

# Calculus, Fall 2025, week 9

## Recall

$$f'(x) = \frac{df}{dx} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

$$= \lim_{t \rightarrow x} \frac{f(t) - f(x)}{t - x}$$

(i)  
↕

on  $[a, b]$   $\Leftrightarrow$  (i) + (ii) on  $(a, b)$

Let  $f$  be a function defined on  $[a, b]$

We say  $f$  is differentiable on  $[a, b]$  if

on  $[a, b)$   $\Leftrightarrow$  (i) + (ii')

(i)  $f$  is differentiable at any point in  $(a, b)$

(ii)  $\lim_{x \rightarrow a^+} \frac{f(x) - f(a)}{x - a}$  exists.

(ii')  $\lim_{x \rightarrow b^-} \frac{f(x) - f(b)}{x - b}$  exists.

## Notations:

Let  $I = (a, b)$ ,  $[a, b)$ ,  $(a, b]$  or  $[a, b]$ .

where an endpoint  $a$  or  $b$  may be  $\pm\infty$  if it lies on the open side.

$$\textcircled{1} \quad C^0(I) = C(I)$$

$= \{ \text{all the continuous functions on } I \}$

$$\left( f \in C^0(I) \Leftrightarrow f \text{ is continuous on } I \right)$$

$$\textcircled{2} \quad C^1(I)$$

$$= \left\{ f \in C^0(I) \mid \begin{array}{l} f \text{ is differentiable on } I \\ f' \in C^0(I) \end{array} \right\}$$

$$\textcircled{3} \quad C^2(I)$$

$$= \{ f \in C^1(I) \mid f' \in C^1(I) \}$$

$\vdots$

$$C^k(I)$$

$$f^{(k)} \in C^0(I)$$



$$C^0 \supset C^1 \supset C^2 \supset \dots \supset C^k \supset C^{k+1} \supset \dots$$

$$= \{ f \in C(I) \mid \underline{f \in C^k(I)} \}$$

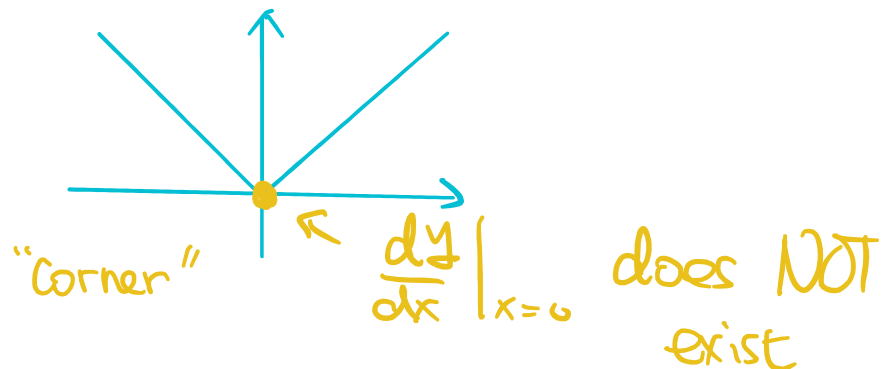
$$\oplus \quad C^\infty(I) = \bigcap_{k=1}^{\infty} C^k(I)$$

$$= \left\{ f \mid \begin{array}{l} \text{all } f^{(k)}(x) = \frac{d^k f}{dx^k} \text{ exist} \\ \text{and are continuous} \end{array} \right\}$$

We say  $f$  is smooth if  $f \in C^\infty(I)$   
↑  
on  $I$

Recall

$$y = |x|$$



Thm (Chain Rule)

If  $g$  is differentiable at  $a$  and

$f$  " "  $g(a)$ ,

then  $f \circ g$  is differentiable at  $a$   
 and  $\frac{dz}{dx} = \frac{dz}{du} \cdot \frac{du}{dx} \quad \begin{array}{l} z = (f \circ g)(x) \\ \text{" " " "} \end{array}$

$$\underbrace{(f \circ g)'(a)}_{\text{ax}} = \underbrace{f'(g(a)) \cdot g'(a)}_{\text{ax}} \quad y = g(x)$$

pf

$$= \lim_{x \rightarrow a} \frac{f(g(x)) - f(g(a))}{x - a} //$$

idea: replace it by

$$\lim_{x \rightarrow a} \frac{f(g(x)) - f(g(a))}{\underbrace{g(x) - g(a)}_{=0?}} \cdot \lim_{x \rightarrow a} \frac{g(x) - a}{x - a}$$

$$\lim_{y \rightarrow g(a)} \frac{f(y) - f(g(a))}{y - g(a)} \cdot \lim_{x \rightarrow a} \frac{g(x) - a}{x - a}$$

Consider

$$\varphi(y) := \begin{cases} \frac{f(y) - f(g(a))}{y - g(a)} & \text{if } y \neq g(a) \\ f'(g(a)) & \text{if } y = g(a) \end{cases}$$

Note that ①  $\varphi$  is continuous at  $g(a)$

②  $g$  is differentiable at  $a$

$\Rightarrow g$  is continuous at  $a$

① + ②  $\Rightarrow \boxed{\varphi \circ g \text{ is continuous at } a.} \quad (*)$

Note that  $\forall x \neq a$ ,

$$\frac{f(g(x)) - f(g(a))}{x - a} = \varphi(g(x)) \cdot \frac{g(x) - g(a)}{x - a}$$

case 1:  $g(x) \neq g(a)$ ,  $\text{RHS} = \frac{f(g(x)) - f(g(a))}{g(x) - g(a)} \cdot \frac{g(x) - g(a)}{x - a}$   
 case 2:  $g(x) = g(a)$   
 $\Rightarrow \text{RHS} = f'(g(a)) \cdot \frac{g(x) - g(a)}{x - a} = 0 = \text{LHS}$

