Extra Exercise Problem Sets 3

Nov. 17. 2024

Problem 1. Let $f : [a, b] \to \mathbb{R}$ be a continuous function such that f has only one critical point $c \in (a, b)$.

- 1. Show that if f(c) is a local extremum of f, then f(c) is an absolute extremum of f.
- 2. Show that if f(c) is the absolute minimum of f, then f(x) > f(c) for all $x \in [a, b]$ and $x \neq c$. Similarly, show that if f(c) is the absolute maximum of f, then f(x) < f(c) for all $x \in [a, b]$ and $x \neq c$.

Problem 2. Let I, J be intervals, $g: I \to \mathbb{R}$ and $f: J \to \mathbb{R}$ be increasing functions. Show that if J contains the range of g, then $f \circ g$ is increasing on I.

- **Problem 3.** 1. If the function $f(x) = x^3 + ax^2 + bx$ has the local minimum value $-\frac{2\sqrt{3}}{9}$ at $x = \frac{1}{\sqrt{3}}$, what are the values of a and b?
 - 2. Which of the tangent lines to the curve in part (1) has the smallest slope?

Problem 4. A number a is called a fixed point of a function f if f(a) = a. Prove that if $f'(x) \neq 1$ for all real numbers x, then f has at most one fixed point.

Problem 5. Suppose f is an odd function (that is, f(-x) = -f(x) for all $x \in \mathbb{R}$) and is differentiable everywhere. Prove that for every positive number b, there exists a number c in (-b, b) such that $f'(c) = \frac{f(b)}{b}$.

Problem 6. Show that $2\sqrt{x} > 3 - \frac{1}{x}$ for all x > 1.

Problem 7. Show that $\sqrt{b} - \sqrt{a} < \frac{b-a}{2\sqrt{a}}$ for all 0 < a < b.

Problem 8. Show that for all (rational numbers) $p, q \in (1, \infty)$ satisfying $\frac{1}{p} + \frac{1}{q} = 1$, we have

$$ac + bd \leq (a^p + b^p)^{\frac{1}{p}} (c^q + d^q)^{\frac{1}{q}} \qquad \forall a, b, c, d > 0.$$

Hint: Let $x = \frac{a}{b}$ and $y = \frac{d}{c}$.

Problem 9. Show that for all $k \in \mathbb{N} \cup \{0\}$,

$$\begin{aligned} x - \frac{x^3}{3!} + \dots + \frac{x^{4k+1}}{(4k+1)!} - \frac{x^{4k+3}}{(4k+3)!} &\leq \sin x \leq x - \frac{x^3}{3!} + \dots + \frac{x^{4k+1}}{(4k+1)!} \qquad \forall x \ge 0 \,, \\ 1 - \frac{x^2}{2!} + \dots + \frac{x^{4k}}{(4k)!} - \frac{x^{4k+2}}{(4k+2)!} &\leq \cos x \leqslant 1 - \frac{x^2}{2} + \dots + \frac{x^{4k}}{(4k)!} \qquad \forall x \ge 0 \,. \end{aligned}$$

Problem 10. (不要用交叉相乘) Show that for all $k \in \mathbb{N} \cup \{0\}$,

$$1 - x + x^{2} - x^{3} + \dots + x^{2k} - x^{2k+1} \leq \frac{1}{1+x} \leq 1 - x + x^{2} - x^{3} + \dots + x^{2k} \qquad \forall x \ge 0.$$

Problem 11. Let $f : \mathbb{R} \to \mathbb{R}$ be a differentiable function satisfying that f'(x) = f(x) for all $x \in \mathbb{R}$, and f(0) = 1.

1. (不要試著找出 f 而是直接用 f 的性質) Show that f is increasing on \mathbb{R} .

- 2. Show that if $k \in \mathbb{N} \cup \{0\}$, then $f(x) \ge 1 + x + \frac{x^2}{2!} + \dots + \frac{x^k}{k!}$ for all $x \ge 0$.
- 3. Show that if $k \in \mathbb{N} \cup \{0\}$, then

$$1 + x + \frac{x^2}{2!} + \dots + \frac{x^{2k}}{(2k)!} + \frac{x^{2k+1}}{(2k+1)!} \le f(x) \le 1 + x + \frac{x^2}{2!} + \dots + \frac{x^{2k}}{(2k)!} \qquad \forall x \le 0.$$

Hint: 1. Show that f^2 is increasing on \mathbb{R} and argue that f is also increasing on \mathbb{R} .

Problem 12. Find the minimum value of

$$|\sin x + \cos x + \tan x + \cot x + \sec x + \csc x|$$

for real numbers x.

Hint: Let $t = \sin x + \cos x$.

Problem 13. Let $f, g : (a, b) \to \mathbb{R}$ be twice differentiable functions such that $f''(x) \neq 0$ and $g''(x) \neq 0$ for all $x \in (a, b)$. Prove that if f and g are positive, increasing, and concave upward on the interval (a, b), then fg is also concave upward on (a, b).

Problem 14. For what values of a and b is (2, 2.5) an inflection point of the curve $x^2 + ax + by = 0$? What additional inflection points does the curve have?

Problem 15. Let a < b be real numbers. Compute $\int_{a}^{b} \cos x \, dx$ by the following steps.

