Homework 7 for Math 1530

Due day: Tuesday November 5 recitations.

Problem 73. For $n \geq 2$ define $f_n : [0,1] \rightarrow [0,1]$ by

$$f_n(x) = \begin{cases} nx & \text{if } 0 \le x \le \frac{1}{n} \\ \frac{n}{n-1}(1-x) & \text{if } \frac{1}{n} \le x \le 1 \end{cases}$$

Show that $\sum_{n=2}^{\infty} [f_n(x)]^n$ converges pointwise on [0,1] to a function f(x) that is continuous on (0,1], but that the improper integral $\int_0^1 f(x) dx$ diverges (the integral is improper at 0).

Proof. WRITE YOUR SOLUTION HERE.

Problem 74. Prove that $\lim_{x\to\infty} e^{-x^2} \int_0^x e^{t^2} dt = 0$.

Proof. WRITE YOUR SOLUTION HERE.

Problem 75. For n a positive integer, put

$$t_n = \frac{1}{2n+1} - \frac{1}{2n+2} + \frac{1}{2n+3} - \frac{1}{2n+4} + \dots + \frac{1}{4n-1} - \frac{1}{4n}.$$

Find, with proof, the limit $\lim_{n\to\infty} nt_n$.

Proof. WRITE YOUR SOLUTION HERE.

Problem 76. Evaluate the limit $\lim_{n\to\infty} \int_1^2 \frac{nx^2}{1+n^2x^4} dx$.

Proof. WRITE YOUR SOLUTION HERE.

Problem 77. Prove that

$$\lim_{t \to 1^{-}} \int_{0}^{t} \left(\int_{0}^{t} \frac{dx}{1 - xy} \right) dy = \sum_{n=1}^{\infty} \frac{1}{n^{2}}.$$

Proof. WRITE YOUR SOLUTION HERE.

Problem 78. Let $f:[0,1]\to\mathbb{R}$ be a continuous function. Prove that

$$\lim_{n \to \infty} n \int_0^1 x^n f(x) \, dx = f(1).$$

Proof. WRITE YOUR SOLUTION HERE.

Problem 79. Let $f:[0,1]\to\mathbb{R}$ be continuously differentiable on [0,1] and satisfy f(1)=0. Prove that

$$\int_0^1 |f(x)|^2 dx \le 4 \int_0^1 x^2 |f'(x)|^2 dx.$$

Proof. WRITE YOUR SOLUTION HERE.

Problem 80. Suppose $f:[1,\infty)\to\mathbb{R}$ is continuous and $\lim_{x\to\infty}xf(x)=1$. Prove that

$$\lim_{t \to \infty} \frac{1}{t} \int_{1}^{e^t} f(x) \, dx = 1.$$

Proof. WRITE YOUR SOLUTION HERE.

Problem 81. Prove that $\lim_{n\to\infty}\int_0^1 n\ln\left(1+\frac{x}{n}\right)\,dx=\frac{1}{2}.$

Proof. WRITE YOUR SOLUTION HERE.

Problem 82. Evaluate the integral

$$I = \int_{2}^{4} \frac{\sqrt{\ln(9-x)}}{\sqrt{\ln(9-x)} + \sqrt{\ln(3+x)}} \, dx.$$

Hint: This is an easy problem if you look for symmetry.

Proof. WRITE YOUR SOLUTION HERE.

Problem 83. Show that for every positive integer n,

$$\left(\frac{2n-1}{e}\right)^{\frac{2n-1}{2}} < 1 \cdot 3 \cdot 5 \cdots (2n-1) < \left(\frac{2n+1}{e}\right)^{\frac{2n+1}{2}}$$

Hint: Estimate the integral of $\ln x$ by Riemann sums both from above and from below.

Proof. WRITE YOUR SOLUTION HERE.