

Problem 1(Thanos)

Monday, November 24, 2025

11:06 PM

Since the integrant $f^2(t) + f'^2(t)$ is continuous the integral is well defined and the integral and we can differentiate the given equation to get

$$\frac{d}{dx} f^2(x) = \frac{d}{dx} \left(\int_0^x (f^2(t) + f'^2(t)) dt + 2025 \right) \Rightarrow 2f(x)f'(x) = f^2(x) + f'^2(x) \Rightarrow$$

$$f^2(x) - 2f(x)f'(x) + f'^2(x) = 0 \Rightarrow (f(x) - f'(x))^2 = 0 \Rightarrow f(x) - f'(x) = 0 \Rightarrow e^{-x}f'(x) - e^{-x}f(x) = 0 \Rightarrow$$

$$\frac{d}{dx} (e^{-x}f(x)) = 0 \Rightarrow e^{-x}f(x) = C \Rightarrow f(x) = Ce^x, \quad f(0) = Ce^0 = C$$

Also setting $x=0$ in the given relation

$$f(0) = \int_0^0 (f^2(t) + f'^2(t)) dt + 2025 = 0 + 2025 = 2025 \Rightarrow f(0) = \pm 45$$

Therefore $f(x) = \pm 45 e^x, x \in \mathbb{R}$

Finally substituting the functions we found back in the given relation we verify that it is indeed the solution.

$$f^2(x) = \int_0^x (f^2(t) + f'^2(t)) dt + 2025 = \int_0^x \left[(45e^t)^2 + \left(\frac{d}{dt} (45e^t) \right)^2 \right] dt + 2025 =$$

$$\int_0^x 2 \cdot 45^2 e^{2t} dt + 2025 = 45^2 \int_0^x 2e^{2t} dt + 2025 = 45^2 e^{2t} \Big|_0^x + 2025 =$$

$$45^2 (e^{2x} - e^0) + 2025 = 45^2 e^{2x} - 45^2 + 2025 = 45^2 e^{2x} \quad \checkmark$$

Problem 2

Monday, November 24, 2025

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We will use the partial fraction decomposition of $\frac{g}{f}$

Since the x_i 's are distinct, for $x \neq x_1, x_2, \dots, x_n$ we can write

$$\frac{g(x)}{f(x)} = \frac{x^{n-1} + a_{n-1}x^{n-2} + \dots + a_0}{(x-x_1)(x-x_2)\dots(x-x_n)} = \sum_{i=1}^n \frac{A_i}{x-x_i} \Rightarrow x \frac{x^{n-1} + a_{n-1}x^{n-2} + \dots + a_0}{(x-x_1)(x-x_2)\dots(x-x_n)} = x \sum_{i=1}^n \frac{A_i}{x-x_i} \Rightarrow$$

$$\frac{x^n + a_{n-1}x^{n-1} + \dots + a_0x}{(x-x_1)(x-x_2)\dots(x-x_n)} = \sum_{i=1}^n \frac{A_i x}{x-x_i} \Rightarrow \lim_{x \rightarrow \infty} \frac{x^n + a_{n-1}x^{n-1} + \dots + a_0x}{(x-x_1)(x-x_2)\dots(x-x_n)} = \lim_{x \rightarrow \infty} \sum_{i=1}^n \frac{A_i x}{x-x_i} \Rightarrow$$

$$1 = \sum_{i=1}^n A_i,$$

since the polynomials on the numerator and the denominator are both of degree n and monic.

We now need to calculate the coefficients A_i . Let $j \in \{1, 2, \dots, n\}$

$$\frac{g(x)}{f(x)} = \sum_{i=1}^n \frac{A_i}{x-x_i} \Rightarrow (x-x_j) \frac{g(x)}{f(x)} = \sum_{i=1}^n (x-x_j) \frac{A_i}{x-x_i} \Rightarrow \frac{g(x)}{\frac{f(x)}{x-x_j}} = (x-x_j) \frac{A_j}{x-x_j} + \sum_{i \neq j}^n (x-x_j) \frac{A_i}{x-x_i} \Rightarrow$$

