

**1.** Suppose that  $f$  is a polynomial  $f(x) = x^n + a_{n-1}x^{n-1} + \cdots + a_1x + a_0$  with critical points  $-1, 1, 2, 3, 4$  and corresponding values  $6, 1, 2, 4, 3$ . Sketch the graph of  $f$  in the case  $n$  is even and in the case  $n$  is odd.

*Solution.* Since  $f'$  is continuous (or by Darboux's theorem) it preserves sign on every interval not containing a critical point, so,  $f$  is strictly monotone on each of the intervals  $(-\infty, -1]$ ,  $[-1, 1]$ ,  $[1, 2]$ ,  $[2, 3]$ ,  $[3, 4]$ , and  $[4, +\infty)$ . Whether  $f$  is strictly increasing or strictly decreasing on these intervals can be determined by comparing its values at the end points: decreasing on  $[-1, 1]$ , and increasing on  $[1, 2]$ ,  $[2, 3]$ , and  $[3, 4]$ . If  $n$  is even then  $f(x) \rightarrow +\infty$  for  $x \rightarrow \pm\infty$ , so  $f$  is decreasing on  $(-\infty, -1)$  and increasing on  $(4, +\infty)$ ; if  $n$  is odd then  $f(x) \rightarrow -\infty$  for  $x \rightarrow -\infty$  and  $f(x) \rightarrow +\infty$  for  $x \rightarrow +\infty$ , so  $f$  is increasing on both  $(-\infty, -1)$  and  $(4, +\infty)$ .

**2.** Let  $f$  be a differentiable function on  $\mathbb{R}$ . If  $f'$  is odd, prove that  $f$  is even; if  $f'$  is even and  $f(0) = 0$ , prove that  $f$  is odd.

*Solution.* Let  $f'$  be odd; put  $g(x) = f(x) - f(-x)$ , then  $g'(x) = f'(x) + f'(-x) = 0$ , so  $g = c \in \mathbb{R}$ , so  $f(-x) = f(x) + c$  for all  $x$ . In particular,  $f(0) = f(0) + c$ , so  $c = 0$ , and  $f(-x) = f(x)$  for all  $x$ .

Let  $f'$  be even; put  $g(x) = f(x) + f(-x)$ , then  $g'(x) = f'(x) - f'(-x) = 0$ , so  $g = c \in \mathbb{R}$ , so  $f(-x) = -f(x) + c$  for all  $x$ . Since  $f(0) = 0$ , we have  $c = 0$ , so  $f(-x) = -f(x)$  for all  $x$ .

**3.** Let  $f(x) = x/2 + x^2 \sin(1/x)$  for  $x \neq 0$  and  $f(0) = 0$ . Prove that  $f$  is strictly increasing at 0 but not increasing in any neighborhood of 0.

*Solution.*  $f'(0) = \lim_{x \rightarrow 0} f(x)/x = \lim_{x \rightarrow 0} (1/2 + x \sin(1/x)) = 1/2 > 0$ , so  $f$  is strictly increasing at 0.

For any  $x \neq 0$ ,  $f'(x) = 1/2 + 2x \sin(1/x) - \cos(1/x)$ . When  $x$  is close to 0 (when  $0 < |x| < 1/4$ , to be exact),  $|2x \sin(1/x)| < 1/4$ . So at the points  $x_n = \frac{1}{\pi/2 + 2n\pi}$ ,  $n \in \mathbb{Z}$ , where  $\cos(1/x) = 1$ , we have  $f'(x_n) < 1/2 + 1/4 - 1 = -1/4$ . For every  $n$ , since  $f'$  is continuous at  $x_n$ ,  $f' < 0$  in a neighborhood of  $x_n$ , so  $f$  is decreasing at this neighborhood. (And, every neighborhood of 0 contains  $x_n$  for some  $n$ , of course.)

**4.** If  $f$  is convex on an open interval  $I$  and differentiable at  $a \in I$ , prove that  $f(x) \geq f(a) + f'(a)(x - a)$  for all  $x \in I$ .

*Solution.* As we know, since  $f$  is convex,  $f'(a) = f'_+(a) = \inf \left\{ \frac{f(x) - f(a)}{x - a} \mid x \in I, x > a \right\}$ , so  $f'(a) \leq \frac{f(x) - f(a)}{x - a}$  for all  $x > a$ , so (as  $x - a > 0$ )  $f'(a)(x - a) \leq f(x) - f(a)$  for such  $x$ .

Similarly,  $f'(a) = f'_-(a) = \sup \left\{ \frac{f(x) - f(a)}{x - a} \mid x \in I, x < a \right\}$ , so  $f'(a) \geq \frac{f(x) - f(a)}{x - a}$  for all  $x < a$ , so (as  $x - a < 0$ )  $f'(a)(x - a) \leq f(x) - f(a)$  for such  $x$ .

**5.** Find  $\tan'$  and  $\arctan'$ .

*Solution.*  $\tan'(x) = \left( \frac{\sin}{\cos} \right)'(x) = \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x}$ .

$\arctan' x = \frac{1}{\tan'(\arctan(x))} = \cos^2(\arctan x)$ . Ok, if  $y = \arctan x$  then  $x = \tan y$ . But then  $\cos^2 y = \frac{1}{1 + \tan^2 y} = \frac{1}{1 + x^2}$ , so  $\arctan' x = \frac{1}{1 + x^2}$ .