So

$$(f \circ g)'(a) = \lim_{x \rightarrow a} \frac{f(g(x)) - f(g(a))}{x - a}$$

$$= \lim_{x \rightarrow a} \left( \varphi(g(x)) \cdot \frac{g(x) - g(a)}{x - a} \right)$$

by assumption  $\varphi(g(x)) \rightarrow \varphi(g(a))$  (marked with  $(*)$ )  
 $\frac{g(x) - g(a)}{x - a} \rightarrow g'(a)$

$$= \lim_{x \rightarrow a} \varphi(g(x)) \cdot \lim_{x \rightarrow a} \frac{g(x) - g(a)}{x - a}$$

$$= \varphi(g(a)) \cdot g'(a)$$

$$= f'(g(a)) \cdot g'(a)$$

#

# Example

$$\textcircled{1} \frac{d}{dx} (x^2 - 1)^{100}$$

$$= (f \circ g)'(x)$$

$$f(y) = y^{100}, \quad g(x) = x^2 - 1$$

$$\Rightarrow f(g(x)) = (x^2 - 1)^{100}$$

$$f'(y) = 100 \cdot y^{99}$$

$$g'(x) = 2x$$

chain rule

$$f'(g(x)) \cdot g'(x)$$

$$= 100 \cdot (x^2 - 1)^{99} \cdot 2x$$

~~≠~~

$$\textcircled{2} \frac{d}{dx} \left( x - \frac{1}{x} \right)^{-3} \stackrel{\text{chain}}{=} \underbrace{-3 \cdot \left( x - \frac{1}{x} \right)^{-4}}_{\frac{dz}{dy}} \cdot \underbrace{\left( x - \frac{1}{x} \right)'}_{\frac{dy}{dx}}$$

$$\frac{dz}{dx}$$

$$y = x - \frac{1}{x}$$

$$z = y^{-3}$$

$$\frac{dz}{dy}$$

$$-3 \cdot y^{-4}$$

$$-3 \left( x - \frac{1}{x} \right)^{-4}$$

$$\left( 1 + \frac{1}{x^2} \right)$$

$$\frac{dy}{dx}$$

$$1 - \left( \frac{-1}{x^2} \right)$$

$$\textcircled{3} \frac{d}{dx} \left( \underbrace{(x+1)}_y^5 + 1 \right)^4$$

$$y = x+1$$

$$z = y^5 + 1$$

$$u = z^4$$

$$= \frac{du}{dx}$$

$$4z^3$$

$$5y^4$$

$$4$$

chain

$\frac{du}{dz}$

$\frac{dz}{dy}$

chain

$\frac{du}{dz}$

$\frac{dz}{dy}$

$\frac{dy}{dx}$

$$\text{rule } \frac{d}{dz} \cdot \frac{d}{dx} \quad \text{rule } \left( \frac{du}{dz} \right) \cdot \left( \frac{du}{dy} \right) \cdot \left( \frac{dy}{dx} \right)$$

$$= 4((x+1)^5 + 1)^3 \cdot 5(x+1)^4 \cdot 1 \quad \#$$

④ Let

$$\begin{cases} y = 3u + 1 \\ u = x^{-2} \\ x = 1 - s \end{cases}$$

Find  $\frac{dy}{ds}$ .

sol

$$\frac{dy}{ds} = \frac{dy}{dx} \cdot \frac{dx}{ds} = \frac{dy}{du} \cdot \frac{du}{dx} \cdot \frac{dx}{ds}$$

$$= 6x^{-3} = 6(1-s)^{-3} \quad \#$$

Thm ((3.6.1), (3.6.2))

$$\sin x, \cos x \in C^\infty(\mathbb{R}).$$

Λ 1

Hence

$$(\sin x)' = \cos x$$

$$(\cos x)' = -\sin x$$

Pf

Recall that

$$\lim_{h \rightarrow 0} \frac{\sin h}{h} = 1$$

$$\lim_{h \rightarrow 0} \frac{\cos h - 1}{h} = 0$$

$\sin x \cos h + \cos x \sin h$

So

$$(\sin x)' = \lim_{h \rightarrow 0} \frac{\sin(x+h) - \sin x}{h}$$

$$= \lim_{h \rightarrow 0} \left( \sin x \cdot \frac{\cos h - 1}{h} + \cos x \cdot \frac{\sin h}{h} \right)$$

$$= \cos x$$

$\cos x \cos h - \sin x \sin h$

and

$$(\cos(x+h) - \cos x)$$

$$(\cos x)' = \lim_{h \rightarrow 0} \frac{\cos(x+h) - \cos x}{h}$$

$$= \lim_{h \rightarrow 0} \left( \cos x \cdot \frac{\cos h - 1}{h} - \sin x \cdot \frac{\sin h}{h} \right)$$

$$= -\sin x$$

Recall:  $\left(\frac{f}{g}\right)' = \frac{f'g - f \cdot g'}{g^2}$  ~~##~~

Cor

$$\bullet (\tan x)' = \left( \frac{\sin x}{\cos x} \right)'$$

$$= \frac{(\sin x)' \cdot \cos x - \sin x \cdot (\cos x)'}{\cos^2 x}$$

$$= \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x} = \sec^2 x$$

$$\bullet (\cot x)' = (\tan(\frac{\pi}{2} - x))'$$

$$\text{chain rule } \frac{d \tan y}{dy} \bigg|_{y = \frac{\pi}{2} - x} \cdot \frac{d(\frac{\pi}{2} - x)}{dx}$$

$$= \sec^2\left(\frac{\pi}{2} - x\right) \cdot (-1)$$

$$= -\csc^2 x$$

$$\bullet (\sec x)' = \left(\frac{1}{\cos x}\right)' = \frac{-(\cos x)'}{\cos^2 x}$$

$$= \frac{\sin x}{\cos^2 x} = \sec x \cdot \tan x$$

$$\bullet (\csc x)' = \left(\sec\left(\frac{\pi}{2} - x\right)\right)' \stackrel{\text{chain rule}}{=} -\sec\left(\frac{\pi}{2} - x\right) \cdot \tan\left(\frac{\pi}{2} - x\right)$$

$$= -\csc x \cot x$$

Example

$$y = x^2 + 1$$

$$\sec y \cdot \tan y$$

$$\textcircled{1} \frac{d}{dx} \sec(x^2 + 1) \stackrel{\text{chain rule}}{=} \left(\frac{d \sec y}{dy}\right) \cdot \frac{dy}{dx}$$

$$= \sec(x^2 + 1) \cdot \tan(x^2 + 1) \cdot 2x \quad \#$$

$$\textcircled{2} (\sin x^\circ)' = \left(\sin\left(\frac{\pi}{180} \cdot x\right)\right)'$$

$$\stackrel{\text{chain}}{=} \cos\left(\frac{\pi}{180} x\right) \cdot \frac{\pi}{180}$$

rule  $\cos \frac{\pi}{180} \cdot 180$

$$= \frac{\pi}{180} \cdot \cos 180^\circ \quad \neq$$

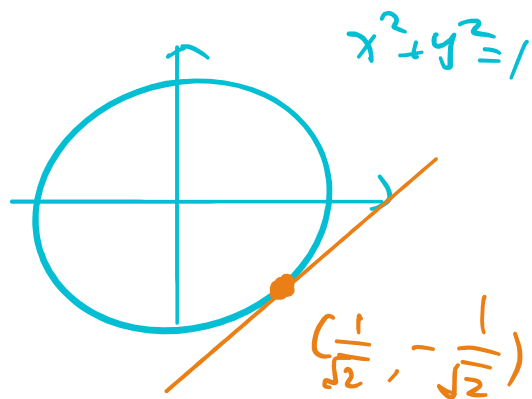
## Implicit differentiation

### Example

① Find the tangent line of

$$x^2 + y^2 = 1 \quad \text{--- (*)}$$

at  $(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}})$ .