$$f(x_j) = 0 \Rightarrow \frac{g(x)}{\frac{f(x)-f(x_j)}{x-x_j}} = A_j + \sum_{i \neq j}^n (x-x_j) \frac{A_i}{x-x_i} \Rightarrow \lim_{x \rightarrow x_j} \frac{g(x)}{\frac{f(x)-f(x_j)}{x-x_j}} = \lim_{x \rightarrow x_j} \left(A_j + \sum_{i \neq j}^n (x-x_j) \frac{A_i}{x-x_i} \right) \Rightarrow$$

$$\frac{g(x_j)}{f'(x_j)} = A_j + \sum_{i \neq j}^n 0 \frac{A_i}{x-x_i} \Rightarrow A_j = \frac{g(x_j)}{f'(x_j)}$$

$$\text{Finally } \sum_{i=1}^n A_i = 1 \Rightarrow \sum_{i=1}^n \frac{g(x_j)}{f'(x_j)} = 1$$

Alternatively we can use complex Analysis

Note that x_j 's are simple poles of $\frac{g}{f}$

$$\text{Recall that } \text{Res}(f, x_j) = \lim_{z \rightarrow x_j} (z - x_j) \frac{g(z)}{f(z)} = \lim_{z \rightarrow x_j} \frac{g(z)}{\frac{f(z) - f(x_j)}{z - x_j}} = \frac{g(x_j)}{f'(x_j)} \quad \Rightarrow j \in \{1, \dots, n\}$$

We will integrate $\frac{g}{f}$ over the circle C_R centered at the origin with radius $R > 0$.

We will prove that this integral tends to $2\pi i$. We consider R sufficiently large.

$$\left| \int_{C_R} \frac{g(z)}{f(z)} dz - 2\pi i \right| = \left| \int_0^{2\pi} \frac{g(Re^{it})}{f(Re^{it})} R i e^{it} dt - \int_0^{2\pi} i dt \right| = \left| i \int_0^{2\pi} \frac{Re^{it} g(Re^{it}) - f(Re^{it})}{f(Re^{it})} dt \right| \leq \int_0^{2\pi} \left| \frac{Re^{it} g(Re^{it}) - f(Re^{it})}{f(Re^{it})} \right| dt$$

Focusing on the coefficient of R^n on the numerator we see that

$$Re^{it} g(Re^{it}) - f(Re^{it}) = R e^{it} (R^{n-1} e^{i(n-1)t} + \dots) - (R e^{it} - x_1) \dots (R e^{it} - x_n) = R e^{int} + \dots - [(R e^{it})^n - \dots]$$

hence the numerator is a polynomial of degree at most $n-1$ with respect to R , whereas the denominator is a polynomial of degree n with respect to R .

$$\left| \int_{C_R} \frac{g(z)}{f(z)} dz - 2\pi i \right| \leq \int_0^{2\pi} \left| \frac{Re^{it} g(Re^{it}) - f(Re^{it})}{f(Re^{it})} \right| dt = \int_0^{2\pi} \left| \frac{\sum_{k=1}^{n-1} b_k(t) R^k}{\sum_{k=1}^n c_k(t) R^k} \right| dt = \int_0^{2\pi} \frac{\left| \sum_{k=1}^{n-1} b_k(t) R^k \right|}{\left| R^n + \sum_{k=1}^{n-1} c_k(t) R^k \right|} dt \leq \int_0^{2\pi} \frac{\left| \sum_{k=1}^{n-1} b_k(t) R^k \right|}{R^n - \left| \sum_{k=1}^{n-1} c_k(t) R^k \right|} dt \leq$$

$$\int_0^{2\pi} \frac{1}{\sqrt{R}} dt = \frac{2\pi}{\sqrt{R}} \xrightarrow{R \rightarrow \infty} 0, \text{ since for sufficiently large } R \quad \sqrt{R} \left| \sum_{k=1}^{n-1} b_k(t) R^k \right| \leq R^n - \left| \sum_{k=1}^{n-1} c_k(t) R^k \right|$$

$$\text{hence } \lim_{R \rightarrow \infty} \int_{C_R} \frac{g(z)}{f(z)} dz = 2\pi i$$

