma$ -Algebra  $\square$

Q2] if  $E$  is compact  $\Rightarrow$  it is closed and bounded  
 $\Rightarrow$  since  $E$  is closed it is measurable and

since  $E$  is bounded  $E \subseteq [a, b] \Rightarrow$   
by monotonicity  $\Rightarrow M(E) \leq M([a, b]) = b - a$

for some  $a, b \in \mathbb{R}$   $\square$

Q3] the limits  $A = \lim_{x \rightarrow -\infty} f(x) \wedge B = \lim_{x \rightarrow +\infty} f(x)$  exist in  $\overline{\mathbb{R}}$

Since  $f$  is increasing the set  $f^{-1}((-\infty, a])$  is

interval for every  $a \in \mathbb{R}$  (because if  $x \leq y$

then  $f(x) \leq a \wedge f(y) \leq a \Rightarrow \forall x < y < \infty$

$f(x) \leq f(y) \leq a$ , so  $f$  is measurable  $\square$

Q4] take  $f(x) = \frac{1}{\sqrt{x}} = g(x)$  over  $(0, 1]$

$f, g$  are Lebesgue Integrable, but  $fg = \frac{1}{x}$  is not

Q5]  $f(x)$  is monotone bounded therefore measurable  
Lebesgue Integrable, and since  $f(x)$  is Riemann Integrable

over  $[0, 1]$   $\int_0^1 f(x) dx = \frac{3}{4} \Rightarrow$  its Lebesgue

Integration coincides with its Riemann  $\Rightarrow \int_{[0,1]} f dm = \frac{3}{4}$   $\square$

Q6] we have  $\sin(x)$  is measurable bounded

$$\Rightarrow \int_Q -1 m(Q) \leq \int_Q \sin(x) dm \leq \int_Q 1 m(Q)$$

but since  $Q$  is countable  $m(Q) = 0$ . Hence

$$\int_Q \sin(x) dm = 0 \quad \square$$

Q7 i) each function  $\frac{nx}{1+n^2x^2}$  is Lebesgue Integrable

They're Riemann Integrable  $\Rightarrow \int_{[0,1]} \frac{nx}{1+n^2x^2} dm$

$$= \int_{[0,1]} \frac{nx}{1+n^2x^2} dx = \left. \frac{1}{2n} \ln(1+n^2x^2) \right|_0^1 = \frac{1}{2n} \ln(1+n^2)$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{2n} \ln(1+n^2) = 0 \quad \square$$



$$Q7.1] \lim_{n \rightarrow \infty} \int_{[0,1]} \frac{n \sin^2(nx)}{1+n^2 \sqrt{x}} dx, \quad f_n = \frac{n \sin^2(nx)}{1+n^2 \sqrt{x}}$$

$$|f_n| \leq \frac{n}{1+n^2 \sqrt{x}} \leq \frac{1}{1+\sqrt{x}} \quad \text{which is Integrable on } [0,1]$$

note that  $f_n \rightarrow 0 \Rightarrow$  by the dominated convergence theorem

$$\lim_{n \rightarrow \infty} \int_{[0,1]} \frac{n \sin^2(nx)}{1+n^2 \sqrt{x}} dx = \int_{[0,1]} \lim_{n \rightarrow \infty} \frac{n \sin^2(nx)}{1+n^2 \sqrt{x}} dx = 0 \quad \square$$

$$Q7.2.] \lim_{n \rightarrow \infty} \int_{\mathbb{R}} \sin\left(\frac{x}{n}\right) f(x) dx$$

since  $f$  is Lebesgue int  $\Rightarrow |f(x)|$  is  $\Rightarrow \left| \sin\left(\frac{x}{n}\right) f(x) \right|$

$\leq |f| \Rightarrow$  by dominated convergence theorem

$$\int_{\mathbb{R}} \lim_{n \rightarrow \infty} \sin\left(\frac{x}{n}\right) f(x) dx = 0 \quad \square$$

$$Q8.] f(x) = \frac{x^2 \ln(x)}{(1+x^2)^2}, \quad \text{note } \lim_{x \rightarrow 0} f(x) = 0, \text{ by l'Hopital}$$

the function is bounded cont on  $(0,1] \Rightarrow$  it is Riemann Int-grable  $\Rightarrow$  it is Lebesgue Integrable

$q(8)$  solved in 7),  $q(9)$  the same as 7(9)

~~9.1) Note that  $\left(1 + \frac{x}{n}\right)^{-n} \rightarrow e^{-x}$ , also~~

~~$$\left(1 + \frac{x}{n}\right)^{-n} \leq e^{-x}, \quad \text{now } f_n = \left(1 + \frac{x}{n}\right)^{-n} \sin\left(\frac{x}{n}\right)$$~~

