

No documents, no calculators, no cell phones or electronic devices allowed.

All your answers must be fully justified, unless noted otherwise.

Exercise 1. In each of the following cases, compute (if it exists) the sum of the series $\sum_n u_n$, where

$$(1) \forall n \in \mathbb{N}, \quad u_n = \frac{n^2}{n!}, \quad (2) \forall n \geq 2, \quad u_n = \ln \left(1 - \frac{1}{n^2} \right), \quad (3) \forall n \in \mathbb{N}, \quad u_n = \frac{n^n}{n!}.$$

Exercise 2.

1. Show that the function f defined on \mathbb{R}_+^* by

$$\forall x \in \mathbb{R}_+^*, \quad f(x) = \sum_{n=0}^{+\infty} \frac{(-1)^n}{1+nx}$$

is (well-defined and) continuous on \mathbb{R}_+^* .

2. Let $a > 0$. Determine $N_a \in \mathbb{N}$ such that

$$\forall x \in [a, +\infty), \quad \left| f(x) - \sum_{n=0}^{N_a} \frac{(-1)^n}{1+nx} \right| < 10^{-3}.$$

Exercise 3. Define the sequences of functions $(f_n)_{n \in \mathbb{N}}$ and $(F_n)_{n \in \mathbb{N}}$ on \mathbb{R}_+ by:

$$\forall n \in \mathbb{N}, \quad \forall x \in \mathbb{R}_+, \quad f_n(x) = \frac{x^3}{(1+x^2)^n}, \quad F_n(x) = \int_0^x f_n(t) dt.$$

1. Show that the sequence of functions $(F_n)_{n \in \mathbb{N}}$ converges pointwise on \mathbb{R}_+ to a function F you will determine.

2. Does the sequence of functions $(F_n)_{n \in \mathbb{N}}$ converge uniformly to F on \mathbb{R}_+ ?

Exercise 4. Define the sequence of functions $(u_n)_{n \in \mathbb{N}^*}$ on \mathbb{R}_+ by

$$\forall n \in \mathbb{N}^*, \quad \forall x \in \mathbb{R}_+, \quad u_n(x) = \frac{x}{n(1+nx^2)}.$$

1. Show that the series of functions $\sum_n u_n$ converges uniformly on \mathbb{R}_+ .

2. We denote by f the sum of this series:

$$f = \sum_{n=1}^{+\infty} u_n.$$

a) Show that f is of class C^1 on $(0, +\infty)$.

b) Use a comparison with an integral to show that

$$\forall x \in \mathbb{R}_+^*, \quad x \ln \left(\frac{1+x^2}{x^2} \right) \leq f(x) \leq \frac{x}{1+x^2} + x \ln \left(\frac{1+x^2}{x^2} \right),$$

and deduce that:

i) f is not differentiable at 0.

ii) $\lim_{x \rightarrow 0^+} f(x) = 0$.

iii) $\lim_{x \rightarrow +\infty} f(x) = 0$.