$$\text{Cauchy's Residue Theorem: } \int_{C_R} \frac{g(z)}{f(z)} dz = 2\pi i \sum_{j=1}^n \text{Res}(f, x_j) \Rightarrow \lim_{R \rightarrow \infty} \int_{C_R} \frac{g(z)}{f(z)} dz = 2\pi i \sum_{j=1}^n \text{Res}(f, x_j) \Rightarrow 2\pi i = 2\pi i \sum_{j=1}^n \text{Res}(f, x_j) \Rightarrow$$

$$\sum_{j=1}^n \text{Res}(f, x_j) = 1 \Rightarrow \sum_{j=1}^n \frac{g(x_j)}{f'(x_j)} = 1$$

Problem 3

Tuesday, November 25, 2025

12:51 AM

Simply applying L'Hospital's rule

$$\lim_{x \rightarrow 0} \frac{\sqrt[n]{\cos x} - \sqrt[m]{\cos x}}{x^2} = \lim_{x \rightarrow 0} \frac{\frac{d}{dx}(\sqrt[n]{\cos x}) - \frac{d}{dx}(\sqrt[m]{\cos x})}{2x} = \lim_{x \rightarrow 0} \frac{-\frac{\sin x \cdot \cos^{\frac{1}{n}-1} x}{n} + \frac{\sin x \cdot \cos^{\frac{1}{m}-1} x}{m}}{2x} = \lim_{x \rightarrow 0} \frac{\sin x}{x} \cdot \frac{\cos^{\frac{1}{n}-1} x - \cos^{\frac{1}{m}-1} x}{2} = 1 \cdot \frac{\frac{1}{n} - \frac{1}{m}}{2} = \frac{1}{2} \left(\frac{1}{n} - \frac{1}{m} \right)$$

Now let's calculate the limit without using L'Hospital's rule

$$\lim_{x \rightarrow 0} \frac{\cos^{\frac{1}{n}} x - \cos^{\frac{1}{m}} x}{x^2} = \lim_{x \rightarrow 0} \frac{(\cos^{\frac{1}{n}} x - \cos^{\frac{1}{m}} x) [(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{n}} x)^{nm-2} (\cos^{\frac{1}{m}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]}{x^2 [(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{m}} x)^{nm-2} (\cos^{\frac{1}{n}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]} =$$

$$\lim_{x \rightarrow 0} \frac{(\cos^{\frac{1}{n}} x)^{nm} - (\cos^{\frac{1}{m}} x)^{nm}}{x^2} \lim_{x \rightarrow 0} \frac{1}{[(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{m}} x)^{nm-2} (\cos^{\frac{1}{n}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]} =$$

$$\lim_{x \rightarrow 0} \frac{\cos^n x - \cos^m x}{x^2} \lim_{x \rightarrow 0} \frac{1}{[(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{m}} x)^{nm-2} (\cos^{\frac{1}{n}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]} =$$

$$\lim_{x \rightarrow 0} \cos^n x \lim_{x \rightarrow 0} \frac{1 - \cos^{m-n} x}{x^2} \lim_{x \rightarrow 0} \frac{1}{[(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{m}} x)^{nm-2} (\cos^{\frac{1}{n}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]} =$$

$$\lim_{x \rightarrow 0} \cos^n x \cdot \lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2} \cdot \lim_{x \rightarrow 0} (1 + \cos x + \dots + \cos^{m-n+1} x) \lim_{x \rightarrow 0} \frac{1}{[(\cos^{\frac{1}{n}} x)^{nm-1} + (\cos^{\frac{1}{m}} x)^{nm-2} (\cos^{\frac{1}{n}} x)^2 + \dots + (\cos^{\frac{1}{m}} x)^{nm-1}]} =$$

$$1^n \cdot \frac{1}{2} \cdot \overbrace{(1 + 1 + \dots + 1)}^{m-n} \cdot \underbrace{\frac{1}{1 + 1 + \dots + 1}}_{nm \text{ times}} = \frac{1}{2} (m-n) \frac{1}{nm} = \frac{1}{2} \left(\frac{1}{n} - \frac{1}{m} \right), \quad n, m \in \mathbb{N}^*$$

We implicitly assumed $m > n$. If $n > m$ we factor out $\cos^m x$ and get the same result.

