

Exercise 1.

1. $\lim_{x \rightarrow 2} x^2 = 4$ means:

$$\forall \epsilon > 0, \exists \delta > 0, \forall x \in \mathbb{R}, (0 < |x - 2| < \delta \implies |x^2 - 4| < \epsilon).$$

2. Let $\delta > 0$ and let $x \in \mathbb{R}$ such that $|x - 2| < \delta$. Then, by the triangle inequality:

$$|x + 2| = |x - 2 + 4| \leq |x - 2| + 4 < \delta + 4.$$

Hence,

$$|x^2 - 4| = |x - 2||x + 2| < \delta(\delta + 4).$$

3. Let $\epsilon > 0$ and $\delta = \sqrt{\epsilon + 4} - 2$. Since $\epsilon > 0$, $\epsilon + 4 > 4 > 0$, hence δ is well-defined (we're taking the square root of a positive number) and $\sqrt{\epsilon + 4} > \sqrt{4} = 2$, hence $\delta > 0$.

Now, let $x \in \mathbb{R}$ such that $|x - 2| < \delta = \sqrt{\epsilon + 4} - 2$. Then:

$$|x^2 - 4| < \delta^2 + 4\delta = (\sqrt{\epsilon + 4} - 2)^2 + 4(\sqrt{\epsilon + 4} - 2) = (\epsilon + 4 - 4\sqrt{\epsilon + 4} + 4) + 4(\sqrt{\epsilon + 4} - 2) = \epsilon.$$

We have thus shown that for all $\epsilon > 0$, there exists $\delta > 0$, namely $\delta = \sqrt{\epsilon + 4} - 2$, such that for all $x \in \mathbb{R}$ such that $0 < |x - 2| < \delta$ one has $|x^2 - 4| < \epsilon$, i.e., $\lim_{x \rightarrow 2} x^2 = 4$.

Exercise 2.

1. Let $x \in \mathbb{R}$:

$$\begin{aligned} T_2(x) &= 2xT_1(x) - T_0(x) & T_3(x) &= 2xT_2(x) - T_1(x) \\ &= 2x^2 - 1 & &= 2x(2x^2 - 1) - x \\ & & &= 4x^3 - 3x. \end{aligned}$$

2. Let $x \in \mathbb{R}$ and $n \in \mathbb{N}$: by the transformation of sum into product:

$$\begin{aligned} 2 \cos(x) \cos((n+1)x) - \cos(nx) &= \cos(x + (n+1)x) + \cos(x - (n+1)x) - \cos(nx) \\ &= \cos((n+2)x) + \cos(-nx) - \cos(nx) \\ &= \cos((n+2)x) \quad \text{since cos is even.} \end{aligned}$$

3. Let $x \in \mathbb{R}$. For $n \in \mathbb{N}$ we define the proposition (P_n) by

$$(P_n) \quad \begin{cases} T_n(\cos x) = \cos(nx) \\ T_{n+1}(\cos x) = \cos((n+1)x). \end{cases}$$

- The proposition (P_0) is true, since

$$T_0(\cos x) = 1 = \cos(0x) \quad \text{and} \quad T_1(\cos x) = \cos x.$$

- We assume that for some $n \in \mathbb{N}$, the proposition (P_n) is true. Then, obviously, $T_{n+1}(\cos x) = \cos((n+1)x)$ (this is the second relation in (P_n)), i.e., the first relation of (P_{n+1}) is true. Now:

$$\begin{aligned} T_{n+2}(\cos x) &= 2 \cos(x)T_{n+1}(\cos x) - T_n(\cos x) & & \text{we used both relations of } (P_n) \\ &= 2 \cos(x) \cos((n+1)x) - \cos(nx) & & \text{by Question 2.} \\ &= \cos((n+2)x) \end{aligned}$$

Hence the second relation of (P_{n+1}) is true; hence (P_{n+1}) is true.

Hence, for all $n \in \mathbb{N}$, and for all $x \in \mathbb{R}$,

$$T_n(\cos x) = \cos(nx).$$

4. Let $n \in \mathbb{N}^*$ and let $k \in \{0, \dots, n-1\}$. Then, by the result of the previous question:

$$\begin{aligned} T_n \left(\cos \left(\frac{(2k+1)\pi}{2n} \right) \right) &= \cos \left(\frac{(2k+1)\pi}{2} \right) \\ &= \cos \left(\frac{\pi}{2} + k\pi \right) \\ &= 0. \end{aligned}$$

This shows that $\cos \left(\frac{(2k+1)\pi}{2n} \right)$ is a root of T_n .

