MATH20410 (W25): Analysis in Rn II (accelerated)

Lecturer: Joe Jackson
Notes by: Aden Chen

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Contents

1 Single-Variable Differential Calculus

In this chapter, we consider mainly functions of the form $f : I \to \mathbb{R}$, where I is an interval, e.g., (a, b), $[a, b]$, $(a, b]$, (a, ∞), $\mathbb{R}$. This is the function we have in mind unless otherwise stated.

Definition 1.1 (Differentiability)**.** We say f is **differentiable at** $x \in I$ if the limit

$$f'(x) \coloneqq \lim_{t \to x} \frac{f(t) - f(x)}{t - x} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

exists. In this case, we call $f'(x)$ the derivative of f at x. Moreover:

- We say that f is **differentiable** if $f'(x)$ exists for each $x \in I$.
- We say f is **continuously differentiable** ($f \in C^1$) if $f' : I \to \mathbb{R}$ is continuous.

Example 1.2.

- $f(x) = |x|$. Differentiable on $\mathbb{R} \setminus \{0\}$.
- $f(x) = \begin{cases} x \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$. Continuous but not differentiable at 0.
- $f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$. Differentiable everywhere (in particular at 0), but $f \notin C^1$.

Proposition 1.3 (Rules for computing derivatives)**.**

(i) Linearity. $(af + bg)' = af' + bg'$ *(if f' and g' exist, such requirements are hereafter omitted).*

(ii) Product rule. $(fg)' = f'g + fg'$.

(iii) Quotient rule. $(f/g)' = (f'g - fg')/g^2$.[1]

(iv) Chain rule. $(f \circ g)' = (f' \circ g) \cdot g'$.

[1] Low dhigh minus high dlow. Not Haidilao...

Proof. We prove the quotient rule; the remaining are left as exercises. Starting from the definition

$$\begin{aligned}\left(\frac{f}{g}\right)'(x) &= \lim_{t\to x}\frac{\frac{f}{g}(t)-\frac{f}{g}(x)}{t-x}\\ &= \lim_{t\to x}\frac{\frac{f(t)}{f(t)}+\frac{f(x)}{g(t)}-\frac{f(x)}{g(t)}+\frac{f(x)}{g(x)}}{t-x}.\end{aligned}$$

Note that

$$\frac{\frac{f(x)}{g(t)}+\frac{f(x)}{g(x)}}{t-x}=\frac{f(x)}{g(x)g(t)}\frac{g(x)-g(t)}{t-x}$$

and we have

$$\left(\frac{f}{g}\right)'(x)=\frac{f'(x)}{g(x)}-\frac{f(x)g'(x)}{g^2(x)}$$

□

Theorem 1.4. *If f is differentiable at x then f is continuous at x.*

Proof. Note that

$$\lim_{t\to x} f(t)-f(x)=\lim_{t\to x}\frac{f(t)-f(x)}{t-x}(t-x)=f'(x)\cdot 0=0.$$

□

1.1 The Mean Value Theorem

Lemma 1.5. *Suppose $f:[a,b]\to\mathbb{R}$ has a local maximum or minimum at $x\in(a,b)$. If $f'(x)$ exists, then $f'(x)=0$.*

Proof. From the definition of the derivative, consider the limits from the left and right; one is non-positive and the other is non-negative. □

Theorem 1.6 (Rolle's Theorem)**.** *Suppose $f:[a,b]\to\mathbb{R}$ is continuous on $[a,b]$, differentiable on (a,b), and such that $f(a)=f(b)$. Then there exists $x\in(a,b)$ such that $f'(x)=0$.*

Proof. Consider the global maximum or minimum (exist since f is a continuous function defined on a compact set) and apply the previous lemma. (If both the maximum and minimum is at a or b, f is constant.) □

Theorem 1.7 (Mean Value Theorem)**.** *Let $f : [a,b] \to \mathbb{R}$ be such that f is continuous on $[a,b]$ and differentiable on (a,b). Then there exists $x \in (a,b)$ such that $f(b) - f(a) = f'(x)(b-a)$.*

Proof. Apply Rolle's to $\tilde{f} = f - [f(b) - f(a)] \cdot \frac{x-a}{b-a}$. □

Theorem 1.8. *Let $f : (a,b) \to \mathbb{R}$ be differentiable.*

(a) if $f' = 0$, then f is constant.

(b) if $f' \geq 0$, then f is increasing.

(c) if $f' \leq 0$, then f is decreasing.

Proof. Apply the mean value theorem. □

Theorem 1.9 (The Intermediate Value Property of Derivatives)**.** *Let $f : [a,b] \to \mathbb{R}$ be differentiable[2] and suppose $f'(a) < \lambda < f'(b)$ Then there exists $x \in (a,b)$ such that $f'(x) = \lambda$.*

[2] f need not be C^1!