- (a) Partition [a, b] into n sub-intervals with equal length. Write down the Riemann sum using the right end-point rule.
- (b) Prove that

$$\sum_{i=1}^{n} \cos(a+id) = \frac{\sin\left[a + \left(n + \frac{1}{2}\right)d\right] - \sin\left(a + \frac{d}{2}\right)}{2\sin\frac{d}{2}}.$$
 (*)

Hint: Use the sum and difference formula $\sin(\vartheta + \varphi) - \sin(\vartheta - \varphi) = 2\sin\vartheta\cos\varphi$.

•

(c) Use (\star) to simplify the Riemann sum in (a), and find the limit of the Riemann sum as n approaches infinity. Show that

$$\int_{a}^{b} \cos x \, dx = \sin b - \sin a \, .$$

Problem 16. Let a < b be real numbers. Compute $\int_{a}^{b} x^{N} dx$, where N is a non-negative integer, by the following steps.

(a) Let $\mathcal{P} = \{a = x_0 < x_1 < \cdots < x_n = b\}$ be a regular partition of [a, b]. Show that the Riemann sum using the right end-point rule is given by

$$I_n = \sum_{k=0}^{N} \left[C_k^N a^{N-k} (b-a)^{k+1} \left(\frac{1}{n^{k+1}} \sum_{i=1}^n i^k \right) \right],$$

where $C_k^N = \frac{N!}{k!(N-k)!}$.

(b) Show that

$$\sum_{i=1}^{n} i^{k} = \frac{1}{k+1} (n+1)^{k+1} - \frac{1}{k+1} \left[C_{k-1}^{k+1} \sum_{i=1}^{n} i^{k-1} + \dots + C_{1}^{k+1} \sum_{i=1}^{n} i + (n+1) \right]. \quad (\star \star)$$

Hint: Expand $(j+1)^k$ for $j = 0, 1, 2, \dots, n$ by the binomial expansion formula, and sum over j to obtain the equality above.

- (c) Use $(\star\star)$ to show that $\lim_{n\to\infty} \frac{1}{n^{k+1}} \sum_{i=1}^{n} i^k = \frac{1}{k+1}$ for each $k \in \mathbb{N}$.
- (d) Use the limit in (c) to find the limit of the Riemann sum in (a) by passing to the limit as n approaches infinity. Simplify the result to show that

$$\int_{a}^{b} x^{N} \, dx = \frac{b^{N+1} - a^{N+1}}{N+1}$$

Hint: (c) By induction!

Problem 17. Use the limit of Riemann sums to compute the integral $\int_0^{\pi} x \cos x \, dx$.

Problem 18. Find the following definite integrals (without using any further techniques of integrations).

1.
$$\int_{0}^{\frac{\pi}{2}} \sin x \cos x \, dx.$$

2.
$$\int_{0}^{\frac{\pi}{3}} (\cos x + \sec x)^{2} \, dx.$$

3.
$$\int_{0}^{\frac{\pi}{3}} \frac{\sin x}{\cos^{2} x} \, dx.$$

4.
$$\int_{0}^{\frac{\pi}{6}} (\sec x + \tan x)^{2} \, dx.$$

5.
$$\int_{0}^{\pi} (\cos x + |\cos x|) \, dx.$$

6.
$$\int_{0}^{\frac{3\pi}{2}} |\sin x| \, dx.$$

7.
$$\int_{0}^{4} |x^{2} - 4x + 3| \, dx.$$

Problem 19. Find the following derivatives.

$$1. \ \frac{d}{dx} \int_{0}^{\sqrt{x}} \cos t \, dt. \qquad 2. \ \frac{d}{dx} \int_{1}^{\sin x} 3t^2 \, dt. \qquad 3. \ \frac{d}{dx} \int_{0}^{\tan x} \sec^2 t \, dt.$$

$$4. \ \frac{d}{dx} \int_{0}^{\sqrt{x}} \left(t^4 + \frac{3}{\sqrt{1 - t^2}}\right) dt. \qquad 5. \ \frac{d}{dx} \int_{2}^{x^2} \sin(t^3) \, dt. \qquad 6. \ \frac{d}{dx} \int_{0}^{\sin x} \frac{1}{\sqrt{1 - t^2}} \, dt, \ |x| < \frac{\pi}{2}$$

7.
$$\frac{d}{dx} \int_0^{\tan x} \frac{1}{1+t^2} dt.$$

Problem 20. Find an anti-derivative of the function f(x) = |x|.

Problem 21. Let $G(x) = \int_0^x \left[s \int_0^s f(t) dt \right] ds$, where $f : \mathbb{R} \to \mathbb{R}$ is continuous. Find 1. G(0). 2. G'(0). 3. G''(0). 4. G''(x).

Problem 22. Suppose that f has a positive derivative for all values of x (that is, f'(x) > 0 for all $x \in \mathbb{R}$) and that f(1) = 0. Which of the following statements must be true of the function

$$g(x) = \int_0^x f(t) \, dt?$$

Give reasons for your answers.

- a. g is a differentiable function of x.
- b. g is a continuous function of x.
- c. The graph of g has a horizontal tangent at x = 1.
- d. g has a local maximum at x = 1.
- e. g has a local minimum at x = 1.
- f. The graph of g has an inflection point at x = 1.
- g. The graph of $\frac{dg}{dx}$ crosses the x-axis at x = 1.

Problem 23. For each continuous function $f:[0,1] \to \mathbb{R}$, let

$$I(f) = \int_0^1 x^2 f(x) \, dx$$
 and $J(f) = \int_0^1 x f(x)^2 \, dx$.

Find the maximum value of I(f) - J(f) over all such functions f.