



**PG Department of Mathematics**  
**QUESTION BANK**

**Real Analysis**

1. Establish the definition and existence of Riemann - Stieltje's integral and hence prove the Darboux condition of integrability.
2. Find the upper and lower Riemann - Stieltje's sums of the function  $f(x) = 2x + 1$  with respect to  $\alpha(x) = x$  corresponding to the division of the interval  $[0, 1]$  into 5 subintervals of equal length.
3. If  $f$  is a Riemann - Stieltje's integrable function with respect to a function ' $\alpha$ ' on  $[a, b]$  and  $c$  belongs to  $(a, b)$  then prove that  $f$  is a Riemann - Stieltje's integrable function on  $[a, c]$  and  $[c, b]$ .
4. If  $f_1, f_2$  belong to  $\mathfrak{R}(\alpha)$  on  $[a, b]$  then prove that  $f_1 + f_2$  belongs to  $\mathfrak{R}(\alpha)$  and also show that  $\int_a^b f_1 + f_2 d\alpha = \int_a^b f_1 d\alpha + \int_a^b f_2 d\alpha$  where the terms carry their usual meaning.
5. If  $f$  belongs to  $\mathfrak{R}(\alpha)$  for the partition  $P$  and  $s_i, t_i$  be arbitrary points in  $[x_{i-1}, x_i]$  then prove that,
  - i)  $\sum_{i=1}^n |f(s_i) - f(t_i)\Delta\alpha_i| < \varepsilon$
  - ii)  $\left| \sum_{i=1}^n f(t_i)\Delta\alpha_i - \int_a^b f d\alpha \right| < \varepsilon$
6. Define a mesh of an interval and  $S(P, f, \alpha)$ . Further prove that the existence of the limit of  $S(P, f, \alpha)$ , as the mesh tends to 0, is a sufficient condition for  $f$  to belong to  $\mathfrak{R}(\alpha)$ . Also show that the  $\lim_{\mu(P) \rightarrow 0} S(P, f, \alpha) = \int_a^b f d\alpha$ .
7. Define uniform convergence of a sequence of real valued functions. Further check the uniform convergence of the following sequence.
  - i)  $\{f_n\} = \frac{x}{n}$ , where  $x$  belongs to  $[0, 1]$ .
  - ii)  $\{f_n\} = \left\{ \frac{nx}{1+n^3x^2} \right\}$ , where  $x$  belongs to  $[0, 1]$ .
8. Let  $\alpha$  be a monotonically increasing functions on  $[a, b]$ . Suppose  $f_n$  is Riemann - Stieltje's integrable function with respect to  $\alpha$  on  $[a, b]$  for each  $n$  and converges

to  $f$  uniformly on  $[a, b]$ , then prove that  $f$  is Riemann - Stieltje's integrable function with respect to  $\alpha$  on  $[a, b]$ . Further show that

$$\int_a^b f d\alpha = \lim_{n \rightarrow \infty} \int_a^b f_n d\alpha.$$

9. Show that an infinite series  $\sum f_n(x)$  converges uniformly on  $E$  if and only if for all  $\varepsilon > 0$  there exists  $N$  such that  $n > N$  implies  $|\sum_{k=n+1}^{n+p} f_k(x)| < \varepsilon$  for all  $p = 1, 2, 3, \dots$  and  $x$  in  $E$ .
10. State and prove the Weierstrass  $M$  test to check the convergence of an infinite series of real valued function.
11. Test the uniform convergence of the series  $\sum_{n=0}^{\infty} (1-x)x^n$ , where  $x$  belongs to  $[0, 1]$ .
12. Suppose  $K$  is subset of  $Y$  which is subset of  $X$  then show that  $K$  is compact relative to  $X$  if and only if  $K$  is compact relative to  $Y$ .
13. Prove that  $\bigcap_{n=1}^{\infty} I_n$  is non-empty for  $n=1, 2, 3, \dots$  and when  $I_{n+1} \subset I_n$ , if  $\{I_n\}$  is a sequence of:
  - i. Intervals in  $\mathbb{R}$ .
  - ii.  $K$ - cells, where  $K$  is a positive integer.
14. Define a differentiable function of several variables. If ' $f$ ' maps an open set  $E$  in  $\mathbb{R}^n$  into  $\mathbb{R}^m$  and  $f$  is differentiable at a point  $x$  in  $E$ , prove that the partial derivatives  $D_j f_i(x)$  exists and  $f'(x) e_j = \sum_{i=1}^m (D_j f_i)(x) u_i$ , where  $1 \leq j \leq n$  and  $u_i$ 's,  $e_j$ 's are standard basis of  $\mathbb{R}^n$  and  $\mathbb{R}^m$  respectively.
15. Define a contraction mapping. If  $\phi: X \rightarrow X$  is a contraction on a complete metric space  $X$  then prove that  $\phi$  has a unique fixed point.
16. State and prove inverse function theorem.
17. Show that the condition  $U(P, f, \alpha) - L(P, f, \alpha) < \varepsilon$  for every  $\varepsilon > 0$ , is the necessary and sufficient condition for a function ' $f$ ' to be Riemann - Stieltje's integrable function with respect to  $\alpha$  on  $[a, b]$ .
18. Show that  $f(x) = x^2$  belongs to  $\mathfrak{R}(x^3)$  on  $[0, 1]$ , where the terms carry their usual meaning.