**6.** Find  $f'$  in terms of  $g$  and  $g'$  if

(i)  $f(x) = g(x + g(a))$ .

*Solution.* Since no word is said about  $a$ , it is assumed to be a constant. Then  $g(a)$  is also just a constant. So,  $f'(x) = g'(x + g(a))$ .

(ii)  $f(x) = g(xg(a))$ .

*Solution.*  $f'(x) = g'(xg(a))g(a)$ .

(iii)  $f(x) = g(x + g(x))$ .

*Solution.*  $f'(x) = g'(x + g(x))(1 + g'(x))$ .

(iv)  $f(x) = g(xg(x))$ .

*Solution.*  $f'(x) = g'(xg(x))(g(x) + xg'(x))$ .

7. Let  $f(x) = (\sin x)/x$  for  $x \neq 0$  and  $f(0) = 1$ . Find  $f'(0)$  and  $f''(0)$ .

*Solution.*  $f'(0) = \lim_{x \rightarrow 0} \frac{(\sin x)/x - 1}{x} = \lim_{x \rightarrow 0} \frac{\sin x - x}{x^2}$ . Since  $\lim_{x \rightarrow 0} (\sin x - x) = \lim_{x \rightarrow 0} x^2 = 0$  and  $(x^2)' = 2x \neq 0$  if  $x \neq 0$ , by L'Hospital's rule  $\lim_{x \rightarrow 0} \frac{\sin x - x}{x^2} = \lim_{x \rightarrow 0} \frac{\cos x - 1}{2x}$  if this last limit exist. But  $\lim_{x \rightarrow 0} \frac{\cos x - 1}{x} = \cos' 0 = -\sin 0 = 0$ , so  $f'(0) = 0$ .

We also have  $f'(x) = (\cos x)/x - (\sin x)/x^2$  for all  $x \neq 0$ . Hence,  $f''(0) = \lim_{x \rightarrow 0} \frac{(\cos x)/x - (\sin x)/x^2}{x} = \lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{x^3}$ . L'Hospital's rule is, again, applicable, and we get

$$\lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{x^3} = \lim_{x \rightarrow 0} \frac{\cos x - x \sin x - \cos x}{3x^2} = \lim_{x \rightarrow 0} \frac{-\sin x}{3x} = \frac{-1}{3} \sin' 0 = \frac{-1}{3}.$$

8. Prove that it is impossible to write  $x = f(x)g(x)$  where  $f$  and  $g$  are differentiable at 0 and  $f(0) = g(0) = 0$ .

*Solution.* We have  $(fg)'(0) = f'(0)g(0) + f(0)g'(0) = 0$ , whereas  $x'|_{x=0} = 1$ .

9. Let  $f(x) = x^3 - 3x + a$  for some  $a \in \mathbb{R}$ . Prove that  $f$  cannot have more than one root in  $[-1, 1]$ .

*Solution.* If  $f$  had two roots  $a, b \in [-1, 1]$ , then by Rolle's theorem there would be  $x \in (a, b) \subseteq (-1, 1)$  such that  $f'(x) = 0$ ; but  $f'(x) = 3x^2 - 3 < 0$  for all  $x \in (-1, 1)$ .

10. If  $f$  is twice differentiable with  $f(0) = 0$ ,  $f(1) = 1$ , and  $f'(0) = f'(1) = 0$ , then  $|f''(x)| \geq 4$  for some  $x \in (0, 1)$ .

*Solution.* Assume that  $|f''(x)| < 4$  for all  $x \in (0, 1)$ . Then  $f'(x) < f'(0) + 4x = 4x$  for all  $x \in [0, \frac{1}{2}]$ , so  $f(x) < f(0) + 2x^2 = 2x^2$  for all such  $x$ , so  $f(1/2) < 1/2$ . Also,  $f'(x) < f'(1) + 4(1-x) = 4(1-x)$  for all  $x \in [\frac{1}{2}, 1]$ , so  $f(x) > f(1) - 2(1-x)^2 = 1 - 2(1-x)^2$  for all such  $x$ , so  $f(1/2) > 1/2$ , contradiction.

11. If  $f$  is invertible, differentiable, satisfies  $f' = f^2$  on an interval  $I$ , and  $f(x) \neq 0$  for all  $x \in I$ , find  $(f^{-1})'$ ,  $f^{-1}$ , and  $f$ .

*Solution.* For any  $y \in f(I)$ ,  $(f^{-1})'(y) = \frac{1}{f'(f^{-1}(y))} = \frac{1}{y^2}$ , so  $f^{-1}(y) = \frac{-1}{y} + c$  for some  $c \in \mathbb{R}$ , so  $f(x) = \frac{-1}{x-c}$ .

12. Prove that the function  $f(x) = 1/x$  is convex on  $(0, +\infty)$  and use this to prove that for any  $n \in \mathbb{N}$  and  $x_1, \dots, x_n > 0$ ,  $\frac{x_1 + \dots + x_n}{n} \geq \left(\frac{x_1^{-1} + \dots + x_n^{-1}}{n}\right)^{-1}$ .