Problem 5

Tuesday, November 25, 2025

1:09 AM

First fix $y \in \mathbb{R}$ and let $x \rightarrow \pm\infty$, then $|f(x) - f(y)| \geq |x - y| \xrightarrow{x \rightarrow \pm\infty} \infty$

hence since $|f(x)| = |f(x) - f(y) + f(y)| \geq |f(x) - f(y)| + |f(y)| \xrightarrow{x \rightarrow \pm\infty} \infty$

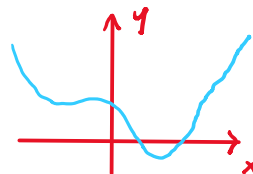
we get $\lim_{x \rightarrow \pm\infty} |f(x)| = \infty$

There are 4 possibilities

$$\left\{ \begin{array}{l} \lim_{x \rightarrow \infty} f(x) = \infty \\ \lim_{x \rightarrow -\infty} f(x) = \infty \end{array} \right\}, \left\{ \begin{array}{l} \lim_{x \rightarrow \infty} f(x) = \infty \\ \lim_{x \rightarrow -\infty} f(x) = -\infty \end{array} \right\}, \left\{ \begin{array}{l} \lim_{x \rightarrow \infty} f(x) = -\infty \\ \lim_{x \rightarrow -\infty} f(x) = \infty \end{array} \right\}, \left\{ \begin{array}{l} \lim_{x \rightarrow \infty} f(x) = -\infty \\ \lim_{x \rightarrow -\infty} f(x) = -\infty \end{array} \right\}$$

★ Assume $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow -\infty} f(x) = \infty$

Then the graph of f will look like the figure on the right



Take some $x_0 \in \mathbb{R}$, by definition $\lim_{x \rightarrow \infty} f(x) = \infty \Rightarrow \forall M \in \mathbb{R}: \exists \tilde{x}_1 \in \mathbb{R}: f(x) > M \quad \forall x > \tilde{x}_1$

hence choosing $M = f(x_0)$, $\exists x_1 \in \mathbb{R}: f(x_1) > f(x_0), x_1 > x_0$ (x_1 can be chosen arbitrarily large)

similarly $\lim_{x \rightarrow \infty} f(x) = \infty \Rightarrow \forall M \in \mathbb{R}: \exists \tilde{x}_1 \in \mathbb{R}: f(x) > M \quad \forall x < \tilde{x}_1$

choosing $M = f(x_1)$, $\exists x_2 \in \mathbb{R}: f(x_2) > f(x_1), x_2 < x_0 < x_1$

• f is continuous and $f(x_0) < f(x_1) < f(x_2)$ hence the Intermediate value theorem implies

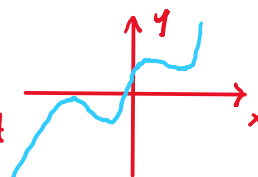
that $\exists x_3 \in (x_2, x_0): f(x_3) = f(x_1)$ and also $x_0 \in (x_2, x_0) \Rightarrow x_2 < x_3 < x_0 < x_1 \Rightarrow x_3 < x_1$

• Now using the given inequality $|f(x_1) - f(x_3)| \geq |x_1 - x_3| \Rightarrow 0 \geq |x_1 - x_3| > 0$ contradiction

A similar argument shows that $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow -\infty} f(x) = -\infty$ is impossible

• Without loss of generality suppose $\lim_{x \rightarrow \infty} f(x) = \infty, \lim_{x \rightarrow -\infty} f(x) = -\infty$

Then the graph of f will look like the figure on the right



• Take $y_0 \in \mathbb{R}$. $\lim_{x \rightarrow \infty} f(x) = \infty \Rightarrow \exists \hat{x}_1 \in \mathbb{R}: f(x) > y_0 \quad \forall x > \hat{x}_1 \Rightarrow \exists x'_1 \in \mathbb{R}: f(x'_1) > y_0$