sol

$$\frac{dy}{dx} = ?$$

Differentiate (\*) :

$$\frac{d}{dx} (x^2 + y^2) = \frac{d}{dx} (1) = 0$$

$$\overset{2x}{=} \frac{d}{dx} (x^2) + \frac{d}{dx} (y^2) \overset{2y}{=} \frac{dy^2}{dy} \cdot \frac{dy}{dx}$$

chain rule

||

$$2x + 2y \cdot \frac{dy}{dx} = 0$$

$$\text{At } (x, y) = \left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right),$$

$$2 \cdot \frac{1}{\sqrt{2}} + 2 \left(-\frac{1}{\sqrt{2}}\right) \cdot \frac{dy}{dx} = 0$$

$$\Rightarrow \frac{dy}{dx} = +1$$

$\Rightarrow$  The tangent line is

$$y + \frac{1}{\sqrt{2}} = 1 \left(x - \frac{1}{\sqrt{2}}\right) \quad \#$$

② Suppose

$$\cos(x-y) = xy \quad (*)$$

$$Q: \frac{dy}{dx} = ?$$

Sol

$(*) \Rightarrow$

chain  
rule

//

$z = x-y$

$d \cos z$

$dz$

$$\frac{d}{dx} (\cos(x-y)) = \frac{d}{dx} (xy) = \overset{1}{(x)'} \cdot y + x \overset{\frac{dy}{dx}}{(y)'} \\ = y + x \cdot \frac{dy}{dx}$$

$$\frac{d}{dz} \cdot \frac{d}{dx}$$

$$= -\sin z \cdot \left(1 - \frac{dy}{dx}\right)$$

$$= -\sin(x-y) \cdot \left(1 - \frac{dy}{dx}\right)$$

$$\Rightarrow \frac{dy}{dx} \cdot (x - \sin(x-y)) = -\sin(x-y) - y$$

$$\Rightarrow \frac{dy}{dx} = \frac{\sin(x-y) + y}{\sin(x-y) - x} \quad \#$$

Prop

For  $x > 0$ ,

$(n, m \in \mathbb{Z}, n \neq 0)$

$$\left(x^{\frac{m}{n}}\right)' = \frac{m}{n} \cdot x^{\frac{m}{n}-1}$$

pf

Step 1:  $\left(x^{\frac{1}{n}}\right)' = ?$

Let  $y = x^{\frac{1}{n}}$

$$\Rightarrow y^n = x \Rightarrow \frac{d}{dx}(y^n) = \frac{d}{dx} x = 1$$

chain rule

$n y^{n-1} \frac{dy}{dx}$

$$\frac{dy}{dx} \cdot \frac{dx}{dy} = n \cdot y \cdot \frac{1}{y}$$

$$\Rightarrow \frac{dy}{dx} = \frac{1}{n \cdot y^{n-1}} = \frac{1}{n (x^{\frac{1}{n}})^{n-1}}$$

$$= \frac{1}{n} \cdot x^{-\frac{n-1}{n}} = \frac{1}{n} x^{\frac{1}{n}-1}$$

Step 2:

$$(x^{\frac{m}{n}})' = \left( (x^{\frac{1}{n}})^m \right)'$$

$$y = x^{\frac{1}{n}}$$

$$\stackrel{\text{chain rule}}{=} \frac{d y^m}{d y} \cdot \frac{d y}{d x} = m y^{m-1} (x^{\frac{1}{n}})'$$

$$\stackrel{\text{by Step 1}}{=} m \cdot (x^{\frac{1}{n}})^{m-1} \cdot \frac{1}{n} \cdot x^{\frac{1}{n}-1}$$

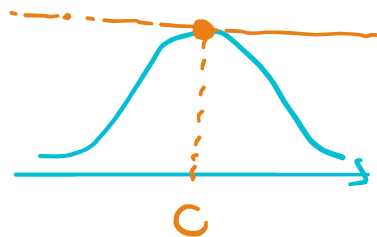
$$= \frac{m}{n} \cdot x^{\frac{m-1}{n} + \frac{1}{n} - 1} = \frac{m}{n} x^{\frac{m}{n}-1}$$

#

§ Mean value theorem 平均值定理

## Lemma

Let  $f$  be a differentiable function on  $(a, b)$ . Suppose  $f$  takes a maximum value or a minimum value at  $x = c$ .



Then  $f'(c) = 0$ .

pf

(min is similar)

Assume  $f$  takes a max. value at  $x = c$ .

$$\Rightarrow f(c+h) - \underline{f(c)} \leq 0 \quad \forall h \in (a, b)$$

$$\leq 0 \text{ if } h > 0 \quad \textcircled{1}$$

$$\Rightarrow \frac{f(c+h) - f(c)}{h}$$

$$\textcircled{f'(c)}$$

|| by assumption

$f'(c)$  exists

$$\geq 0 \text{ if } h < 0 \quad \textcircled{2}$$

$$\textcircled{1} \Rightarrow \lim_{h \rightarrow 0^+} \frac{f(c+h) - f(c)}{h}$$

$$\leq 0$$

$$\textcircled{2} \Rightarrow f'(c) = \lim_{h \rightarrow 0^-} \frac{f(c+h) - f(c)}{h} \quad (\geq 0)$$

$$\Rightarrow f'(c) = 0 \quad \Downarrow$$

Thm (Mean Value Thm, Thm 4.1.1)

If  $f$  is differentiable on  $(a, b)$   
and Continuous on  $[a, b]$ , then

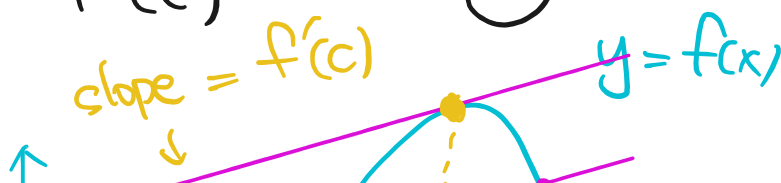
$\exists c \in (a, b)$  s.t.