*Solution.*  $f$  is strictly convex on  $(0, +\infty)$  since  $f''(x) = 2/x^3$  is positive on  $(0, +\infty)$ . By Jensen's inequality for any  $x_1, \dots, x_n > 0$ ,  $f\left(\frac{x_1 + \dots + x_n}{n}\right) \leq \frac{f(x_1) + \dots + f(x_n)}{n}$ , that is,  $\left(\frac{x_1 + \dots + x_n}{n}\right)^{-1} \leq \frac{x_1^{-1} + \dots + x_n^{-1}}{n}$ . Since  $f$  is decreasing, this implies that  $f\left(\left(\frac{x_1 + \dots + x_n}{n}\right)^{-1}\right) \geq f\left(\frac{x_1^{-1} + \dots + x_n^{-1}}{n}\right)$ , that is,  $\frac{x_1 + \dots + x_n}{n} \geq \left(\frac{x_1^{-1} + \dots + x_n^{-1}}{n}\right)^{-1}$ .

13. Prove that of all rectangles with given perimeter, the square has the greatest area.

*Solution.* Let  $p$  be the given perimeter. If a rectangle with sides  $x$  and  $y$  has perimeter  $p$  then  $y = p/2 - x$ , and the area of such a rectangle is  $S(x) = xy = x(p/2 - x)$ . The function  $S(x)$  is defined on the interval  $[0, p/2]$ , is positive on  $(0, p/2)$ , and satisfies  $S(0) = S(p/2) = 0$ . Thus, it must have a global maximum at some point of  $(0, p/2)$ . We have  $S'(x) = p/2 - 2x$ , so  $S'(x) = 0$  iff  $x = p/4$ , hence the maximum of  $S$  is reached at this point. Thus, the area of the rectangle is maximal when, and only when,  $x = p/4 = y$ , that is, when the rectangle is a square.

14. Suppose that  $f: [0, 1] \rightarrow [0, 1]$  is continuous on  $[0, 1]$ , differentiable on  $(0, 1)$ , and  $f'(x) \neq 1$  for all  $x \in [0, 1]$ . Show that there is exactly one  $x \in [0, 1]$  such that  $f(x) = x$ .

*Solution.* First, there is at least one such  $x$  by the I.V.T., since for the continuous function  $g(x) = x$  we have  $g(0) = f(0) \geq 0$  and  $g(1) = f(1) - 1 \leq 0$ . And if there are two points  $x_1 < x_2$  for which  $f(x_1) = x_1$  and  $f(x_2) = x_2$ , then by the M.V.T.,  $1 = \frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(c)$  for some  $c \in (x_1, x_2)$ , which contradicts the assumption.

15. Suppose function  $f$  is continuous on  $[0, +\infty)$ , differentiable on  $(0, +\infty)$ ,  $f(0) = 0$ , and  $f'$  is increasing on  $(0, +\infty)$ . Prove that the function  $g(x) = f(x)/x$  is increasing on  $(0, +\infty)$ .

*Solution.* Since  $f$  is differentiable on  $(0, +\infty)$   $g$  is also differentiable on  $(0, +\infty)$  and  $g'(x) = \frac{f'(x)x - f(x)}{x^2}$ ,  $x > 0$ . To prove that  $g$  is increasing it suffices to show that  $g'(x) \geq 0$  for all  $x > 0$ . For any  $x > 0$  by the M.V.T. we have  $f(x) = f(x) - f(0) = f'(t)x$  for some  $t \in (0, x)$ , and since  $f'$  is increasing,  $f'(t) \leq f'(x)$ . So,  $f'(x)x - f(x) = f'(x)x - f'(t)x \geq 0$ , thus  $g'(x) \geq 0$ .

*Another solution.* Since  $f'$  is increasing,  $f$  is convex on  $(0, +\infty)$ . So, the function  $g(x) = \frac{f(x)}{x} = \frac{f(x)-f(0)}{x-0}$  is increasing. (Well, the interval  $[0, +\infty)$  is not open, so we cannot apply the theory of convex functions on open intervals as such; it has to be adapted a little.)

**16.** Let  $f$  be continuous on  $[a, b]$  and differentiable on  $(a, b)$ .

(a) Prove that if  $f'(x) \geq M$  for all  $x \in (a, b)$ , then  $f(b) \geq f(a) + M(b-a)$ .

*Solution.* By the M.V.T.,  $f(b) - f(a) = f'(c)(b-a) \geq M(b-a)$  for some  $c \in (a, b)$ .

(b) Prove that if  $f'(x) \leq M$  for all  $x \in (a, b)$ , then  $f(b) \leq f(a) + M(b-a)$ .

*Solution.* By the M.V.T.,  $f(b) - f(a) = f'(c)(b-a) \leq M(b-a)$  for some  $c \in (a, b)$ .

**17.** Suppose that the functions  $f$  and  $g$  are differentiable on an interval  $I$ ,  $f'(x) \geq g'(x)$  for all  $x \in I$  and  $f(a) = g(a)$  for some  $a \in I$ . Show that  $f(x) \geq g(x)$  for all  $x \in I$  with  $x > a$  and  $f(x) \leq g(x)$  for all  $x \in I$  with  $x < a$ .