Also $\lim_{x \rightarrow \infty} f(x) = -\infty \Rightarrow \exists \hat{x}_2 \in \mathbb{R}: f(x) < y_0 \quad \forall x > \hat{x}_2 \Rightarrow \exists x'_2 \in \mathbb{R}: f(x'_2) < y_0, \quad x'_2 < x'_1$

f continuous and $f(x'_2) < y_0 < f(x'_1)$ hence by the Intermediate value theorem

$\exists \xi \in (x'_2, x'_1): f(\xi) = y_0 \Rightarrow y_0 \in \text{Im}(f)$

Finally, $y_0 \in \text{Im}(f) \quad \forall y_0 \in \mathbb{R} \Rightarrow \text{Im}(f) = \mathbb{R}$

Problem 6

Thursday, November 27, 2025

12:17 AM

Since f'' is bounded, $\exists K > 0: |f''(x)| \leq K \quad \forall x \in \mathbb{R}$

Assume on the contrary that $\lim_{x \rightarrow \infty} f'(x) \neq 0$

Then $\exists \epsilon_0 > 0: \forall x \in \mathbb{R}: \exists x > x_0: |f'(x)| \geq \epsilon_0$

We now can define the following sequence recursively

- 1) Take $x_1 > 1$, then
- 2) $\exists x_2 > x_1: |f'(x_2)| \geq \epsilon_0$
- 3) $\exists x_3 > \max(x_2, 2): |f'(x_3)| \geq \epsilon_0$
- 4) $\exists x_4 > \max(x_3, 3): |f'(x_4)| \geq \epsilon_0$
- \vdots

This process yields a sequence $\{x_n\}_{n \in \mathbb{N}}: |f'(x_n)| \geq \epsilon_0 \quad \forall n \in \mathbb{N}$

Using max ensures that $x_n > \max(x_{n-1}, n-1) > x_{n-1}$, meaning that all terms are distinct and also $x_n > n-1 \Rightarrow \lim_{n \rightarrow \infty} x_n = \infty$

We can also assume without loss of generality that $f'(x_n) \geq \epsilon_0$ by noticing that $f'(x_n) \geq \epsilon_0$ or $f'(x_n) \leq -\epsilon_0$ (possibly both) hold infinitely many times.

Fix $n \in \mathbb{N}$ and let $x \in \mathbb{R}$. The mean value theorem implies that

$$\exists \eta_n \text{ between } x_n, x \text{ such that } f'(\eta_n) = \frac{f(x) - f(x_n)}{x - x_n}$$

$$\text{Now } |f'(x) - f'(x_n)| = |f''(\eta_n)| |x - x_n| \leq K |x - x_n| \Rightarrow -K |x - x_n| \leq f'(x) - f'(x_n) \leq K |x - x_n| \Rightarrow$$

$$-K |x - x_n| \leq f'(x) - f'(x_n) \Rightarrow f'(x) \geq f'(x_n) - K |x - x_n| > \epsilon_0 - K |x - x_n|$$

$$\text{Now choose } x \in (x_n, x_n + \frac{\epsilon_0}{2K}), \text{ then } x_n < x < x_n + \frac{\epsilon_0}{2K} \Rightarrow 0 < x - x_n < \frac{\epsilon_0}{2K} \Rightarrow$$

$$|x - x_n| < \frac{\epsilon_0}{2K} \Rightarrow K |x - x_n| < \frac{\epsilon_0}{2} \Rightarrow \epsilon_0 - K |x - x_n| > \frac{\epsilon_0}{2} \Rightarrow f'(x) > \frac{\epsilon_0}{2} \quad \forall x \in (x_n, x_n + \frac{\epsilon_0}{2K})$$