Proof *(à la Pugh)***.** Slide a small secant of length so small that the slope around a and b is separated also by λ. By continuity of the slope, there exists a secant between a and b with slope λ. Apply the mean value theorem to this slope. □

Proof *(à la Joe/Rudin)***.** We start with $\lambda = 0$. Then $f'(a), f'(b) \neq 0$ and the global min/max of f cannot be at the endpoints. At the global extrema we have the desired result. When $\lambda \neq 0$, consider $\tilde{f} \coloneqq f - \lambda x$. □

Example 1.10. Consider

$$f(x) = \begin{cases} x^2 \sin(1/x), & x \neq 0 \\ 0, & x = 0 \end{cases}.$$

We have

$$f(x) = \begin{cases} 2x \sin(1/x) = \cos(1/x), & x \neq 0 \\ 0, & x = 0 \end{cases},$$

which has the intermediate value property.

Theorem 1.11 (Generalized Mean Value Theorem)**.** *Let $f, g : [a,b] \to \mathbb{R}$ be continuous on $[a,b]$ and differentiable on (a,b). Then there exists $x \in (a,b)$ such that*

$$\big(f(a) - f(b)\big)g'(x) = \big(g(a) - g(b)\big)f'(x).$$

Remark 1.12. When the above is not zero,

$$\frac{f(a)-f(b)}{g(a)-g(b)} = \frac{f'(x)}{g'(x)}.$$

Proof. Define

$$h(t) \coloneqq \big(f(b)-f(a)\big)g(t) - \big(g(b)-g(a)\big)f(t).$$

Note that

$$h(a) = f(b)g(a) - f(a)g(b) = h(b)$$

and apply Rolle's. □

1.2 L'Hôpital's Rule

Theorem 1.13 (L'Hôpital's Rule, a particular case)**.** *Let $f, g : [a, b] \to \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b). If $g(x) \neq 0$ in a neighborhood of a and $f(x) = g(x) = 0$, then*

$$\lim_{x\to a} \frac{f(x)}{g(x)} = \lim_{x\to a} \frac{f'(x)}{g'(x)},$$

if the last limit exists.

Proof. Consider some small $\delta > 0$. The generalized MVT gives some $x \in (a, a+\delta)$ such that

$$\frac{f(a+\delta)}{g(a+\delta)} = \frac{f'(x)}{g'(x)} \approx \lim_{t\to a} \frac{f'(t)}{g'(t)},$$

where the last approximation follows from the existence of the limit. Note that as $\delta \to 0$, $x \to a$, and the approximation error shrinks to 0. □

Refer to Rudin or something for the general case.

1.3 Higher Derivatives

If $f : I \to \mathbb{R}$ is differentiable, then we can define the second derivative $f'' \coloneqq (f')'$ if f' is differentiable. Higher derivatives can be defined similarly. We usually write $f^{(n)}$ for the n-th derivative of f.

Example 1.14. $L(x) = f(x_0) + f'(x_0)(x - x_0)$ is a (first order) linear approximation of f at x_0. How good is this approximation? A first answer is

$$f(x) = L(x) + o(|x - x_0|),$$

since we have as $x \longrightarrow x_0$ that

$$\frac{f(x) - L(x)}{x - x_0} = \frac{f(x) - f(x_0)}{x - x_0} - f'(x_0) \longrightarrow 0.$$

But can we say even more about the quality of the approximation? – Yes, if f is twice differentiable.

Proposition 1.15 (First-order Taylor's Theorem)**.** *Suppose f' exists and is continuous on $[a, b]$ and f'' exists on (a, b). Let $x_0, x \in [a, b]$ with $x_0 \neq x$. Then*

$$f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2} f''(y)(x - x_0)^2,$$

where y is between x_0 and x. In particular, we have

$$|f(x) - f(x_0) - f'(x_0)(x - x_0)| \le \frac{1}{2} \sup_{y \in (a,b)} |f''(y)| \cdot |x - x_0|^2.$$

Proof. Find M such that we have

$$f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{M}{2}(x - x_0)^2.$$

We need only find y such that $M = f''(y)$. Define

$$g(t) \coloneqq f(t) - f(x_0) - f'(x_0)(t - x_0) - \frac{M}{2}(t - x_0)^2.$$

Note that $g''(t) = f''(t) - M$, so we need only find a point at which g'' vanishes. Since $g(x_0) = g(x) = 0$, by the MVT there exists y' between x_0 and x such that $g(y') = 0$. Observe that $g'(x_0) = 0$, and so by the MVT again, there exists y between x_0 and y' (and by extension between x_0 and x) such that $g''(y) = 0$. $\square$

