

DIFFERENTIAL CALCULUS. Problems

Degree in Applied Mathematics and Computation

Chapter 1

Elena Romera
with the collaboration of Arturo de Pablo

Open Course Ware, UC3M



<i>INDEX</i>	2
--------------	---

Index

1 Real variable functions	3
1.1 The real line	3
1.2 Elementary functions	4
2 Limits and continuity	9
2.1 Limits of functions	9
2.2 Continuity	11
3 Derivatives and their applications	14
3.1 Differentiability	14
3.2 Extrema	18
4 Local study of a function	21
4.1 Graphic representation	21
4.2 Taylor polynomial	23
5 Sequences and series of real numbers	26
5.1 Sequences of numbers	26
5.2 Series of numbers	30
6 Sequences and series of functions	34
6.1 Sequences and series of functions	34
6.2 Taylor series	35

1 Real variable functions

1.1 The real line

Problem 1.1.1

a) Consider three real numbers $0 < a < b$, $k > 0$. Prove the following inequalities:

$$i) \quad a < \sqrt{ab} < \frac{a+b}{2} < b, \quad ii) \quad \frac{a}{b} < \frac{a+k}{b+k}.$$

b) Prove that $|a+b| = |a| + |b| \iff ab \geq 0$.

c) Prove the inequality $|a-b| \geq ||a|-|b||$, for every $a, b \in \mathbb{R}$.

d) Prove that:

$$i) \quad \max\{x, y\} = \frac{x+y+|x-y|}{2}, \quad ii) \quad \min\{x, y\} = \frac{x+y-|x-y|}{2}.$$

e) Express in one single formula the function: $f(x) = (x)_+ = \begin{cases} x & \text{if } x > 0 \\ 0 & \text{if } x \leq 0 \end{cases}$.

Problem 1.1.2 Prove that if $n \in \mathbb{N}$ is not a perfect square, then $\sqrt{n} \notin \mathbb{Q}$.

Hint: write $n = z^2r$, where r does not contain any square factor.

Problem 1.1.3 Find the sets of $x \in \mathbb{R}$ that verify:

$$\begin{array}{ll} i) \quad A = \{ |x-3| \leq 8 \}, & ii) \quad B = \{ 0 < |x-2| < 1/2 \}, \\ iii) \quad C = \{ x^2 - 5x + 6 \geq 0 \}, & iv) \quad D = \{ x^3(x+3)(x-5) < 0 \}, \\ v) \quad E = \{ \frac{2x+8}{x^2+8x+7} > 0 \}, & vi) \quad F = \{ \frac{4}{x} < x \}, \\ vii) \quad G = \{ 4x < 2x+1 \leq 3x+2 \}, & viii) \quad H = \{ |x^2 - 2x| < 1 \}, \\ ix) \quad I = \{ |x-1||x+2| = 10 \}, & x) \quad J = \{ |x-1| + |x-2| > 1 \}. \end{array}$$

Problem 1.1.4 Given two real numbers $a < b$, we define, for each $t \in \mathbb{R}$, the number $x(t) = (1-t)a + tb$. Describe the following sets of numbers:

$$\begin{array}{ll} i) \quad A = \{ x(t) : t = 0, 1, 1/2 \}, & ii) \quad B = \{ x(t) : t \in (0, 1) \}, \\ iii) \quad C = \{ x(t) : t < 0 \}, & iv) \quad D = \{ x(t) : t > 1 \}. \end{array}$$

Problem 1.1.5 Find the supremum, the infimum, the maximum and the minimum (if they exist) of the following sets of real numbers:

- a) $A = \{-1\} \cup [2, 3]$;
- b) $B = \{3\} \cup \{2\} \cup \{-1\} \cup [0, 1]$;

- c) $C = \{x = 2 + 1/n : n \in \mathbb{N}\};$
d) $D = \{x = (n^2 + 1)/n : n \in \mathbb{N}\};$
e) $E = \{x \in \mathbb{R} : 3x^2 - 10x + 3 \leq 0\};$
f) $F = \{x \in \mathbb{R} : (x-a)(x-b)(x-c)(x-d) < 0\}, \quad \text{with } a < b < c < d \text{ fixed};$
g) $G = \{x = 2^{-p} + 5^{-q} : p, q \in \mathbb{N}\};$
h) $H = \{x = (-1)^n + 1/m : n, m \in \mathbb{N}\}.$

Problem 1.1.6 Represent in \mathbb{R}^2 the following sets:

$$\begin{array}{ll} i) \quad A = \{|x-y| < 1\}, & ii) \quad B = \{x^2 < y < x\}, \\ iii) \quad C = \{x+y \in \mathbb{Z}\}, & iv) \quad D = \{|2x| + |y| = 1\}, \\ v) \quad E = \{(x-1)^2 + (y+2)^2 < 4\}, & vi) \quad F = \{|1-x| = |y-1|\}, \\ vii) \quad G = \{4x^2 + y^2 \leq 4, xy \geq 0\}, & viii) \quad H = \{1 \leq x^2 + y^2 < 9, y \geq 0\}. \end{array}$$

Problem 1.1.7 Prove that the straight lines $y = mx+b$, $y = nx+c$ are orthogonal if $mn = -1$.