Applying the mean value to f in the interval $(x_n, x_n + \frac{\epsilon_0}{2K})$

$$\text{yields } \exists \xi_n \in (x_n, x_n + \frac{\epsilon_0}{2K}): f'(\xi_n) = \frac{f(x_n + \frac{\epsilon_0}{2K}) - f(x_n)}{x_n + \frac{\epsilon_0}{2K} - x_n} = \frac{f(x_n + \frac{\epsilon_0}{2K}) - f(x_n)}{\frac{\epsilon_0}{2K}}$$

$$\text{Now } |f(x_n + \frac{\epsilon_0}{2K}) - f(x_n)| = |f'(\xi_n)| \frac{\epsilon_0}{2K} > \frac{\epsilon_0}{2} \frac{\epsilon_0}{2K} = \frac{\epsilon_0^2}{4K} \Rightarrow$$

$$\lim_{n \rightarrow \infty} |f(x_n + \frac{\epsilon_0}{2K}) - f(x_n)| > \frac{\epsilon_0^2}{2K} \Rightarrow |0 - 0| > \frac{\epsilon_0^2}{2K} \Rightarrow 0 > \frac{\epsilon_0^2}{2K}$$

$$\text{because } \lim_{x_n \rightarrow \infty} x_n = \infty, \lim_{x \rightarrow \infty} f(x) = 0$$

This is a contradiction. Therefore $\lim_{x \rightarrow \infty} f'(x) = 0$

Problem 9

Thursday, November 27, 2025

12:51 AM

We are going to show that $\exists x_0 \in [a, b]: f(x_0) = g(x_0)$

Since f, g are continuous they attain their maximum in $[a, b]$ by the

extreme value theorem. Say $x_1, x_2 \in [a, b]$ with $f(x_1) = \max_{x \in [a, b]} f(x)$, $g(x_2) = \max_{x \in [a, b]} g(x)$

If $x_1 = x_2$, then simply $x_0 = x_1 = x_2$ and we are done.

Assume without loss of generality that $x_1 < x_2$ and $f(x_2) < \max_{x \in [a, b]} f(x)$, $g(x_1) < \max_{x \in [a, b]} g(x)$

Define $h(x) = f(x) - g(x)$, $x \in [a, b]$. Then h is continuous on $[a, b]$ and

$$h(x_1) = f(x_1) - g(x_1) = \max_{x \in [a, b]} f(x) - g(x_1) = \max_{x \in [a, b]} g(x) - g(x_1) > 0$$

$$h(x_2) = f(x_2) - g(x_2) = f(x_2) - \max_{x \in [a, b]} g(x) = f(x_2) - \max_{x \in [a, b]} f(x) < 0$$

By the Intermediate value theorem $\exists \xi$ between x_1, x_2 such that

$$h(\xi) = 0 \Rightarrow f(\xi) = g(\xi) \Rightarrow f^2(\xi) + 3f(\xi) = g^2(\xi) + 3g(\xi)$$

Problem 10

Thursday, November 27, 2025

1:01 AM

• Define $g(x) = f(x) - x$, $x \in \mathbb{R}$

• Assume $g(x) > 0 \forall x \in \mathbb{R}$. Then

1) $g(x_0) > 0 \Rightarrow f(x_0) > x_0$ (1)

2) $g(f(x_0)) > 0 \Rightarrow f(f(x_0)) > f(x_0) \xRightarrow{(1)} f(f(x_0)) > x_0$

$\underbrace{\text{in } n \text{ times}}$
 $n) (f \circ f \circ \dots \circ f)(x_0) > x_0$ contradiction $\underbrace{\text{in } n \text{ times}}$
 because x_0 is a fixed point of $f \circ f \circ \dots \circ f$

hence $\exists x_1 \in \mathbb{R} : g(x_1) < 0$

A similar argument shows that

$\exists x_2 \in \mathbb{R} : g(x_2) < 0$

g is continuous and $g(x_2) < 0 < g(x_1)$, so the Intermediate value theorem implies that $\exists \xi$ between x_1, x_2 such that $g(\xi) = 0$

Now applying f $n-1$ times

$g(\xi) = 0 \Rightarrow f(\xi) = \xi \Rightarrow f(f(\xi)) = f(\xi) \Rightarrow f(f(\xi)) = \xi \Rightarrow \dots \Rightarrow \underbrace{(f \circ f \circ \dots \circ f)}_{n \text{ times}}(\xi) = \xi$

ξ is a fixed point of $\underbrace{f \circ f \circ \dots \circ f}_{n \text{ times}}$, but x_0

is the unique fixed point of this function.

hence $x_0 = \xi \xRightarrow{f(\xi) = \xi} f(x_0) = x_0$.