MTH 311 Homework 8

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4.4.9

(a)

Show that a Lipschitz function is uniformly continuous.

Proof. Suppose $f: A \to \mathbb{R}$ is a Lipschitz function, i.e. there exists M > 0 such that

$$\left| \frac{f(x) - f(y)}{x - y} \right| \leqslant M$$

for all $x \neq y \in A$. We can multiply the above inequality and get $|f(x) - f(y)| \leq M|x - y|$. Let $\epsilon > 0$ be arbitrary, and let $\delta = \frac{\epsilon}{M}$. Then if we have $|x - y| < \frac{\epsilon}{M}$, we can multiply by M and get

$$|f(x) - f(y)| \le M|x - y| < M\delta = M\frac{\epsilon}{M} = \epsilon$$

(b)

Is the converse true? No.

Proof. Take the funciton $f(x) = \sqrt{x}$ on [0,1]. We say that it is uniformly continuous because it is continuous on a compact set. Now, since the definition must apply for all $x,y\in A$ choose $x=\frac{1}{n}\in [0,1]$ which works for any $n\in\mathbb{N}$ and y=0. Then

$$\left| \frac{f(\frac{1}{n}) - f(0)}{\frac{1}{n}} \right| = \sqrt{n}$$

Since \sqrt{n} is not bounded we say that the function is not Lipschitz.

4.5.5 b

Proof. We continue this proof from where the book left off. We have an interval $I_1=[a_1,b_1]$ such that $f(a_1)<0$ and $f(b_1)\geqslant 0$. We generalize the process by taking $z_n=\frac{a_n+b_n}{2}$, and then if $f(z_n)>0$ then $b_{n+1}=z_n$. If $f(z_n)<0$ then $a_{n+1}=z_n$. Otherwise, $z_n\in [a,b]$ and $f(z_n)=0$, and we are done. By the inductive step, we assume that we have $I_n=[a_n,b_n]$, where $f(a_n)<0$ and $f(b_n)>0$. Then, we can find a midpoint z_n and create the interval I_{n+1} such that $f(a_{n+1})<0$ and $f(b_{n+1})>0$.

We say that the length of this interval is equal to $\frac{a-b}{2^n}$, since each time n increases by one we cut the interval in half. Then we take the sequence of intervals I_n for all $n \in \mathbb{N}$, and it follows that the length of I_n approaches 0. Since the length of I_n approaches zero, and by the Nested Interval Property the infinite intersection of I_n is non-empty, we say that there is exactly one number c such that $\bigcap_{n \in \mathbb{N}} I_n = \{c\}$.

Suppose that f(c) > 0. Then there would be some $n \in \mathbb{N}$ such that $f(I_n) > 0$ i.e. $f(a_n) > 0$ and $f(b_n) > 0$. This is not possible by the process in which we chose $f(a_n)$, therefore $c \le 0$. Now suppose f(c) < 0. Then, similarly there must be some interval where $f(b_n) < 0$, which again is not possible. Thus $f(c) \ge 0$. Since we have shown f(c) not to be strictly positive or strictly negative, it follows that f(c) = 0.

5.2.5

(a)

The function f is continuous at 0 for $|a| \ge 1$.

Proof. 0 is a limit point of $[0, \infty)$. Thus, we can use the functional limit characterization of continuity and say that if $\lim_{x\to 0} f(x) = f(0)$ then f is continuous at 0. Suppose |a| < 1. Then for all $a \neq 0$, this limit is undefined. For a = 0, the limit is equal to $1 \neq 0$. Therefore a must be greater than or equal to 1. Assume that $a \geqslant 1$, then $\lim_{x\to 0} x^a = 0 = f(0)$. Therefore the function is continuous at 0 assuming $a \geqslant 1$.

(b)

a > 1.

5.2.7

Proof.

5.3.1 a

Proof. Suppose f is differentiable on [a,b] and f' is continuous on [a,b]. Without loss of generality, let $x < y \in [a,b]$. Then choose the interval $[x,y] \subset [a,b]$. Then by the mean value theorem there exists $c \in [x,y]$ such that $f'(c) = \frac{f(x) - f(y)}{x - y}$. Since f' is continuous on the compact set [a,b] we say that there exists M > 0 such that $f'(x) \leqslant M$. Therefore we have

$$\frac{f(x) - f(y)}{x - y} = f'(c) \leqslant M$$

And we say that f is Lipschitz.

5.3.5 b