*Solution.* Consider the function  $h = f - g$ . Since  $h'(x) = f'(x) - g'(x) \geq 0$  for all  $x \in I$ ,  $h$  is strictly increasing on  $I$ . Hence,  $f(x) - g(x) = h(x) < h(a) = 0$  for  $x < a$  and  $f(x) - g(x) = h(x) > h(a) = 0$  for  $x > a$ .

**18.** Suppose  $f$  is continuous on  $[0, 1]$  and differentiable on  $(0, 1)$  with  $f'(x) \geq M > 0$  for all  $x \in [0, 1]$ . Show that there is an interval of length  $\frac{1}{4}$  where  $|f| \geq M/4$ .

*Solution.* If  $f(\frac{1}{2}) \geq 0$ , then since  $f' \geq M$ ,

$$f(x) \geq f\left(\frac{1}{2}\right) + M\left(x - \frac{1}{2}\right) \geq M\left(x - \frac{1}{2}\right) = Mx - M/2$$

for all  $x \geq \frac{1}{2}$ , so  $f(x) \geq M/4$  for  $x \in [\frac{3}{4}, 1]$ . If  $f(\frac{1}{2}) \leq 0$ , then since  $f' \geq M$ ,

$$f(x) \leq f\left(\frac{1}{2}\right) + M\left(x - \frac{1}{2}\right) \leq M\left(x - \frac{1}{2}\right) = Mx - M/2$$

for all  $x \leq \frac{1}{2}$ , so  $f(x) \leq -M/4$  for  $x \in [0, \frac{1}{4}]$ .

*Another solution.* For any two points  $x, y \in [0, 1]$  such that  $|f(x)|, |f(y)| < M/4$  we have  $|f(x) - f(y)| < M/2$ ; but since  $|f(x) - f(y)| \geq M|x - y|$ , we obtain that  $|x - y| < 1/2$ . So, all points  $x \in [0, 1]$  with  $|f(x)| < M/4$  are contained in a subinterval of  $[0, 1]$  of length  $\leq 1/2$ . Hence, the set of points where  $|f(x)| \geq M/4$  contains at least one interval of length  $\geq 1/4$ .

**19.** If a function  $f$  is differentiable on an interval  $I$  and has a unique critical point  $a \in I$ , prove that either  $f$  is monotone on  $I$  or attains the (global on  $I$ ) maximum or minimum at  $a$ .

*Solution.* Let  $I = (\alpha, \beta)$  where  $\alpha$  and  $\beta$  can be infinite. Since  $f' \neq 0$  on  $(\alpha, a)$  by Darboux's theorem  $f'$  preserves sign on  $(\alpha, a)$ , so  $f$  is either increasing or decreasing on  $(\alpha, a)$ ; for the same reason  $f$  is either decreasing or increasing on  $(a, \beta)$ . We therefore have four cases:

- if  $f$  is increasing on both  $(\alpha, a)$  and on  $(a, \beta)$ , then  $f$  is increasing on  $I$ ;
- if  $f$  is increasing on  $(\alpha, a)$  and is decreasing on  $(a, \beta)$ , then  $f$  has maximum at  $a$ ;
- if  $f$  is decreasing on  $(\alpha, a)$  and is increasing on  $(a, \beta)$ , then  $f$  has minimum at  $a$ ;
- if  $f$  is decreasing on both  $(\alpha, a)$  and on  $(a, \beta)$ , then  $f$  is decreasing on  $I$ .

**20.** Let  $c \neq 0$  and let  $f: \mathbb{R} \rightarrow \mathbb{R}$  be a differentiable function satisfying  $f'(x) = cf(x)$ . Prove that  $f(x) = ae^{cx}$  for some  $a \in \mathbb{R}$ .

*Solution.* Put  $g(x) = f(x/c)$ ; then  $g'(x) = f'(x/c)/c = cf(x/c)/c = f(x/c) = g(x)$ . Hence,  $g(x) = ae^x$  and  $f(x) = g(cx) = ae^{cx}$  for some  $a \in \mathbb{R}$ .

*Another solution.* Let  $h(x) = \frac{f(x)}{e^{cx}}$ , then  $h'(x) = \frac{f'(x)e^{cx} - f(x)ce^{cx}}{e^{2cx}} = \frac{cf(x)e^{cx} - f(x)ce^{cx}}{e^{2cx}} = 0$ , so  $h = \text{const.}$

**21.** Suppose that  $f$  is a differentiable function on  $(0, +\infty)$  such that  $f'(x) = 1/x$  for all  $x > 0$  and  $f(1) = 0$ . Prove that  $f(xy) = f(x) + f(y)$  for all  $x, y > 0$  (and so,  $f(x) = \log_a x$  for some  $a > 0$ ).

*Solution.* Fix any  $y > 0$  and consider the function  $g(x) = f(xy)$ ,  $x > 0$ . For any  $x > 0$  we have  $g'(x) = f'(xy)y = \frac{1}{xy}y = \frac{1}{x} = f'(x)$ . It follows that  $g = f + c$  for some  $c \in \mathbb{R}$ ; for  $x = 1$  we have  $g(1) = f(y)$  and  $g(1) = f(1) + c = c$ , so  $c = f(y)$ . So,  $f(xy) = g(x) = f(x) + f(y)$  for all  $x > 0$ .