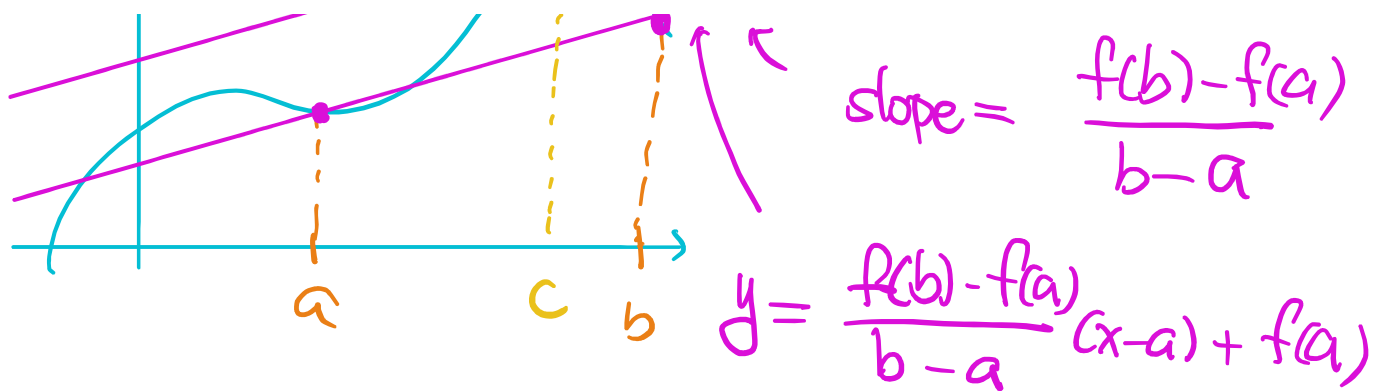
$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

In particular (Rolle's Thm, Thm 4.1.3),  
if, in addition,  $f(a) = f(b) = 0$ , then

$\exists c \in (a, b)$  s.t.

$$f'(c) = 0$$





pf

Step 1 (Rolle's Thm):

Suppose  $g(a) = g(b) = 0$ , and  $g$  is differentiable on  $(a, b)$ ,  
continuous on  $[a, b]$

By the extreme value thm,  $\exists c_0, c_1 \in [a, b]$   
 such that  $g$  takes a minimum value  $\hat{m} = g(c_0)$  at  $c_0$   
 .. maximum ..  $\hat{M} = g(c_1)$

① If  $m = M = 0$ , then  $g(x) = 0 \quad \forall x \in [a, b]$   
 $\Rightarrow g'(x) = 0 \quad \forall x \in (a, b)$   
 $\Rightarrow \exists c \left( \text{e.g. } \frac{a+b}{2} \right) \in (a, b) \quad \text{s.t.} \quad g'(c) = 0$

② If not, i.e. one of  $m$  and  $M$  is nonzero

ASSUME  $M \neq 0$  (  $m \neq 0$  is similar ).

$$\Rightarrow c_1 \neq a, b \Rightarrow c_1 \in (a, b)$$

By Lemma,  $g'(c_1) = 0 \Rightarrow$  Rolle's Thm.

Step 2 (MVT):

Consider

polynomial  $\Rightarrow$  diff.  
cont.

$$g(x) = f(x) - \left( \frac{f(b) - f(a)}{b - a} (x - a) + f(a) \right)$$

$$\Rightarrow g(a) = f(a) - (0 + f(a)) = 0$$

$$g(b) = f(b) - \left( \frac{f(b) - f(a)}{b - a} (b - a) + f(a) \right) = 0$$

$g$  is differentiable on  $(a, b)$

" continuous on  $[a, b]$

$\Rightarrow$  By Step 1,  $\exists c \in (a, b)$  s.t.

$$g'(c) = 0$$

$\parallel$

$$f(b) - f(a)$$

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

$$\Rightarrow f'(c) = \frac{f(b) - f(a)}{b - a} \quad \#$$

Cor (Generalized Mean Value Thm).

Let  $f, g \in C^1[a, b] \cap C'(a, b)$

If  $g'(x) \neq 0 \quad \forall x \in (a, b)$ , then  $\exists c \in (a, b)$   
s.t.

$$\frac{f(b) - f(a)}{g(b) - g(a)} = \frac{f'(c)}{g'(c)}$$

$(b > a)$

pf

First note that by MVT,  $\exists c_0$  s.t.

$$\frac{g(b) - g(a)}{b - a} = g'(c_0) \neq 0$$

$$\Rightarrow g(b) - g(a) = g'(c_0) \cdot (b - a) \neq 0$$

Consider

$n_1, n_2$

$$F(x) = f(x) - f(a) - \frac{f(b) - f(a)}{g(b) - g(a)} (g(x) - g(a))$$

$$F \in C^0[a, b] \cap C^1(a, b)$$

$\Rightarrow$  By MVT,  $\exists c \in (a, b)$  s.t.

$$F'(c) = \frac{F(b) - F(a)}{b - a} \parallel \frac{f(b) - f(a) - \frac{f(b) - f(a)}{g(b) - g(a)} (g(b) - g(a))}{b - a} = 0$$

$$\parallel \frac{f(b) - f(a) - \frac{f(b) - f(a)}{g(b) - g(a)} (g(b) - g(a))}{b - a} = 0$$

$$\Rightarrow \frac{f(b) - f(a)}{g(b) - g(a)} = \frac{f'(c)}{g'(c)} \quad \#$$

Example

$$\text{Let } f(x) = \sqrt{1-x}, \quad x \in [-1, 1].$$

$$\Rightarrow f \in C^0[-1, 1] \cap C^1(-1, 1)$$

By MVT,  $\exists c \in (-1, 1)$  s.t.

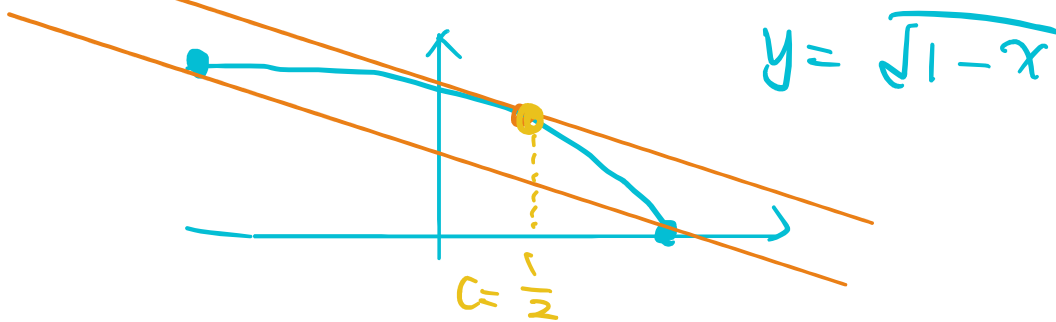
$$f'(c) = \frac{f(1) - f(-1)}{1 - (-1)} = -\frac{\sqrt{2}}{2}$$

In this example, we can solve  $c$ :

$$f'(c) = \frac{d}{dx} (1-x)^{\frac{1}{2}} \Big|_{x=c} = \frac{1}{2} (1-x)^{\frac{1}{2}-1} \cdot (-1) \Big|_{x=c}$$

$$= -\frac{1}{2} \frac{1}{\sqrt{1-c}} = -\frac{\sqrt{2}}{2}$$

$$\Rightarrow \sqrt{1-c} = \frac{1}{\sqrt{2}} \Rightarrow 1-c = \frac{1}{2} \Rightarrow \underline{c = \frac{1}{2}}$$



Example

Suppose  $f \in C^1(\mathbb{R})$ . Assume

(i)  $f(1) = 2$

(ii)  $2 \leq f'(x) \leq 3 \quad \forall x \in \mathbb{R}$ .

