

Feuille 3

Ex 1

$$f_n(x) = \left(\frac{x}{n}\right)^{nx}$$

1) $f_n(x) = \left(\frac{x}{n}\right)^{nx} \leq \left(\frac{1}{2}\right)^{nx}$ pour n assez grand $\Rightarrow \rightarrow 0$.

$$2) e^{nx \ln(x/n)} \xrightarrow{n \rightarrow \infty} e^0 = 1$$

3) Pas de conv. unif.

Ex 2

$$f_n(x) = \min(n, \frac{1}{\sqrt{1-x^2}}) \text{ sur } [0, 1].$$

$$1) f_n(x) \xrightarrow{n \rightarrow \infty} \frac{1}{\sqrt{1-x^2}}$$

$$2) \lim_{x \rightarrow 1^-} f_n(x) = n$$

3) Pas unif.

Ex 3

$$1) u_n = \int_0^{\pi/4} (\tan x)^n dx.$$

$$|\tan x| < 1 \text{ sur } [0, \pi/4]$$

$\Rightarrow (\tan x)^n \rightarrow 0$ et ≤ 1 intégrable

$$\text{CV Dom} \Rightarrow u_n \rightarrow \int_0^{\pi/4} 0 dx = 0$$

$$2) \int_0^\infty \frac{1}{x^n + e^x} dx$$

$$\frac{1}{x^n + e^x} \rightarrow \begin{cases} \frac{1}{e^x}, & x < 1 \\ \frac{1}{1+e^x}, & x = 1 \\ 0, & x > 1 \end{cases}$$

$$\frac{1}{x^n + e^x} \leq \frac{1}{e^x} \text{ int. num } [0, +\infty]$$

$$\Rightarrow \lim u_n = \int_0^1 \frac{1}{e^x} dx = \left[-e^{-x} \right]_0^1 = 1 - e^{-1}.$$

Ex 4

$$1) \underbrace{\arctan(nx)}_{\rightarrow \pi/2} \underbrace{e^{-(x^n)}}_{\begin{array}{c} 0 \\ e^{-1} \\ 1 \end{array}} \underset{x > 1}{\leq} \pi/2 (\mathbb{1}_{[0,1]} + e^{-x} \mathbb{1}_{[1, +\infty)}) \text{ integrable.}$$

$$\Rightarrow \lim = \int_0^1 \pi/2 dx = \pi/2$$

$$2) \frac{1}{(1+x^n)^{1/n}}$$

$$(1+x^n)^{1/n} = e^{\frac{1}{n} \ln(1+x^n)}$$

$$\left\{ \begin{array}{l} x < 1: e^{\frac{1}{n}(x^n + o(x^n))} \rightarrow e^0 = 1. \\ x = 1 \quad 2^{1/n} \rightarrow 0 \end{array} \right.$$

$$\left. \begin{array}{l} x > 1 \quad e^{1/n(\ln(x^n) + \ln(\frac{1}{x^n} + 1))} = x e^{\frac{1}{n}(\frac{1}{x^n} + o(\frac{1}{x^n}))} \rightarrow x. \end{array} \right.$$

$$f_n(x) \leq \frac{1}{1+x^2} \text{ integrable}$$

$$\begin{aligned}
 & \rightarrow \int_0^1 \frac{1}{1+x^2} dx + \int_1^\infty \frac{1}{x(1+x^2)} dx \\
 & = \arctan(1) + \int_1^\infty \left(\frac{1}{x} - \frac{x}{1+x^2} \right) dx \\
 & = \frac{\pi}{4} + \left[\ln x - \frac{1}{2} \ln(1+x^2) \right]_1^\infty \\
 & = \frac{\pi}{4} + \left[\ln \frac{x}{\sqrt{1+x^2}} \right]_1^\infty = \frac{\pi}{4} + \left(\ln(1) - \ln\left(\frac{1}{\sqrt{2}}\right) \right)
 \end{aligned}$$

[Ex 5]

$$\begin{aligned}
 & \int_0^n \left(1 + \frac{x}{n}\right)^n e^{-2x} dx \\
 & \left(1 + \frac{x}{n}\right)^n \underset{n \rightarrow \infty}{\longrightarrow} e^x \quad e^{-2x} = e^{-x}.
 \end{aligned}$$

Majoration: $e^{n \ln(1+\frac{x}{n})} \leq e^{n \frac{x}{n}} = e^x \quad (\times e^{-2x} \Rightarrow e^{-x} \text{ int}).$

$$\rightarrow \int_0^\infty e^{-x} dx = 1.$$

[Ex 6]

$$n \int_0^1 \frac{f(nt)}{1+t} dt = \int_0^n \frac{f(u)}{1+u/n} du \rightarrow \int_0^\infty f(u) du \text{ car } f(u) \leq f(u) \text{ int.}.$$

$$u = nt$$

[Ex 7]

$$n \int_1^{\infty} e^{-nx} dx = n \int_1^{\infty} e^{-u} \frac{1}{n} u^{Y_n-1} du. \rightarrow \int_1^{\infty} \frac{e^{-u}}{n} du \text{ avec la majoration: } \frac{e^{-u}}{u^{Y_n-1}} \leq \frac{e^{-u}}{\sqrt{n}}$$

$$\begin{aligned} u &= x^n & x &= u^{Y_n} \\ dx &= \frac{1}{n} u^{Y_n-1} du & du &= n u^{Y_n-1} dx \end{aligned}$$