**22.** Let  $f$  be a function differentiable on  $(0, +\infty)$  such that  $\lim_{x \rightarrow +\infty} f'(x) = c > 0$ .

(a) Prove that  $\lim_{x \rightarrow +\infty} f(x)/x = c$ .

*Solution.* Both  $f$  and  $g(x) = x$  are defined and differentiable on  $(0, +\infty)$ . Since  $\lim_{x \rightarrow +\infty} f'(x) > 0$ , there is  $K$  such that  $f'(x) > 1$  for all  $x \geq K$ , so  $f(x) > f(K) + (x - K)$  for all  $x \geq K$ , so  $\lim_{x \rightarrow +\infty} f(x) = +\infty$ ; also  $\lim_{x \rightarrow +\infty} g(x) = +\infty$ . For all  $x$ ,  $g'(x) = 1 \neq 0$ , and  $\lim_{x \rightarrow +\infty} f'(x)/g'(x) = \lim_{x \rightarrow +\infty} f'(x)$  exists. Hence, L'Hospital's rule is applicable and gives  $\lim_{x \rightarrow +\infty} f(x)/g(x) = \lim_{x \rightarrow +\infty} f'(x)/g'(x) = c$ .

*Another solution.* Let  $0 < \varepsilon < c$ . Find  $K > 0$  such that  $c - \varepsilon/2 < f'(x) < c + \varepsilon/2$  for all  $x \geq K$ . Then for every  $x > K$ ,  $f(K) + (c - \varepsilon/2)x < f(x) < f(K) + (c + \varepsilon/2)x$ , so  $\frac{f(K)}{x} + c - \varepsilon/2 < f(x)/x < \frac{f(K)}{x} + c + \varepsilon/2$  for all  $x > K$ . Find  $M > K$  such that  $|f(x)/x| < \varepsilon/2$  for all  $x \geq M$ . Then for all  $x \geq M$ ,  $c - \varepsilon < f(x)/x < c + \varepsilon$ , so  $|f(x)/x - c| < \varepsilon$ . Hence,  $\lim_{x \rightarrow +\infty} f(x)/x = c$ .

(b) Does this imply that  $f(x) - cx$  is a bounded function?

*Solution.* No, the function  $f(x) = cx + \log(1 + x)$  is a counterexample: since  $\log(1 + x) \rightarrow +\infty$  and  $(\log(1 + x))/x \rightarrow 0$  as  $x \rightarrow +\infty$ ,  $f(x)/x \rightarrow c$  and  $f(x) - cx \rightarrow +\infty$ .

**23.** (a) Give an example of a function  $f$  differentiable on  $(0, +\infty)$  for which a finite  $\lim_{x \rightarrow +\infty} f(x)$  exists, but  $\lim_{x \rightarrow +\infty} f'(x)$  does not exist.

*Solution.* As  $f$  we can take a function that tends, say, at zero but oscillates faster and faster, so that the derivative doesn't stabilize.

For example, we can take  $f(x) = (\sin(x^2))/x$ . We have  $\lim_{x \rightarrow \infty} f(x) = 0$  (since  $\sin(x^2)$  is bounded and  $1/x \rightarrow 0$  as  $x \rightarrow \infty$ ), and  $f'(x) = \frac{2x^2 \cos(x^2) - \sin(x^2)}{x^2} = 2 \cos(x^2) - \frac{\sin(x^2)}{x^2}$  has no limit as  $x \rightarrow +\infty$ .

(b) Prove that if  $\lim_{x \rightarrow +\infty} f(x)$  and  $\lim_{x \rightarrow +\infty} f'(x)$  both exist and are finite, then  $\lim_{x \rightarrow +\infty} f'(x) = 0$ .

*Solution.* If  $\lim_{x \rightarrow \infty} f'(x) = b \neq 0$ , say  $b > 0$ , then for some  $N \in \mathbb{R}$ ,  $f'(x) > b/2$  for all  $x > N$ , so  $f(x) > (b/2)(x - N) + f(N)$  for  $x > N$ , so  $\lim_{x \rightarrow +\infty} f(x) = +\infty$ .

(c) Prove that if  $\lim_{x \rightarrow +\infty} f(x)$  and  $\lim_{x \rightarrow +\infty} f''(x)$  both exist and are finite, then  $\lim_{x \rightarrow +\infty} f''(x) = 0$ .

*Solution.* If  $\lim_{x \rightarrow +\infty} f''(x) = b \neq 0$ , say  $b > 0$ , then for some  $N \in \mathbb{R}$ ,  $f''(x) > b/2$  for all  $x > N$ , so  $f'(x) > (b/2)(x - N) + f'(N)$  for  $x > N$ , so  $\lim_{x \rightarrow +\infty} f'(x) = +\infty$ , so there is  $K$  such that  $f'(x) > 1$  for all  $x > K$ , so  $f(x) > x - N + f(K)$  for  $x > K$ , so  $\lim_{x \rightarrow +\infty} f(x) = +\infty$ .

**24.** (a) Prove that for any  $x, y \in \mathbb{R}$  such that  $\cos x, \cos y, \cos(x + y) \neq 0$ ,  $\tan(x + y) = \frac{\tan x + \tan y}{1 - \tan x \tan y}$ .

