

FOR THE DEGREE OF BACHELOR OF SCIENCE IN ECONOMICS AND MATHEMATICS

COURSE TITLE: REAL ANALYSIS II

STREAM:
Y3S1
DAY:
THURSDAY

## TIME:

DATE:

INSTRUCTIONS:
Attempt question ONE and any other TWO questions.

PLEASE TURN OVER

## QUESTION ONE (30 MARKS)

(a) Suppose that $f$ is continuous on $[\mathrm{a}, \mathrm{b}]$ and differentiable on $(\mathrm{a}, \mathrm{b})$ show that,
(i) If $f^{1}(x) \geq 0 \quad \forall x \in(a, b)$, then $f$ is monotonic increasing.
(5 marks)
(ii) If $f^{1}(x) \leq 0 \quad \forall x \in(a, b)$, then is monotonic decreasing.
(b) Let $f \in B V[a, b]$, and consider function F defined on $[\mathrm{a}, \mathrm{b}]$ by

$$
\mathrm{F}(x)= \begin{cases}V_{f}(a, x) & \text { if } a<x \leq b \\ 0 & \text { if } x=a\end{cases}
$$

Show that F and $\mathrm{F}-\mathrm{f}$ are both increasing.
(c) Evaluate

$$
\begin{aligned}
& \text { (i) } \int_{0}^{3} x d(|x|-x) \\
& \text { (ii) } \int_{-2}^{5} x^{2} d(|x|+[x]) \\
& \text { (iii) } \int_{0}^{\pi} \cos x d(\cos x-x)
\end{aligned}
$$

## QUESTION TWO (20 MARKS)

(a) Define Bounded Variation.
(b) If $f$ is continuous on $[\mathrm{a}, \mathrm{b}]$ and $f^{1}$ exists and is bounded say $f^{1}(x) \leq A$ then show that $f \in B V[a, b]$.
(c) Show that if $f \in B V[a, b]$ then $f$ is bounded on $[\mathrm{a}, \mathrm{b}]$.

## QUESTION THREE (20 MARKS)

(a) Define total Variation.
(b) Let $f \in B V[a, b]$ and let $a<c<b$. Show that the total variation of the function in $B V[a, b]$ is $V_{f}[a, b]=V_{f}[a, c]+V_{f}[c, b]$
(c) If $f$ and $g$ are continuous on $[a, b]$, then show that;

$$
\begin{equation*}
\left[\int_{a}^{b} f(x) g(x) d x\right]^{2} \leq \int_{a}^{b}(f(x))^{2} d x \int\left(g(x)^{2} d x\right. \tag{6marks}
\end{equation*}
$$

## QUESTION FOUR (20 MARKS)

(a) Let $\mathrm{P}^{*}$ be refinement of P , then show that $L(f, p, \propto) \leq L\left(f, p^{*}, \propto\right)$
(b) Show that $\int_{a}^{b} f d \propto \leq \int_{a}^{b} f d \propto$
(c) Evaluate;
(i) $\quad \int_{0}^{3} X^{3} d(|x|)$
(3 marks)
(ii) $\quad \int_{0}^{4}(3 x-1) d\left[X^{3}\right]$
(3 marks)

## QUESTION FIVE (20 MARKS)

(a) Let $S$ be the interval [a, b], if the sequence $\left\{f_{n}(x)\right\}$ of real valued R -intergrable functions on S converges uniformly to $f(x)$ on S then show that $\operatorname{Lim} \int_{a}^{b} f_{n}(x) d x=\int_{a}^{b} \lim f_{n}(x) d x$

$$
=\int_{a}^{b} f(x) d x
$$

(10 marks)
(b) Prove that the more general power series about a point $X_{0}$ is given by $\sum_{n=}^{\infty} C_{n}\left(X-X_{0}\right)^{n}$ where X is the variable and $\sum a_{n}\left(X-X_{0}\right)^{n}$ converges in an interval with the mid point $X_{0}$.
(10 marks)