The more general story: given $f : [a, b] \to \mathbb{R}$ and $x_0 \in [a, b]$, we may define

$$\begin{aligned}
P_0(x) &\coloneqq f(x_0), \\
P_1(x) &\coloneqq f(x_0) + f'(x_0)(x - x_0), \\
P_2(x) &\coloneqq f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2} f''(x_0)(x - x_0)^2, \\
&\vdots \\
P_n(x) &\coloneqq \sum_{k=0}^{n} \frac{f^{(k)}(x_0)}{k!}(x - x_0)^k,
\end{aligned}$$

when the corresponding derivatives exist. Note that $P_n(x)$ is the unique degree n polynomial such that $P_n^{(k)}(x_0) = f^{(k)}(x_0)$ for $k = 1, \ldots, n$.

Theorem 1.16 (Taylor's Theorem)**.** *Let $f : [a, b] \to \mathbb{R}$ be such that*

- *$f^{(k)}$ exists on $[a, b]$ for $k = 1, \ldots, n$; and*
- *$f^{(n+1)}$ exists on (a, b).*

Then, for any $x_0, x \in [a, b]$ with $x_0 \neq x$, there exists y between x_0 and x such that

$$f(x) = P_n(x) + \frac{f^{(n+1)}(y)}{(n+1)!}(x - x_0)^{n+1}.$$

for some y between x_0 and x.

We proof the case $n = 2$, the same idea can be used to prove the general case.

Proof. Define

$$g(t) = f(t) - P_2(t) - \frac{M}{6}(t - x_0)^3.$$

Since $g''' = f''' - M$, we need only find y such that $g'''(y) = 0$. Note that $g(x_0) = g(x) = 0$, and so by the MVT there exists y' between x_0 and x such that $g'(y') = 0$. Next, note that $g'(x_0) = 0$, and so by the MVT there exists y'' between x_0 and y' such that $g''(y'') = 0$. Finally, note that $g''(x_0) = 0$, and so by the MVT there exists y between x_0 and y'' such that $g'''(y) = 0$. $\square$

2 Multivariable Differential Calculus

Some remainders about $\mathbb{R}^n$:

- $\mathbb{R}^n = \{x = (x_1, \dots, x_n) : x_i \in \mathbb{R}\}$.
- $\mathbb{R}^n$ is a vector space, with canonical basis $\{e_i, \dots, e_n\}$.
- $\mathbb{R}^n$ comes with an inner product $\langle x, y\rangle = x \cdot y = \sum x_i y_i$, a norm $|x| = \sqrt{x \cdot x} = (\sum x_i y_i)^{1/2}$, and a metric $d(x, y) = |x - y|$.

2.1 Higher Dimensional Codomains

Consider a function $f : \mathbb{R} \supset I \to \mathbb{R}^n$.

Definition 2.1. f is differentiable at x if the limit

$$f'(x) \coloneqq \lim_{t \to x} \frac{f(t) - f(x)}{t - x}$$

exists.

Remark 2.2. We may write $f(t) = (f_1(t), \dots, f_n(t))$, and $f'(x) = (f_1'(x), \dots, f_n'(x))$, since a sequence $x \in \mathbb{R}^n$ converges if and only if each of its components converges.

Theorem 2.3. *We have the following analog of the MVT:*

$$|f(b) - f(a)| \leq |f'(t)| \cdot |b - a|.$$

for some t between a and b.

Proof. Assume $a < b$. Define

$$h(t) \coloneqq \langle f(b) - f(a), f(t)\rangle .$$

The MVT gives

$$\begin{aligned} h(b) - h(a) = h'(t)(b - a) &= \langle f(b) - f(a), f'(t)\rangle (b - a) \\ &\leq (b - a)|f(b) - f(a)||f'(t)|, \end{aligned}$$

where the last inequality follows from the Cauchy-Schwarz inequality. Noting that

$$h(b) - h(a) = |f(b) - f(a)|^2,$$

we have the desired result. $\square$

2.2 Higher Dimensional Domain

We next consider functions $f : U \to \mathbb{R}$, where $U \subset \mathbb{R}^n$ is open.

Definition 2.4 (Partial Derivatives)**.**

$$\frac{\partial f}{\partial x_i}(x) = \mathrm{D}_i f(x) \coloneqq \lim_{h\to 0} \frac{f(x + he_i) - f(x)}{h}.$$

Definition 2.5 (Directional Derivatives)**.** Fix $u \in \mathbb{R}^n$.

$$= \mathrm{D}_i u f(x) \coloneqq \lim_{h\to 0} \frac{f(x + hu) - f(x)}{h}.$$

2.2.1 The Derivative

Intuition: A function is differentiable if a first-order Taylor expansion holds. That is, if f is "well-approximated" by a linear function.