Prove that  $8 \leq f(4) \leq 11$ .

pf

By MVT,  $\exists c \in (1, 4)$  s.t.

$$2 \leq f'(c) = \frac{f(4) - \underbrace{f(1)}_{=2}}{4-1} \leq 3$$

2

4 - 1

1

By (i), (ii),

$$2 \leq \frac{f(4) - 2}{3} \leq 3$$

$$\Rightarrow \underset{\substack{\parallel \\ 8}}{6+2} \leq f(4) \leq \underset{\substack{\parallel \\ 11}}{9+2}$$

#

e.g.  $1 - \frac{100}{n} \rightarrow 1 > 0$

$$\begin{aligned} |a-b| &\geq |a|-|b| \\ |b-a| &\geq |b|-|a| \\ |a-b| &\geq (|a|-|b|) \end{aligned}$$

常見錯誤

1.(a)

A. 好多人的寫法是這樣，主要是三角不等式只做了單邊：

$|a_n| - |L| \leq |a_n - L| \Rightarrow |a_n| - |L| \leq |a_n - L|$ ，應該要再做另一邊的不等式才能有如此推論。

B. 有少數比較誇張的是這樣：

分成3種情形討論，當然中間的論證完全不行。

If  $L > 0$ , then  $a_n > 0$  for all  $n \in \mathbb{N} \Rightarrow ||a_n| - |L|| = |a_n - L| \dots$

If  $L = 0$ , then  $a_n = 0$  for all  $n \in \mathbb{N} \Rightarrow ||a_n| - |L|| = |0 - 0| = 0 \dots$

If  $L < 0$ , then  $a_n < 0$  for all  $n \in \mathbb{N} \Rightarrow ||a_n| - |L|| = |L - a_n| = |a_n - L| \dots$

1.(b)

e.g.  $a_n = \frac{(-1)^n}{n} \rightarrow 0$

幾乎沒問題，有些人可能忘記討論  $L < 0$  的情形。

$$\lim_{n \rightarrow \infty} \frac{1}{b_n} = \frac{1}{L}$$

2.

A. 有些人的錯誤是直接假設結論是對的：

$\forall \epsilon > 0 \exists N \in \mathbb{N}$  such that  $n \geq N \Rightarrow |\frac{1}{b_n} - \frac{1}{L}| < \epsilon$ . 接著推論一番，得到結論  $\lim_{n \rightarrow \infty} \frac{1}{b_n} = \frac{1}{L}$

B.  $\epsilon$  並非固定，未必能找到  $N$ ：

By the definition of  $\lim_{n \rightarrow \infty} b_n = L$ ,  $\forall \epsilon > 0 \exists N \in \mathbb{N}$  such that  $n \geq N \Rightarrow |b_n - L| < |b_n||L|\epsilon$ . 接著對倒數估計...

$\epsilon$

3.

大致上只有符號沒寫好：

例如： $\lim_{n \rightarrow \infty} \frac{n^2}{n+1} = \lim_{n \rightarrow \infty} n$ ，這樣子不顧極限是否存在使用 limit law。

## 1 Problem 4

Suppose that  $(a_n)_{n=1}^{\infty}$  is a sequence such that  $\lim_{n \rightarrow \infty} a_n = \alpha$ . Define the average sequence by

$$\sigma_n = \frac{a_1 + \cdots + a_n}{n}.$$

(a) Prove that for any  $\epsilon > 0$ , there exists  $N_\epsilon$  such that for all  $n \geq N_\epsilon$ , the following inequality holds:

$$\frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha - \epsilon)}{n} < \sigma_n < \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n}$$

• 同學們會寫

錯誤寫法  $\lim_{n \rightarrow \infty} a_n = \alpha \Rightarrow \exists N \in \mathbb{N}$  such that  $a_n = \alpha$  when  $n > N$ .

(b) Prove that the sequence  $(\sigma_n)_{n=1}^{\infty}$  is also convergent, and  $\lim_{n \rightarrow \infty} \sigma_n = \alpha$ .

- 本題無法直接應用夾擠定理 (pinching theorem)。比較精簡的做法應取  $\limsup$  與  $\liminf$ 。
- 如果想要避免使用  $\sup$  跟  $\inf$ ，這裡提供一個寫法：(Sketch) 給定任意的  $\epsilon$ ，依照 a 小題可以找到  $N_\epsilon$  使得

$$\sigma_n < \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n}$$

兩邊扣掉  $\alpha$  後得到

$$\sigma_n - \alpha \leq \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n} - \alpha = \epsilon + \frac{1}{n} \underbrace{(a_1 + \cdots + a_{N_\epsilon} - N_\epsilon(\alpha + \epsilon))}_M$$

由於  $M$  是固定實數，我們可以找一個  $\tilde{N}$  使得當  $n > \tilde{N}$  時， $\frac{M}{n} < \epsilon$ 。因此對任意的  $\epsilon$ ，我們都可以找到  $N = \max\{N_\epsilon, \tilde{N}\}$  使得當  $n > N$  時， $\sigma_n - \alpha < 2\epsilon$ 。不等式的另一側是類似的做法。

## 2 Problem 5

(f)  $\lim_{x \rightarrow -\infty} \frac{\sqrt{x^2+1}}{x+1}$ .

- 應該把  $x$  看成負的，所以  $\sqrt{\frac{1}{x^2}} = -\frac{1}{x}$ 。

## 3 Problem 6

Let  $f(x)$  be a real valued function which is continuous in  $(-\infty, \infty)$ . Suppose that

$$\lim_{n \rightarrow \infty} \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} = 1.$$

Prove that  $f(x)$  has infinitely many zeros in the half line  $(0, +\infty)$ .

