

*Instructions:* Complete all problems to get full credit. Start each problem on a new page, number the pages, and put only your Banner identification number on each page. Clear and concise answers with good justification will improve your score. When solving a problem with multiple parts you can assume the validity of all previous parts even if you have not solved them.

1. Let  $\{s_n\}_{n \geq 1}$  be a sequence of real numbers. Consider the sequence of its arithmetic means, defined to be for each  $n \geq 1$ ,

$$\sigma_n = \frac{s_1 + s_2 + \cdots + s_n}{n}.$$

Show that if the sequence  $s_n$  converges to  $s$ , then the sequence  $\{\sigma_n\}_{n \geq 1}$  also converges and to the same limit  $s$ . Does convergence of the sequence of averages  $\sigma_n$  imply convergence of the given sequence  $\{s_n\}_{n \geq 1}$ ? Explain.

2. Let  $K$  be a compact subset of  $\mathbb{R}$ , and let  $f$  be a real-valued function defined on  $K$ . Denote by  $\Gamma_f$  the graph of  $f$ , a subset of  $\mathbb{R}^2$ , more precisely,

$$\Gamma_f = \{(x, y) \in \mathbb{R}^2 : x \in K, y = f(x)\}.$$

Show that  $f$  is continuous on  $K$  if and only if its graph  $\Gamma_f$  is a compact subset of  $\mathbb{R}^2$ .

3. Let  $(X, d)$  be a metric space. Let  $E$  be a non-empty subset of  $X$ . Define the distance from  $x \in X$  to  $E$  by

$$\rho_E(x) = \inf_{y \in E} d(x, y).$$

(a) Prove that  $\rho_E(x) = 0$  if and only if  $x$  belongs to the closure of  $E$ , denoted  $\bar{E}$ .

(b) Prove that  $\rho_E$  is a uniformly continuous function on  $X$ .

(Hint: show that  $|\rho_E(x_1) - \rho_E(x_2)| \leq d(x_1, x_2)$ .)

4. Let  $g$  be a differentiable function,  $g : \mathbb{R} \rightarrow \mathbb{R}$ . Assume that  $g$  has a bounded derivative. Fix  $\epsilon > 0$ , and let

$$f(x) = x + \epsilon g(x).$$

Show that for  $\epsilon$  small enough, the function  $f$  is injective (or one-to-one).

5. Define for each positive integer  $n$  the function  $h_n : \mathbb{R} \rightarrow \mathbb{R}$  by,

$$h_n(x) = \begin{cases} 1 & \text{if } x \in [0, 2^{n-1}), \\ -1 & \text{if } x \in [2^{n-1}, 2^n), \\ 0 & \text{otherwise} \end{cases}$$

(a) Verify that the series converges uniformly on  $\mathbb{R}$ .

(b) Verify that the series  $\sum_{n=1}^{\infty} \frac{h_n(x)}{2^n}$  converges pointwise on  $\mathbb{R}$  to

$$\chi_{[0,1)}(x) = \begin{cases} 1 & \text{if } x \in [0, 1), \\ 0 & \text{otherwise} \end{cases}$$

(c) Denote by  $f_N$  the function given by the following partial sums,  $f_N(x) = \sum_{n=1}^N \frac{h_n(x)}{2^n}$ .

Is it true that  $\lim_{N \rightarrow \infty} \int_{\mathbb{R}} f_N(x) dx = \int_{\mathbb{R}} \lim_{N \rightarrow \infty} f_N(x) dx$  ?

Under what circumstances uniform convergence of a sequence of real-valued functions guarantees that one can interchange the limit and the integral?

6. Let  $D$  be a bounded piecewise smooth domain in  $\mathbb{R}^3$ , and let  $\vec{n}$  denote the outward unit normal to the boundary of  $D$ . Show that if  $\vec{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  is gradient vector field, i.e.,  $\vec{F} = \nabla\phi$ , where  $\phi : \mathbb{R}^3 \rightarrow \mathbb{R}$  is continuously differentiable, and  $\vec{G} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  is a continuously differentiable and divergence free vector field, which on the boundary of  $D$  satisfies  $\vec{G} \cdot \vec{n} = 0$ , then

$$\int \int \int_D \vec{F} \cdot \vec{G} dV = 0,$$

where  $dV$  is the differential of volume in  $\mathbb{R}^3$ . State carefully any theorems used.

7. Suppose  $F(x, y, z)$  is a continuously differentiable function of three variables and we are given three continuously differentiable functions  $x = f(y)$ ,  $y = g(z)$  and  $z = h(x)$ , such that for all  $(x, y, z) \in \mathbb{R}^3$ ,

$$F(x, y, z) = 0.$$

Show that  $f'(y)g'(z)h'(x) = -1$ , (i.e.,  $\frac{\partial x}{\partial y} \frac{\partial y}{\partial z} \frac{\partial z}{\partial x} = -1$ ), whenever  $F_x F_y F_z \neq 0$ . State carefully any theorems used.