~~$$|f_n| \leq e^{-x} \quad \text{which is Integrable on } [0, \infty)$$~~
~~$$\Rightarrow \text{by dominated convergence theorem we get}$$~~

~~$$\int_0^{\infty} \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^{-n} \sin\left(\frac{x}{n}\right) dx = \int_0^{\infty} 0 dx = 0 \quad \square$$~~

$$Q9] 2.) \text{ For } n \geq 3 \quad \int_0^{\infty} \left(1 + \frac{x}{n}\right)^{-n} \sin\left(\frac{x}{n}\right) dx = n \int_0^{\infty} \frac{\sin(t)}{(1+t)^n} dt$$

$$\text{by parts} = \frac{n}{n-1} \int_0^{\infty} \frac{\cos(t)}{(1+t)^{n-1}} dt$$

Since  $\left| \frac{\cos(t)}{(1+t)^{n-1}} \right| \leq \frac{1}{(1+t)^2}$  which is Integrable, then

$$\lim_{n \rightarrow \infty} \int_0^{\infty} \left(1 + \frac{x}{n}\right)^{-n} \sin\left(\frac{x}{n}\right) dx = 0, \text{ by dominated convergence } \square$$

$$Q9] \lim_{n \rightarrow \infty} \int_{[a,b]} \sin^n(x) dx, \text{ now } \sin^n(x) \text{ is integrable}$$

also  $|\sin^n(x)| \leq 1$  which is Integrable on any bounded Interval

, also  $\sin^n(x) \rightarrow 0$  almost everywhere

So by dominated convergence theorem

$$\int_{[a,b]} \lim_{n \rightarrow \infty} \sin^n(x) dx = 0 \quad \square$$

$$Q9] \text{ since } f(x) \in R[0,1] \Rightarrow |f(x)| \in R[0,1]$$

$\Rightarrow$  for  $x \in [0,1]$   $|f(x) x^n| \leq |f(x)|$  which is Integrable, note  $x^n \rightarrow 0$  almost everywhere (actually everywhere except when  $x=1 \Rightarrow$  by dominated convergence theorem

$$\int_0^1 \lim_{n \rightarrow \infty} x^n f(x) dx = 0 \quad \square$$

Q to] we'll prove that  $f$  is bounded on  $I = [a, b]$   
 if  $f \in R(a, b)$ , then  $f \in L^1(I)$  and

$$\int_{[a, b]} f dm = \int_a^b f(x)$$

let  $P = \{x_0, x_1, \dots, x_n\}$  be a partition of  $I$   
 define  $\varphi_P$  and  $\psi_P$  on  $I$  as follow:

$$\varphi_P = \sum_{i=0}^{n-1} m_i \chi_{[x_i, x_{i+1})}$$

$$\psi_P = \sum_{i=0}^{n-1} M_i \chi_{[x_i, x_{i+1})}$$

$$m_i = \inf \{f(x) : x_i \leq x < x_{i+1}\}$$

$$M_i = \sup \{f(x) : x_i \leq x < x_{i+1}\}$$

observe  $\varphi_P \leq f \leq \psi_P$ ,  $\varphi_P, \psi_P \in S(I)$

From Riemann definition of Integral

$$\int_I \varphi_P dm = L(f, P)$$

$$\int_I \psi_P dm = U(f, P)$$

also  $Q \supseteq P \Rightarrow \varphi_Q \geq \varphi_P$ ,  $\psi_Q \leq \psi_P$

choose sequence of partition  $(P_n)$  such that

$$P_{n+1} \supseteq P_n \quad \|P_n\| \rightarrow 0$$

we conclude  $(\varphi_n)$  is decreasing and  $\psi_n$  is increasing

$$\text{their limits } \varphi(x) = \lim_{n \rightarrow \infty} \varphi_n(x), \quad \psi(x) = \lim_{n \rightarrow \infty} \psi_n(x)$$

are measurable and  $\varphi \leq f \leq \psi$ ,  $f$  is bounded  $\Rightarrow$

$\varphi_n - \psi_n$  is bounded and bounded convergence theorem  $\Rightarrow$

$$\int_I (\varphi - \psi) dm = \lim_{n \rightarrow \infty} \int_I (\varphi_n - \psi_n) dm$$

$$= \lim_{n \rightarrow \infty} [U(f, P_n) - L(f, P_n)]$$

$$= U(f) - L(f) = 0$$

hence  $\varphi = \psi$  which means  $f$  is measurable

$$\text{and } \int_I f dm = \int_I \varphi dm = \lim_{n \rightarrow \infty} \int_I \varphi_n dm = \lim_{n \rightarrow \infty} L(f, P_n)$$

$$= L(f) = \int_a^b f(x) dx$$

by this  $f$  is continuous  $\Rightarrow$  it is Riemann Integrable

$\Rightarrow$  Lebesgue Integrable