- 把題目誤解為函數的極限而非數列的極限。也就是說把  $n \rightarrow \infty$  的  $n$  視為  $\mathbb{R}$  在討論。
- 有些人會寫：

錯誤寫法： $\lim_{n \rightarrow \infty} \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} = 1 \Rightarrow f(n\pi + \frac{\pi}{3}) = \sin(n\pi + \frac{\pi}{3})$

- 忽略了  $\sin(n\pi + \frac{\pi}{3})$  會發散：

錯誤寫法： $\lim_{n \rightarrow \infty} \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} = 1 \Rightarrow \lim_{n \rightarrow \infty} f(n\pi + \frac{\pi}{3}) = \lim_{n \rightarrow \infty} \sin(n\pi + \frac{\pi}{3})$

- 忽略了當  $n$  是奇數時， $\sin(n\pi + \frac{\pi}{3}) < 0$  而忘記變號：

錯誤寫法： $\frac{1}{2} < \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} < \frac{3}{2} \Rightarrow \frac{1}{2} \sin(n\pi + \frac{\pi}{3}) < f(n\pi + \frac{\pi}{3}) < \frac{3}{2} \sin(n\pi + \frac{\pi}{3})$

$a < b, r < 0 \Rightarrow ra > rb$

#### 4 Problem 7

Let

check: ① 是否 continuous  
② 是否 ...  
③ 是否  $\neq 0$

$$f(x) = \begin{cases} \frac{\sin(x - \frac{\pi}{2} \cos x)}{x^2 + 1}, & \text{if } |x| > 2\pi, \\ -\frac{x}{4\pi^2(4\pi^2 + 1)}, & \text{if } |x| \leq 2\pi. \end{cases}$$

$| \frac{\sin(\dots)}{x^2+1} | \leq \frac{1}{x^2+1} < \frac{1}{4\pi^2+1}$  when  $|x| > 2\pi$

$[-2\pi, 2\pi]$

(a) Prove that  $f$  is continuous on  $(-\infty, \infty)$ .

- 忘記說明為何函數在  $(-\infty, -2\pi) \cup (-2\pi, +2\pi) \cup (+2\pi, +\infty)$  是連續的。
- 忘記說明  $x^2 + 1 \neq 0$ 。這是重要的！
- 函數在  $c$  連續應包含兩件事：

$$1. \lim_{x \rightarrow c} f(x) \text{ exists and } 2. \lim_{x \rightarrow c} f(x) = f(c)$$

同學大多忘記把條件 2 寫進過程了。

(b) Prove that  $f$  is bounded on  $(-\infty, \infty)$ , i.e. there exists  $M > 0$  such that  $|f(x)| \leq M$  for any  $x \in (-\infty, \infty)$ .

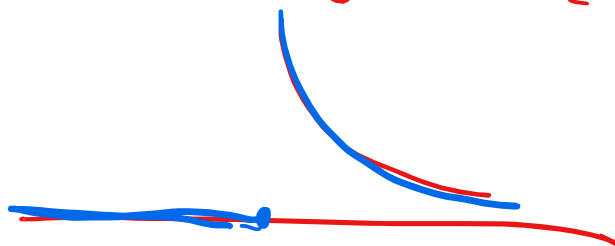
- 有部分同學寫到  $\lim_{x \rightarrow \pm\infty} f(x) = 0$  表示  $f$  有界。這裡應該要加上條件  $f$  是連續的。

(Anti-ex: seq)

$\lim_{n \rightarrow \infty} a_n \text{ exists} \Rightarrow (a_n) \text{ is bdd}$

$\lim_{x \rightarrow \infty} f(x) \text{ exists} \not\Rightarrow f \text{ is bdd}$

$$f(x) = \begin{cases} \frac{1}{x} & x > 0 \\ 0 & x \leq 0 \end{cases}$$



# National Tsing Hua University

## Calculus I – Midterm

Instructor: Hsuan-Yi Liao

Fall, 2025

Name: Answer

Student ID: \_\_\_\_\_

- This exam contains 9 pages (including this cover page) and 8 questions.
- Total of points is 300.
- Time limit: **100 minutes**.
- Write down your computation or arguments in details unless otherwise stated.
- The use of a calculator, cell phone, or any other electronic device is **NOT** permitted.
- The use of books or notes of any kind is **NOT** permitted.
- The use of L'Hôspital's rule is **NOT** allowed in this exam.

| 學號                    | 中文姓名 | Midterm    | Quiz3 | Quiz4 | Quiz5 | Final |
|-----------------------|------|------------|-------|-------|-------|-------|
| Average               |      | 182.747895 |       |       |       |       |
| Average (except zero) |      | 192.451327 |       |       |       |       |
| Quartile 0            |      | 0          |       |       |       |       |
| Quartile 1            |      | 150        |       |       |       |       |
| Quartile 2            |      | 196        |       |       |       |       |
| Quartile 3            |      | 237.5      |       |       |       |       |
| Quartile 4            |      | 296        |       |       |       |       |
| 標準差                   |      | 70.213502  |       |       |       |       |
| 非零數                   |      | 113        |       |       |       |       |
| 不到50%人數               |      | 29         |       |       |       |       |

Midterm

| Score Range | Frequency |
|-------------|-----------|
| 0-30        | 6         |
| 30-60       | 2         |
| 60-90       | 5         |
| 90-120      | 6         |
| 120-150     | 10        |
| 150-180     | 16        |
| 180-210     | 27        |
| 210-240     | 21        |
| 240-270     | 19        |
| 270-300     | 7         |

1. Let  $(a_n)_{n=1}^{\infty}$  be a sequence, and  $L \in \mathbb{R}$ .

(a) (15 points) Prove that if  $\lim_{n \rightarrow \infty} a_n = L$ , then  $\lim_{n \rightarrow \infty} |a_n| = |L|$ .

(b) (15 points) Is there a divergent sequence  $(b_n)_{n=1}^{\infty}$  such that  $\lim_{n \rightarrow \infty} |b_n| = L$ ? Prove your answer. (Hint: Consider two cases:  $L = 0$  and  $L \neq 0$ .)

(a) Since  $\lim_{n \rightarrow \infty} a_n = L$ ,  $\forall \varepsilon > 0$ ,  $\exists N_\varepsilon$  s.t.

$$|a_n - L| < \varepsilon \quad \forall n \geq N_\varepsilon$$

$$\Rightarrow |a_n| - |L| \leq |a_n - L| < \varepsilon \quad \forall n \geq N_\varepsilon$$

$$\Rightarrow \lim_{n \rightarrow \infty} |a_n| = |L|. \quad \#$$

(b) case 1:  $L = 0$ .