*Solution.* For any  $x, y \in \mathbb{R}$  for which  $\cos x, \cos y, \cos(x + y) \neq 0$ , we have  $\tan(x + y) = \frac{\sin(x+y)}{\cos(x+y)} = \frac{\sin x \cos y + \cos x \sin y}{\cos x \cos y - \sin x \sin y} = \frac{\tan x + \tan y}{1 - \tan x \tan y}$ .

(b)  $\arctan$  is the inverse of  $\tan|_{(-\frac{\pi}{2}, \frac{\pi}{2})}$ . Prove that  $\arctan x + \arctan y = \arctan\left(\frac{x+y}{1-xy}\right)$ , indicating all the necessary restrictions on  $x$  and  $y$ .

*Solution.* Since  $\tan$  is strictly increasing on the interval  $(-\pi/2, \pi/2)$  with  $\lim_{x \rightarrow (-\frac{\pi}{2})^+} \tan x = -\infty$  and  $\lim_{x \rightarrow (\frac{\pi}{2})^-} \tan x = +\infty$ ,  $\arctan$  is defined on  $(-\infty, +\infty) = \mathbb{R}$  and  $\text{Rng}(\arctan) = (-\pi/2, \pi/2)$ . Let  $x, y \in \mathbb{R}$ ; put  $u = \arctan x$  and  $v = \arctan y$  (then  $u, v \in (-\pi/2, \pi/2)$ ). Then  $\tan(u + v) = \frac{\tan u + \tan v}{1 - \tan u \tan v} = \frac{x + y}{1 - xy}$ . This, indeed, implies that  $u + v = \arctan\left(\frac{x+y}{1-xy}\right)$ , but if and only if  $u + v \in (-\pi/2, \pi/2)$ .

**25.** Prove that  $\arctan \frac{1}{2} + \arctan \frac{1}{3} = \frac{\pi}{4}$ .

*Solution.* First of all,  $0 < \arctan \frac{1}{2} + \arctan \frac{1}{3} < \frac{\pi}{4} + \frac{\pi}{4} = \frac{\pi}{2}$ . So  $\arctan \frac{1}{2} + \arctan \frac{1}{3} = \arctan \frac{1/2 + 1/3}{1 - (1/2)(1/3)} = \arctan 1 = \pi/4$ .

**26.** If a function  $f$  is twice differentiable on  $\mathbb{R}$  and satisfies  $f'' = f$ , prove that  $f(x) = ae^x + be^{-x}$  for some  $a, b \in \mathbb{R}$ .

*Solution.* Put  $g = f'$ , then  $g' = f$ . Hence,  $(f + g)' = f + g$  and  $(f - g)' = -(f - g)$ , so  $f(x) + g(x) = ce^x$  and  $f(x) - g(x) = de^{-x}$  for some  $c, d \in \mathbb{R}$ , so  $f(x) = \frac{1}{2}(ce^x + de^{-x})$ .

**27.** Find  $(f^{-1})''(f(a))$  in terms of the derivatives of  $f$  at  $a$ .

*Solution.* For any  $x$  in a neighborhood of  $b = f(a)$ ,  $(f^{-1})'(x) = \frac{1}{f'(f^{-1}(x))}$ . So, by the chain rule,

$$(f^{-1})''(b) = -\frac{1}{f'(f^{-1}(b))^2} f''(f^{-1}(b))(f^{-1})'(b) = -\frac{1}{f'(a)^2} f''(a) \frac{1}{f'(a)} = \frac{-f''(a)}{f'(a)^3}.$$

**28.** Suppose that  $f$  is continuous on  $[a, b]$ ,  $n$ -times differentiable on  $(a, b)$ , and that  $f(x) = 0$  for  $n + 1$  distinct points  $x$  in  $[a, b]$ . Prove that  $f^{(n)}(x) = 0$  for some  $x$  in  $(a, b)$ .

*Solution.* Let  $x_0 < x_1 < \dots < x_n$  be the points where  $f = 0$ . By Rolle's theorem, for each  $i = 1, \dots, n$ , there exists a point  $y_i \in (x_{i-1}, x_i)$  such that  $f'(y_i) = 0$ . The function  $f'$  is  $(n - 1)$ -times differentiable on  $(a, b)$  and vanishes at  $n$  different points of this interval; thus we may use induction and claim that  $f^{(n)} = (f')^{(n-1)}$  vanishes at at least one point.

**29.** Let  $n \in \mathbb{N}$ , and let  $f(x) = x^n$  for  $x > 0$  and  $f(x) = 0$  for all  $x \leq 0$ . Prove that  $f$  is  $(n - 1)$ -times differentiable but not  $n$ -times differentiable at 0.

*Solution.* For any  $k \leq n$ ,  $f^{(k)}(x) = n(n - 1) \dots (n - k + 1)x^{n-k} = \frac{n!}{(n-k)!}x^{n-k}$  for all  $x > 0$  and  $= 0$  for all  $x < 0$ . If, by induction on  $k$ , we know that  $f^{(k)}(0) = 0$ , and  $k < n - 1$ , then  $f_+^{(k+1)}(0) = \lim_{x \rightarrow 0^+} f^{(k)}(x)/x = \lim_{x \rightarrow 0^+} \frac{n!}{(n-k)!}x^{n-k-1} = 0$ . Also, clearly,  $f_-^{(k+1)}(0) = 0$ , so  $f$  is  $(k + 1)$ -times differentiable at 0 with  $f^{(k+1)}(0) = 0$ . For  $k = n - 1$  we have  $f_+^{(n)}(0) = f_+^{(n-1)}(0) = \lim_{x \rightarrow 0^+} = n!$  and  $f_-^{(n)}(0) = f_-^{(n-1)}(0) = 0$ , so  $f^{(n)}(0)$  doesn't exist.

