

Analysis Tier I Exam
January 2023

- **Be sure to fully justify all answers.**
 - **Scoring:** Each problem is worth 11 points.
 - **Please write on only one side of each sheet of paper. Begin each problem on a new sheet, and be sure to write a problem number on each sheet of paper.**
 - Please be sure that you assemble your test with the problems presented in correct order.
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1. Let $\{f_n\}$ be a sequence of nonnegative, continuous, real-valued functions on $[0, 1]$ with the property that $f_n(x) \leq f_{n+1}(x)$ for all $x \in [0, 1]$, and $n \in \mathbb{N}$. Assume that $\{f_n\}$ converges uniformly on $[0, 1]$ to a function f . Show that

$$\lim_{n \rightarrow \infty} \int_0^1 \left(\sum_{k=1}^n (f_k(x))^n \right)^{1/n} dx = \int_0^1 f(x) dx.$$

2. Consider the infinite series

$$\sum_{a,b \geq 0} \frac{1}{p^a q^b} = 1 + \frac{1}{p} + \frac{1}{q} + \frac{1}{p^2} + \frac{1}{pq} + \frac{1}{q^2} + \dots$$

where p, q are distinct primes and the terms are reciprocals of positive integers that are products of powers of p and powers of q . Thus in the sum a, b range over all nonnegative integers. Prove that the series converges and find the sum of the series.

3. Let $\{f_n\}$ be a sequence of continuous, real-valued functions on $[0, 1]$ with the property that for some function f on $[0, 1]$,

$$\lim_{n \rightarrow \infty} f_n(x_n) = f(x)$$

for each sequence of points $\{x_n\} \subset [0, 1]$ with $\lim_{n \rightarrow \infty} x_n = x$, and all $x \in [0, 1]$. Prove or give a counterexample: $\{f_n\}$ converges uniformly to f on $[0, 1]$.

4. Does there exist a sequence $\{f_n\}$ of continuously differentiable functions on \mathbb{R} that converges uniformly to a limit function f that is not differentiable at 0? Either give an example with full explanations or show that such a sequence cannot exist.
5. Show that

$$\lim_{n \rightarrow \infty} \left(\frac{\sqrt{1} + \sqrt{2} + \cdots + \sqrt{n}}{n} - \frac{2}{3}\sqrt{n} \right) = 0.$$

6. Let C be a simple closed curve that lies in the plane $x + y + z = 1$. Show that the line integral

$$\int_C z dx - 2x dy + 3y dz$$

only depends on the area of the region enclosed by C and *not* on the shape of C or its position in the plane.

7. For a point $\mathbf{x} = (x_1, x_2, \dots, x_n)$ in the unit cube $[0, 1]^n$, let $A_n(\mathbf{x}) = \frac{\sum_{i=1}^n x_i}{n}$ be the average value of its coordinates.
- (a) Show that for any $\delta \in (0, 1)$,

$$\delta^2 \int_{J_\delta} dx_1 \cdots dx_n \leq \frac{1}{12n}$$

where $J_\delta = \{\mathbf{x} \in [0, 1]^n : |A_n(\mathbf{x}) - \frac{1}{2}| > \delta\}$.

- (b) Show that for any continuous function f on the interval $[0, 1]$,

$$\lim_{n \rightarrow \infty} \int_{[0, 1]^n} f(A_n(\mathbf{x})) dx_1 \cdots dx_n = f\left(\frac{1}{2}\right).$$

You may use part (a).

8. Consider the function $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ defined by

$$f(x, y, z) = x^2 y + e^x + z.$$

- (a) Show that there exists a differentiable function ϕ defined in a neighborhood U of $(1, -1)$ in \mathbb{R}^2 such that $\phi(1, -1) = 0$ and $f(\phi(y, z), y, z) = 0$ for all $(y, z) \in U$.
- (b) Find the values of the gradient $\nabla\phi(1, -1)$.

9. For $n \geq 2$, let $p : \mathbb{R}^n \rightarrow \mathbb{R}$ be the polynomial $p(x_1, \dots, x_n) = \sum_{j=1}^n x_j^{2j+1}$. Suppose that $\mathbf{f} = (f_1, f_2, \dots, f_n) : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a continuously differentiable function with $p(\mathbf{f}(x_1, \dots, x_n)) = 0$ for all $(x_1, \dots, x_n) \in \mathbb{R}^n$. Show $\det \mathbf{f}'(x_1, \dots, x_n) = 0$ for all $(x_1, \dots, x_n) \in \mathbb{R}^n$ where

$$\mathbf{f}' = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdot & \cdot & \cdot & \frac{\partial f_1}{\partial x_n} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \cdot & \cdot & \cdot & \frac{\partial f_2}{\partial x_n} \\ \cdot & & & & & \cdot \\ \cdot & & & & & \cdot \\ \cdot & & & & & \cdot \\ \cdot & & & & & \cdot \\ \frac{\partial f_n}{\partial x_1} & \frac{\partial f_n}{\partial x_2} & \cdot & \cdot & \cdot & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$$