Problem 1.1.8

- a) Consider the parabola $G = \{y = x^2\}$, and the point $P = (0, 1/4)$. Find $\lambda \in \mathbb{R}$ such that the points of G are equidistant from P and the horizontal line $L = \{y = \lambda\}$.
b) Conversely, the set G such that its points are equidistant from a point $P = (a, b)$ and a straight line $L = \{y = \lambda\}$, is the parabola $y = \alpha x^2 + \beta x + \gamma$. Find α, β and γ .

Problem 1.1.9

- a) Obtain the set of points in the plane such that the sum of distances to the points $F_1 = (c, 0)$ and $F_2 = (-c, 0)$ is $2a$, ($a > c$).
b) Now, substitute sum by difference in the previous exercise (with $a < c$).

1.2 Elementary functions

Problem 1.2.1 Find the domain of the following functions:

$$\begin{array}{ll} i) \quad f(x) = \frac{1}{x^2 - 5x + 6}, & ii) \quad f(x) = \sqrt{1 - x^2} + \sqrt{x^2 - 1}, \\ iii) \quad f(x) = \frac{1}{x - \sqrt{1 - x^2}}, & iv) \quad f(x) = \sqrt{1 - \sqrt{4 - x^2}}, \\ v) \quad f(x) = \frac{1}{1 - \log x}, & vi) \quad f(x) = \log(x - x^2), \\ vii) \quad f(x) = \frac{\sqrt{5 - x}}{\log x}, & viii) \quad f(x) = \arcsin(\log x). \end{array}$$

Problem 1.2.2

- a) If both f and g are odd functions, how are $f + g$, $f \cdot g$ and $f \circ g$?
b) What happens if f is even and g is odd?

Problem 1.2.3 Study the symmetry of the following functions:

$$\begin{array}{ll} i) \quad f(x) = \frac{x}{x^2 - 1}, & ii) \quad f(x) = \frac{x^2 - x}{x^2 + 1}, \\ iii) \quad f(x) = \frac{\sin x}{x}, & iv) \quad f(x) = (\cos x^3)(\sin x^2)e^{-x^4}, \\ v) \quad f(x) = \frac{1}{\sqrt{x^2 + 1} - x}, & vi) \quad f(x) = \log(\sqrt{x^2 + 1} - x). \end{array}$$

Hint: vi) is odd.

Problem 1.2.4 For what numbers $a, b, c, d \in \mathbb{R}$ does the function $f(x) = \frac{ax + b}{cx + d}$ satisfy $f \circ f = I$ (the identity) on the domain of f ?

Problem 1.2.5 Check that the function $f(x) = \frac{x+3}{1+2x}$ is bijective defined from $\mathbb{R} \setminus \{-1/2\}$ to $\mathbb{R} \setminus \{1/2\}$, and find its inverse.

Problem 1.2.6

- a) Study which ones of the following functions are injective, find their inverses when they are or an example of two points with the same image otherwise.

$$\begin{array}{ll} i) \quad f(x) = 7x - 4, & ii) \quad f(x) = \sin(7x - 4), \\ iii) \quad f(x) = (x+1)^3 + 2, & iv) \quad f(x) = \frac{x+2}{x+1}, \\ v) \quad f(x) = x^2 - 3x + 2, & vi) \quad f(x) = \frac{x}{x^2 + 1}, \\ vii) \quad f(x) = e^{-x}, & viii) \quad f(x) = \log(x+1). \end{array}$$

- b) Prove that the function $f(x) = x^2 - 3x + 2$ is injective on $(3/2, \infty)$.
c) Prove that the function $f(x) = \frac{x}{x^2 + 1}$ is injective on $(1, \infty)$ and find $f^{-1}(\sqrt{2}/3)$.
d) Study whether the previous functions are surjective or bijective on their domain $D(f)$ in \mathbb{R} .

Problem 1.2.7 Starting with the formulas:

$$\sin(x+y) = \sin x \cos y + \sin y \cos x, \quad \cos(x+y) = \cos x \cos y - \sin x \sin y,$$

prove the following relations:

$$\begin{array}{ll} i) \quad \sin^2 x = \frac{1 - \cos(2x)}{2}, & ii) \quad \cos^2 x = \frac{1 + \cos(2x)}{2}, \\ iii) \quad \operatorname{tg}(\operatorname{arctg} x + \operatorname{arctg} y) = \frac{x+y}{1-xy}, & iv) \quad \operatorname{tg}(2x) = \frac{2 \operatorname{tg} x}{1-\operatorname{tg}^2 x}. \end{array}$$

Problem 1.2.8 Prove that $a \sin x + b \cos x$ can be written as $A \sin(x + B)$, and obtain A and B .