**30.** (a) Let  $n \in \mathbb{N}$  and  $f(x) = x^{2n} \sin(1/x)$  for  $x \neq 0$  and  $f(0) = 0$ . Prove that  $f$  is  $n$  times differentiable on  $\mathbb{R}$  and that  $f^{(n)}$  is discontinuous at 0.

*Solution.* For all  $x \neq 0$ ,  $f'(x) = 2nx^{2n-1} \sin(1/x) + x^{2n} \cos(1/x)(-1/x^2) = -x^{2n-2} \cos(1/x) + 2nx^{2n-1} \sin(1/x)$ . By induction on  $k$ , for any  $k \leq n$ , for any  $x \neq 0$ ,  $f^{(k)}(x) = \sum_{m=2n-2k}^{2n} a_m f_{k,m}$  where  $a_{2n-2k} \neq 0$ , for every  $m$ ,  $a_m \in \mathbb{R}$ , and  $f_{k,m}(x) = x^m \sin(1/x)$  or  $x^m \cos(1/x)$ . By induction on  $k$ , for all  $k \leq n$ ,  $f^{(k)}(0) = 0$ : indeed, if  $f^{(k-1)}(0) = 0$ , then  $f^{(k)}(0) = \lim_{x \rightarrow 0} f^{(k-1)}(x)/x$ , and for every  $m \geq (2n - 2(k - 1)) \geq 2$  we have  $\lim_{x \rightarrow 0} f_{k,m}(x)/x = 0$ , so  $\lim_{x \rightarrow 0} f^{(k-1)}(x)/x = 0$ .

$\lim_{x \rightarrow 0} f^{(n)}(x)$  doesn't exist: for all  $m > 2n - 2n = 0$ ,  $\lim_{x \rightarrow 0} f_{n,m}(x) = 0$ , but for  $m = 0$  this limit doesn't exist.

(b) Let  $n \in \mathbb{N}$  and  $f(x) = x^{2n+1} \sin(1/x)$  for  $x \neq 0$  and  $f(0) = 0$ . Prove that  $f$  is  $n$  times differentiable on  $\mathbb{R}$ , and that  $f^{(n)}$  is Lipschitz but not differentiable at 0.

*Solution.* As in (a), for any  $k \leq n$ ,  $f^{(k)}(x) = \sum_{m=2n+1-2k}^{2n+1} a_m f_{k,m}$ , and  $f^{(k)}(0) = 0$ .  $f^{(n)}$  is Lipschitz at 0 since all the functions  $f_{n,m}$  with  $m \geq 2n + 1 - 2n = 1$  are Lipschitz at 0. But  $f^{(n+1)}(0) = \lim_{x \rightarrow 0} f^{(n)}(x)/x$  doesn't exist: for all  $m > 1$ ,  $\lim_{x \rightarrow 0} f_{n,m}(x)/x = 0$ , but for  $m = 1$  this limit doesn't exist.

**31.** If  $f$  and  $g$  are  $n$  times differentiable at  $a$ , prove by induction that  $(fg)^{(n)}(a) = \sum_{k=0}^n \binom{n}{k} f^{(k)}(a)g^{(n-k)}(a)$  (Leibniz's formula).

*Solution.* It would be much easier to get this formula using Taylor polynomials. But ok, induction on  $n$ : For  $n = 0$ ,  $(fg)^{(0)} = fg = f^{(0)}g^{(0)}$  works. Assume that, for some  $n$ , if  $f$  and  $g$  are  $n$  times differentiable at  $a$ , then  $(fg)^{(n)}(a) = \sum_{k=0}^n \binom{n}{k} f^{(k)}(a)g^{(n-k)}(a)$ . Let  $f$  and  $g$  be  $(n + 1)$ -times differentiable at  $a$ , then  $f$  and  $g$  are  $n$ -times differentiable in a neighborhood of  $a$  and so, by assumption,  $(fg)^{(n)}(x) = \sum_{k=0}^n \binom{n}{k} f^{(k)}(x)g^{(n-k)}(x)$  for all  $x$  in this neighborhood. Then