If  $\lim_{n \rightarrow \infty} |b_n| = 0$ , then  $\forall \varepsilon > 0 \exists N_\varepsilon$  s.t.

$$||b_n| - 0| < \varepsilon$$

$$|b_n| = |b_n - 0|$$

$$\Rightarrow \lim_{n \rightarrow \infty} b_n = 0$$

$$\forall n \geq N_\varepsilon$$

(NO)

case 2:  $L > 0$ .

Choose  $b_n = (-1)^n L \Rightarrow \lim_{n \rightarrow \infty} |b_n| = L$ , but

$(b_n)_{n=1}^{\infty}$  diverges (since it has 2 subseq's

converging to different numbers:  $b_{2k-1} \rightarrow -L$  as  $k \rightarrow \infty$   
 $b_{2k} \rightarrow L$  as  $k \rightarrow \infty$ )

case 3:  $L < 0$ .

Since  $|b_n| \geq 0 \forall n$ ,  $\lim_{n \rightarrow \infty} |b_n| \geq 0 \Rightarrow \neq L < 0$ . NO  $\#$



3. Prove the convergence of the sequence:

(a) (20 points) Prove that the sequence  $\left(\frac{\sin(n) + \cos(n)}{\sqrt{n}}\right)_{n=1}^{\infty}$  converges.

(b) (20 points) Prove that the sequence  $\left(\frac{n^4 - 3n^2 + n + 2}{n^3 - 7n}\right)_{n=1}^{\infty}$  diverges.

(c) (20 points) Prove that the sequence  $\left(\cos\left(\frac{n\pi}{3}\right)\right)_{n=1}^{\infty}$  diverges.

$$(a) \quad \left| \frac{\sin n + \cos n}{\sqrt{n}} \right| \leq \frac{|\sin n| + |\cos n|}{\sqrt{n}} \leq \frac{2}{\sqrt{n}} \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

By the pinching thm,

$$\lim_{n \rightarrow \infty} \frac{\sin n + \cos n}{\sqrt{n}} \text{ exists, } = 0. \quad \#$$

$$(b) \quad \frac{n^4 - 3n^2 + n + 2}{n^3 - 7n} = \frac{n^4}{n^3 - 7n} - \frac{3n^2 + n + 2}{n^3 - 7n} = \frac{3\frac{1}{n} + \frac{1}{n^2} + \frac{2}{n^3}}{1 - 7\frac{1}{n^2}} \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

$$\frac{n}{1 - 7\frac{1}{n^2}} \geq n \quad \forall n \geq 3$$

Convergent  $\Rightarrow$  bold

$$\Rightarrow \frac{n^4 - 3n^2 + n + 2}{n^3 - 7n} \text{ is unbold} \Rightarrow \text{div.} \quad \#$$

(c)  $\exists$  2 subseq. with different limits:

$$\cos\left(\frac{6k\pi}{3}\right) = 1 \rightarrow 1$$

$\#$

as  $k \rightarrow \infty$

$$\cos\left(\frac{(6k+1)\pi}{3}\right) = \frac{1}{2} \rightarrow \frac{1}{2}$$

$\Rightarrow$  div.  $\#$

4. Suppose that  $(a_n)_{n=1}^{\infty}$  is a sequence such that  $\lim_{n \rightarrow \infty} a_n = \alpha$ . Define the average sequence by

$$\sigma_n = \frac{a_1 + \cdots + a_n}{n}.$$

(a) (15 points) Prove that for any  $\epsilon > 0$ , there exists  $N_\epsilon$  such that for all  $n \geq N_\epsilon$ , the following inequality holds:

$$\frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha - \epsilon)}{n} < \sigma_n < \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n}.$$

(b) (15 points) Prove that the sequence  $(\sigma_n)_{n=1}^{\infty}$  is also convergent, and  $\lim_{n \rightarrow \infty} \sigma_n = \alpha$ .

(a) Since  $\lim_{n \rightarrow \infty} a_n = \alpha$ ,  $\forall \epsilon > 0, \exists N_\epsilon \in \mathbb{N}$  s.t.  $|a_n - \alpha| < \epsilon$   $\forall n \geq N_\epsilon$ .  
 $\alpha - \epsilon < \text{each term} < \alpha + \epsilon$

$$\Rightarrow \forall n \geq N_\epsilon$$

$$\sigma_n = \frac{(a_1 + \cdots + a_{N_\epsilon}) + (a_{N_\epsilon+1} + \cdots + a_n)}{n}$$

$$\frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha - \epsilon)}{n} < \sigma_n < \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n}$$

$$\Rightarrow \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha - \epsilon)}{n} < \sigma_n < \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n} \quad \forall n \geq N_\epsilon$$

(b) By (a), we have

$$\lim_{n \rightarrow \infty} \left( \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha - \epsilon)}{n} \right) \leq \lim_{n \rightarrow \infty} \sigma_n \leq \lim_{n \rightarrow \infty} \left( \frac{a_1 + \cdots + a_{N_\epsilon}}{n} + \frac{(n - N_\epsilon)(\alpha + \epsilon)}{n} \right)$$

$\parallel$   $\alpha - \epsilon$   $\parallel$   $\alpha + \epsilon$

$$\forall \epsilon > 0, \Rightarrow \lim_{n \rightarrow \infty} \sigma_n = \alpha$$

Similarly,  $\lim_{n \rightarrow \infty} \sigma_n = \alpha$

5. Evaluate the limits.

(a) (10 points)  $\lim_{x \rightarrow -1} |x|(x^4 - 3)$ .  $\swarrow$  continuous  $= 1 \cdot (1^4 - 3) = -2$  #

(b) (10 points)  $\lim_{x \rightarrow 1} \frac{x^{10} - 1}{x^3 - 1}$ .  $= \lim_{x \rightarrow 1} \frac{x^9 + \dots + 1}{x^2 + x + 1} = \frac{10}{3}$  #

(c) (10 points)  $\lim_{x \rightarrow 2^+} f(x)$  if  $f(x) = \begin{cases} 2x - 1, & x \leq 2 \\ x^2 - x, & x > 2. \end{cases} = \lim_{x \rightarrow 2^+} x^2 - x = 2^2 - 2 = 2$  #

(d) (10 points)  $\lim_{x \rightarrow \pi} \frac{\sin x}{x - \pi}$ .

(e) (10 points)  $\lim_{x \rightarrow 0} \frac{\sin 7x - \sin 5x}{\sin x}$ .

(f) (10 points)  $\lim_{x \rightarrow -\infty} \frac{\sqrt{x^2 + 1}}{x + 1}$ .