Problem 1.2.9 Calculate

$$i) \quad \operatorname{arctg} \frac{1}{2} + \operatorname{arctg} \frac{1}{3},$$

$$ii) \quad \operatorname{arctg} 2 + \operatorname{arctg} 3,$$

$$iii) \quad \operatorname{arctg} \frac{1}{2} + \operatorname{arctg} \frac{1}{5} + \operatorname{arctg} \frac{1}{8}.$$

Hint: use the formula for the tangent of a sum and study the signs.

Problem 1.2.10 Simplify the following expressions

$$i) \quad f(x) = \sin(\arccos x), \quad ii) \quad f(x) = \sin(2 \arcsin x),$$

$$iii) \quad f(x) = \operatorname{tg}(\arccos x), \quad iv) \quad f(x) = \sin(2 \operatorname{arctg} x),$$

$$v) \quad f(x) = \cos(2 \operatorname{arctg} x), \quad vi) \quad f(x) = e^{4 \log x}.$$

Problem 1.2.11 Solve the following system of equations, for $x, y > 0$,

$$\begin{cases} x^y = y^x \\ y = 3x. \end{cases}$$

Problem 1.2.12 Describe the function g in terms of f in the following cases ($c \in \mathbb{R}$ is a constant). Plot them for $f(x) = x^2$ and $f(x) = \sin x$.

$$i) \quad g(x) = f(x) + c, \quad ii) \quad g(x) = f(x + c),$$

$$iii) \quad g(x) = f(cx), \quad iv) \quad g(x) = f(1/x),$$

$$v) \quad g(x) = f(|x|), \quad vi) \quad g(x) = |f(x)|,$$

$$vii) \quad g(x) = 1/f(x), \quad viii) \quad g(x) = (f(x))_+ = \max\{f(x), 0\}.$$

Problem 1.2.13 Sketch, with as few calculations as possible, the graph of the following functions:

$$i) \quad f(x) = (x + 2)^2 - 1, \quad ii) \quad f(x) = \sqrt{4 - x},$$

$$iii) \quad f(x) = x^2 + 1/x, \quad iv) \quad f(x) = 1/(1 + x^2),$$

$$v) \quad f(x) = \min\{x, x^2\}, \quad vi) \quad f(x) = |\mathrm{e}^x - 1|,$$

$$vii) \quad f(x) = \sqrt{x - [x]}, \quad viii) \quad f(x) = 1/[1/x],$$

$$ix) \quad f(x) = |x^2 - 1|, \quad x) \quad f(x) = 1 - \mathrm{e}^{-x},$$

$$xi) \quad f(x) = \log(x^2 - 1), \quad xii) \quad f(x) = x \sin(1/x).$$

Hint: $[x] = n$ denotes the integer part of x , that is, the biggest integer $n \leq x$.

Problem 1.2.14 We define the hyperbolic sine and cosine functions by:

$$\sinh x = \frac{e^x - e^{-x}}{2}, \quad \cosh x = \frac{e^x + e^{-x}}{2}.$$

- a) Study their symmetry.
- b) Prove the formulas
 - i) $\cosh^2 x - \sinh^2 x = 1$,
 - ii) $\sinh 2x = 2 \sinh x \cosh x$.
- c) Simplify the function $f(x) = \sinh^{-1} x$.
- d) Sketch the graph of the functions $\sinh x$ and $\cosh x$.

Problem 1.2.15 Sketch the following curves given in polar coordinates:

- i) $r = 1, \theta \in [0, \pi]$,
- ii) $\theta = 3\pi/4, r \geq 2$,
- iii) $r = 2 \sin \theta, \theta \in [0, \pi]$,
- iv) $r = \theta, \theta \in [0, 2\pi]$,
- v) $r = e^\theta, \theta \in [-2\pi, 2\pi]$,
- vi) $r = \sec \theta, \theta \in [0, \pi/2]$,
- vii) $r = 1 - \sin \theta, \theta \in [0, 2\pi]$,
- viii) $r = (\cos 2\theta)_+, \theta \in [0, 2\pi]$,
- ix) $r = |\cos 2\theta|, \theta \in [0, 2\pi]$,
- x) $r = (\sin 3\theta)_+, \theta \in [0, 2\pi/3]$.

Problem 1.2.16 Sketch the following sets in the plane given in polar coordinates:

- i) $A = \{1 < r < 4\}$,
- ii) $B = \{\pi/6 \leq \theta \leq \pi/3\}$,
- iii) $C = \{r \leq \theta, 0 \leq \theta \leq 3\pi/2\}$,
- iv) $D = \{r \leq \sec \theta, 0 \leq \theta \leq \pi/4\}$.

– ERC –
– A_δP –