19. If  $f'$  is a Riemann – Stieltje's integrable function with respect to the function  $\alpha_1$  and  $\alpha_2$  on  $[a, b]$  then prove that  $f$  is Riemann – Stieltje's integrable function with respect to  $\alpha_1 + \alpha_2$  on  $[a, b]$ .

20. Prove that  $-f$  belongs to  $\mathfrak{R}(\alpha)$  if  $f$  belongs to  $\mathfrak{R}(\alpha)$  on  $[a, b]$ , where the terms carry their usual meaning.

21. If  $f$  belongs to  $\mathfrak{R}([a, b])$  and  $\alpha$  is a monotonically increasing function on  $[a, b]$  such that  $\alpha'$  belongs to  $\mathfrak{R}([a, b])$  then prove that  $f$  belongs to  $\mathfrak{R}(\alpha)$  and further establish that  $\int_a^b f d\alpha = \int_a^b f \alpha' d\alpha$ , where the terms above carry their usual meaning.

22. If  $f$  is a continuous function on  $[a, b]$  and  $\phi$  is a continuous and strictly monotonic function on  $[\alpha, \beta]$ , where  $a = \phi(\alpha)$  and  $b = \phi(\beta)$ . Then prove that

$$\int_a^b f(x)dx = \int_\alpha^\beta f(\phi(y))d\phi(y)$$

23. State and prove Cauchy's criterion for uniform convergence of a sequence of real valued functions.

24. Let  $\{f_n\}$  be a sequence of functions differentiable on  $[a, b]$  such that  $\{f_n(x_0)\}$  converges for some point  $x_0$  in  $[a, b]$ . If  $\{f'_n\}$  converges uniformly on  $[a, b]$  then prove that  $\{f_n\}$  converges uniformly on  $[a, b]$  to a function  $f$  and also establish that  $f'(x) = \lim_{n \rightarrow \infty} f'_n(x)$  where  $a \leq x \leq b$ .

25. State and prove Weierstrass M test.

26. Use the Weierstrass M test to check the convergence of the following series

i)  $\sum_{n=0}^{\infty} (1-x)x^n$ , for all  $x$  in  $[0, 1]$ ;

ii)  $\sum_{n=0}^{\infty} \frac{\cos nx}{n^2}$  where  $x$  belongs to  $\mathbb{R}$  and  $\left| \frac{\cos nx}{n^2} \right| \leq \frac{1}{n^2}$ .

27. Suppose  $Y$  is a subset of  $X$ . Show that a subset  $E$  of  $Y$  is open relative to  $Y$  if and only if  $E = Y \cap G$  for some open subset  $G$  of  $X$ .

28. Let  $E$  be a subset of  $\mathbb{R}^k$  then prove that the following statements are equivalent.

i)  $E$  is closed and bounded.

ii)  $E$  is compact.

iii) Every infinite subset of  $E$  has a limit point in  $E$ .

29. Define Hessian matrix. State and prove Rank theorem.

**30.** State and prove the Implicit function theorem.