(d)  $= \lim_{y \rightarrow 0} \frac{\sin(y + \pi)}{y} = \lim_{y \rightarrow 0} \frac{-\sin y}{y} = -1$  #

(e)  $= \lim_{x \rightarrow 0} \frac{7 \cdot \frac{\sin 7x}{7x} - \frac{\sin 5x}{5x} \cdot 5}{\frac{\sin x}{x}} = \frac{7 - 5}{1} = 2$  #

(f)  $= \lim_{\substack{x \rightarrow -\infty \\ x < 0}} \frac{\frac{1}{(-x)} \sqrt{x^2 + 1}}{-1 - \frac{1}{x}} = \lim_{x \rightarrow -\infty} \frac{\sqrt{\frac{1}{x^2}(x^2 + 1)}}{-1 - \frac{1}{x}} = \lim_{x \rightarrow -\infty} \frac{\sqrt{1 + \frac{1}{x^2}}}{-1 - \frac{1}{x}} = \frac{1}{-1} = -1$  #

6. (30 points) Let  $f(x)$  be a real valued function which is continuous in  $(-\infty, \infty)$ . Suppose that

$$\lim_{n \rightarrow \infty} \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} = 1.$$

Prove that  $f(x)$  has infinitely many zeros in the half line  $(0, +\infty)$ .

For  $\varepsilon = \frac{1}{2} > 0$ ,  $\exists N^{\infty}$  s.t.

$$\left| \frac{f(n\pi + \frac{\pi}{3})}{\sin(n\pi + \frac{\pi}{3})} - 1 \right| < \frac{1}{2} \quad \forall n \geq N$$

$$\Rightarrow \frac{1}{2} < \frac{f(n\pi + \frac{\pi}{3})}{\underbrace{\sin(n\pi + \frac{\pi}{3})}_{\sim \frac{\sqrt{3}}{2}}} < \frac{3}{2} \quad \forall n \geq N$$

For  $n = 2k$ ,  $k = \lfloor \frac{N}{2} \rfloor + 1, \lfloor \frac{N}{2} \rfloor + 2, \dots$ ,

$$\frac{1}{2} < \frac{f(2k\pi + \frac{\pi}{3})}{\frac{\sqrt{3}}{2}} < \frac{3}{2} \Rightarrow f(2k\pi + \frac{\pi}{3}) > \frac{\sqrt{3}}{4} > 0$$

For  $n = 2k+1$ ,  $k = \lfloor \frac{N}{2} \rfloor + 1, \lfloor \frac{N}{2} \rfloor + 2, \dots$ ,

$$\frac{1}{2} < \frac{f(2k\pi + \pi + \frac{\pi}{3})}{-\frac{\sqrt{3}}{2}} < \frac{3}{2} \Rightarrow f(2k\pi + \frac{4\pi}{3}) < -\frac{\sqrt{3}}{4} < 0$$

Since  $f$  is continuous, by IVT,  $\exists x_k \in (2k\pi + \frac{\pi}{3}, 2k\pi + \frac{4\pi}{3})$   
 s.t.  $f(x_k) = 0$ ,  $\forall k \geq \lfloor \frac{N}{2} \rfloor + 1$

$\Rightarrow f$  has  $\infty$  zeros in  $(0, \infty)$ . #

7. Let

$$f(x) = \begin{cases} \frac{\sin(x - \frac{\pi}{2} \cos x)}{x^2 + 1}, & \text{if } |x| > 2\pi, \\ -\frac{x^2}{4\pi^2(4\pi^2 + 1)}, & \text{if } |x| \leq 2\pi. \end{cases}$$

(a) (15 points) Prove that  $f$  is continuous on  $(-\infty, \infty)$ .(b) (15 points) Prove that  $f$  is bounded on  $(-\infty, \infty)$ , i.e. there exists  $M > 0$  such that  $|f(x)| \leq M$  for any  $x \in (-\infty, \infty)$ .

(a) Since  $x - \frac{\pi}{2} \cos x$  and  $\sin y$  are continuous on  $\mathbb{R}$ ,

so is  $\sin(x - \frac{\pi}{2} \cos x)$

Since  $x^2 + 1$  is continuous and  $\neq 0 \forall x \in \mathbb{R}$ ,

$\frac{\sin(x - \frac{\pi}{2} \cos x)}{x^2 + 1}$  is continuous on  $\mathbb{R}$ .

$\Rightarrow$  ①  $f$  is continuous at  $x$  to  $|x| > 2\pi$

Since  $-\frac{x^2}{4\pi^2(4\pi^2 + 1)}$  is a polynomial, it is continuous on  $\mathbb{R}$

$\Rightarrow$  ②  $f$  is conti. at  $x$  to  $|x| < 2\pi$

$$\begin{aligned} \text{At } x = 2\pi, \quad \lim_{x \rightarrow 2\pi^+} f(x) &= \frac{\sin(2\pi - \frac{\pi}{2} \cos 2\pi)}{(2\pi)^2 + 1} = -\frac{1}{4\pi^2 + 1} \\ &= \lim_{x \rightarrow 2\pi^-} f(x) = -\frac{(2\pi)^2}{4\pi^2(4\pi^2 + 1)} = f(2\pi) \end{aligned}$$

$\Rightarrow$  ③  $f$  is conti. at  $x = 2\pi$ .

$$\text{At } x = -2\pi, \quad \lim_{x \rightarrow -2\pi^+} f(x) = -\frac{1}{4\pi^2 + 1} = \lim_{x \rightarrow -2\pi^-} f(x) = f(-2\pi)$$

$\Rightarrow$  ④  $f$  is conti. at  $x = -2\pi$

(b) Since  $f$  is conti. on  $[-2\pi, 2\pi]$ ,  $\exists M$  s.t.  $|f(x)| \leq M$   $\forall x \in [-2\pi, 2\pi]$  #

$$\text{For } |x| > 2\pi, |f(x)| \leq \frac{1}{(2\pi)^2 + 1}$$

Take  $M' = \max \{M, \frac{1}{(2\pi)^2 + 1}\}$ ,  $\Rightarrow |f(x)| \leq M' \forall x \in \mathbb{R}$ . #

8. Let  $f(x)$  be a differentiable function.

(a) (15 points) State the definition of  $f'(x)$ , the derivative of  $f$ .

(b) (15 points) Suppose  $f(x) = x^3$ . Use the definition of derivatives to prove that  $f'(x) = 3x^2$ .

$$(a) \quad f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} \quad \#$$

$$(b) \quad (x^3)' = \lim_{h \rightarrow 0} \frac{(x+h)^3 - x^3}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\cancel{(x+h)}^h \cancel{(-x)}^h ((x+h)^2 + (x+h)x + x^2)}{\cancel{h}}$$

$$= \lim_{h \rightarrow 0} ((x+h)^2 + (x+h)x + x^2) = 3x^2 \quad \#$$