Now, since \cos is decreasing (hence 1 - 1) on $[0, \pi]$ and since $\frac{(2k+1)\pi}{2n} \in [0, \pi]$, we conclude that there are exactly n elements (all distinct) of the form

$$(*) \quad \cos \left(\frac{(2k+1)\pi}{2n} \right), \quad k \in \{0, \dots, n-1\}.$$

Since $\deg T_n = n$, T_n can't have more than n roots (counted with their multiplicities); hence the roots of T_n are exactly the numbers described in (*), and these roots are of multiplicity 1.

5. Let $m, n \in \mathbb{N}^*$ and let $t \in [1, +\infty)$. We'll use the fact that $t = \cosh(\operatorname{arccosh} t)$, which is valid since $\operatorname{arccosh} t$ is well-defined (since t is in the domain of $\operatorname{arccosh}$). Then:

$$\begin{aligned} T_m(T_n(t)) &= T_m(T_n(\cosh(\operatorname{arccosh} t))) \\ &= T_m(\cosh(n \operatorname{arccosh} t)) \\ &= \cosh(mn \operatorname{arccosh} t) \\ &= T_{mn}(\cosh(\operatorname{arccosh} t)) \\ &= T_{mn}(t). \end{aligned}$$

Now, the function $T_n \circ T_n - T_{mn}$ is a polynomial function that has an infinite number of roots (as we showed that all the elements in $[1, +\infty)$ are roots), hence this polynomial function is the nil function:

$$\begin{aligned} T_n \circ T_n - T_{mn} &= 0_{\mathbb{R}} \\ \text{i.e.,} & \quad T_m \circ T_n = T_{mn}. \end{aligned}$$

Exercise 3.

1. Let $x \in \mathbb{R}_+$. We know that $\cosh x \geq 1$, hence $0 < \frac{1}{\cosh x} \leq 1$, hence f is well-defined.
2. We know that the function \cosh takes values in \mathbb{R}_+ and is increasing on \mathbb{R}_+ . We also know that the function $x \mapsto \frac{1}{x}$ is decreasing on \mathbb{R}_+ . Hence, by composition, f is decreasing.
3. Let $x \in \mathbb{R}_+$ and $y \in (0, 1]$. Then, observing that $\frac{1}{y} \geq 1$ (hence $\frac{1}{y}$ is in the domain of $\operatorname{arccosh}$), we obtain:

$$y = f(x) \iff y = \frac{1}{\cosh(x)} \iff \cosh x = \frac{1}{y} \iff x = \operatorname{arccosh} \left(\frac{1}{y} \right).$$

This equivalence shows that f is a bijection and that

$$f^{-1} : (0, 1] \longrightarrow \mathbb{R}_+ \\ y \longmapsto \operatorname{arccosh} \left(\frac{1}{y} \right).$$

$$\sup_{\mathbb{R}_+} f = 1,$$

$$\max_{\mathbb{R}_+} f = 1,$$

$$\inf_{\mathbb{R}_+} f = 0,$$

$$\min_{\mathbb{R}_+} f \text{ DNE.}$$

Exercise 4. We clearly have

$$\sum_{k=1}^n \frac{1}{k^2} = 1 \leq 2,$$

$$\begin{aligned} \sum_{k=1}^n \frac{1}{k^2} &= 1 + \sum_{k=2}^n \frac{1}{k^2} \\ &\leq 1 + \sum_{k=2}^n \left(\frac{1}{k-1} - \frac{1}{k} \right) \\ &= 1 + \sum_{k=2}^n \frac{1}{k-1} - \sum_{k=2}^n \frac{1}{k} \\ &= 1 + \sum_{\ell=1}^{n-1} \frac{1}{\ell} - \sum_{k=2}^n \frac{1}{k} \\ &= 1 + 1 - \frac{1}{n} \\ &= 2 - \frac{1}{n} \\ &< 2. \end{aligned}$$

Now, if $n \in \mathbb{N}^*$ with $n \geq 2$,