$$\begin{aligned} (fg)^{(n+1)}(a) &= \left( \sum_{k=0}^n \binom{n}{k} f^{(k)}g^{(n-k)} \right)'(a) = \sum_{k=0}^n \binom{n}{k} (f^{(k+1)}(a)g^{(n-k)}(a) + f^{(k)}(a)g^{(n-k+1)}(a)) \\ &= \sum_{k=0}^n \binom{n}{k} f^{(k+1)}(a)g^{(n-k)}(a) + \sum_{k=0}^n \binom{n}{k} f^{(k)}(a)g^{(n-k+1)}(a) \\ &= \sum_{k=0}^{n-1} \binom{n}{k} f^{(k+1)}(a)g^{(n-k)}(a) + f^{(n+1)}(a)g^{(0)}(a) + f^0(a)g^{(n+1)}(a) + \sum_{k=1}^n \binom{n}{k} f^{(k)}(a)g^{(n-k+1)}(a) \\ &= \sum_{k=0}^{n-1} \binom{n}{k} f^{(k+1)}(a)g^{(n-k)}(a) + f^{(n+1)}(a)g^{(0)}(a) + f^0(a)g^{(n+1)}(a) + \sum_{k=0}^{n-1} \binom{n}{k+1} f^{(k+1)}(a)g^{(n-k)}(a) \\ &= \sum_{k=0}^{n-1} \left( \binom{n}{k} + \binom{n}{k+1} \right) f^{(k+1)}(a)g^{(n-k)}(a) + f^{(n+1)}(a)g^{(0)}(a) + f^0(a)g^{(n+1)}(a) \\ &= \sum_{k=0}^{n-1} \binom{n+1}{k+1} f^{(k+1)}(a)g^{(n-k)}(a) + f^{(n+1)}(a)g^{(0)}(a) + f^0(a)g^{(n+1)}(a) \\ &= \sum_{k=1}^n \binom{n+1}{k} f^{(k)}(a)g^{(n-k+1)}(a) + f^{(n+1)}(a)g^{(0)}(a) + f^0(a)g^{(n+1)}(a) = \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(a)g^{(n+1-k)}(a). \end{aligned}$$

**32.** Find  $\lim_{x \rightarrow 0} \frac{\sin(x^2) - x^2}{(\cos x - 1)^3}$ .

*Solution.* I'll use L'Hospital's rule three times (each time checking its applicability :) and the fact that  $\lim_{x \rightarrow 0} \frac{\sin x}{x} = \sin' 0 = \cos 0 = 1$  and so, also  $\lim_{x \rightarrow 0} \frac{x}{\sin x} = 1$ . First,

$$\lim_{x \rightarrow 0} \frac{\sin(x^2) - x^2}{(\cos x - 1)^3} = \lim_{x \rightarrow 0} \frac{\cos(x^2)2x - 2x}{3(\cos x - 1)^2(-\sin x)} = \frac{-2}{3} \lim_{x \rightarrow 0} \frac{\cos(x^2) - 1}{(\cos x - 1)^2} \lim_{x \rightarrow 0} \frac{x}{\sin x} = \frac{-2}{3} \lim_{x \rightarrow 0} \frac{\cos(x^2) - 1}{(\cos x - 1)^2}.$$

Further,

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{\cos(x^2) - 1}{(\cos x - 1)^2} &= \lim_{x \rightarrow 0} \frac{-\sin(x^2)2x}{2(\cos x - 1)(-\sin x)} = \lim_{x \rightarrow 0} \frac{-\sin(x^2)2x}{2(\cos x - 1)(-\sin x)} = \lim_{x \rightarrow 0} \frac{\sin(x^2)}{\cos x - 1} \lim_{x \rightarrow 0} \frac{x}{\sin x} \\ &= \lim_{x \rightarrow 0} \frac{\sin(x^2)}{\cos x - 1}. \end{aligned}$$

Finally,

$$\lim_{x \rightarrow 0} \frac{\sin(x^2)}{\cos x - 1} = \lim_{x \rightarrow 0} \frac{\cos(x^2)2x}{-\sin x} = \lim_{x \rightarrow 0} \cos(x^2) \lim_{x \rightarrow 0} \frac{2x}{-\sin x} = -2.$$

So,  $\lim_{x \rightarrow 0} \frac{\sin(x^2) - x^2}{(\cos x - 1)^3} = 4/3$ .

**33.** Given  $c \in \mathbb{R}$ , find  $\lim_{x \rightarrow 0} (1 + cx)^{1/x}$ .

*Solution.*

$$\lim_{x \rightarrow 0} (1 + cx)^{1/x} = \lim_{x \rightarrow 0} ((1 + cx)^{1/cx})^c = \left( \lim_{x \rightarrow 0} (1 + cx)^{1/cx} \right)^c$$

since the function  $z \mapsto z^c$  is continuous. The function  $(1 + cx)^{1/cx}$  is the composition of  $x \mapsto cx$  and  $y \mapsto (1 + y)^{1/y}$ ; since (as we know)  $\lim_{y \rightarrow 0} (1 + y)^{1/y} = e$ , we obtain that  $\lim_{x \rightarrow 0} (1 + cx)^{1/cx} = e$  and  $\lim_{x \rightarrow 0} (1 + cx)^{1/x} = e^c$ .

*Another solution.*

$$\lim_{x \rightarrow 0} \log(1 + cx)^{1/x} = \lim_{x \rightarrow 0} \frac{\log(1 + cx)}{x} = \log(1 + cx)'|_{x=0} = c \log' 1 = c.$$

Since exp is continuous,

$$\lim_{x \rightarrow 0} (1 + cx)^{1/x} = \lim_{x \rightarrow 0} \exp(\log(1 + cx)^{1/x}) = \exp\left(\lim_{x \rightarrow 0} \log(1 + cx)^{1/x}\right) = \exp(c) = e^c.$$