Definition 2.6. We denote the set of all linear maps from $\mathbb{R}^n$ to $\mathbb{R}$ as $L(\mathbb{R}^n, \mathbb{R})$.

Definition 2.7 (The Derivative)**.** A function f is differentiable at x if there exists a linear map $T \in L(\mathbb{R}^n, \mathbb{R})$ such that

$$\lim_{h\to 0} \frac{f(x + h) - f(x) - T(h)}{|h|} = 0.$$

In this case we write $\mathrm{D}f(x) = T$. In other words, $f(x + h) = f(x) + \mathrm{D}f(x)(h) + o(|h|)$.

Remark 2.8.

- If f is differentiable, then

$$\mathrm{D}f : U \longrightarrow L(\mathbb{R}^n, \mathbb{R}).$$

- If is easy to check that $\mathrm{D}f$ is well defined, that is, there is at most one T such that the limit holds.

We may think of the linear map $T : \mathbb{R}^n \to \mathbb{R}$ as

$$T(u) = \langle u, v \rangle\,, \tag{1}$$

where $v \coloneqq (Te_1, \ldots Te_n)$.

Definition 2.9 (The Gradient)**.** If f is differentiable at x, we define $\nabla f(x) = v$, where v satisfies (1). In other words,

$$\lim_{h \to 0} \frac{f(x+h) - f(x) - \langle \nabla f(x), h \rangle}{|h|} = 0.$$

Theorem 2.10. *If f is differentiable at x, then $\mathrm{D}_u f(x)$ exists for all $u \in \mathbb{R}^n$ and $\mathrm{D}_u f(x) = \mathrm{D} f(x) u = \langle \nabla f(x), u \rangle$.*

Proof. Note that as $t \to 0$, we have

$$\begin{aligned} \left| \frac{f(x+tu) - f(x)}{t} - \mathrm{D} f(x) u \right| &= \left| \frac{f(x+tu) - f(x) - \mathrm{D} f(x)(tu)}{t} \right| \\ &= \left| \frac{f(x+tu) - f(x) - \mathrm{D} f(x)(tu)}{|tu|} \right| \cdot |u| \longrightarrow 0. \end{aligned}$$

□

Remark 2.11. In particular we have $\mathrm{D}_i f(x) = \mathrm{D}_{e_i} f(x) = \mathrm{D} f(x) e_i = \langle \nabla f(x), e_i \rangle$. In other words, if f is differentiable, then $\nabla f(x) = (\mathrm{D}_1 f, \ldots, \mathrm{D}_n f)$.

Remark 2.12.

- Differentiability holds if and only if the gradient exists.
- Differentiability implies the existence of directional derivatives, which then implies the existence of partial derivatives. The converse implications are not true.

Example 2.13. Consider

$$f(x_1, x_2) \coloneqq \begin{cases} \frac{x_1 x_2}{x_1^2 + x_2^2}, & x \neq 0 \\ 0, & x = 0 \end{cases}.$$

It is easy to see that $\mathrm{D}_1 f(0) = \mathrm{D}_2 f(0) = 0$ but $\mathrm{D}_{(1,1)} f(0)$ does not exist. Indeed, f is not even continuous on the line $t(1,1)$.

Example 2.14. Consider

$$f(x_1, x_2) \coloneqq \begin{cases} \frac{x_1^3}{x_1^2 + x_2^2}, & x \neq 0 \\ 0, & x = 0 \end{cases}.$$

Note that

$$\mathrm{D}_u f(0) = \lim_{t\to 0} \frac{t^3 u_1^3}{t^2(u_1^2 + u_2^2)} \cdot \frac{1}{t} = \frac{u_1^3}{u_1^2 + u_2^2}.$$

However, $\mathrm{D}f(0)$ cannot exist, since the above mapping is not linear.

Theorem 2.15. *If the partial derivatives $\mathrm{D}_1 f, \dots, \mathrm{D}_n f$ exist and are continuous (in a neighborhood of x), then f is differentiable at x.*

Proof. Fix arbitrary $x \in E$ and define $Ah = \sum \mathrm{D}_i f(x) h_i$. We write $\omega_k \coloneqq \sum_{i=1}^k h_i e_i$ for $k = 1, \dots, n$ and $\omega_0 \coloneqq x$. Note that $\omega_n = h$. By the MVT we can find δ_k between 0 and h_k such that

$$\begin{aligned} f(x+h) - f(x) - Ah &= \sum_{k=1}^{n} f(x+\omega_k) - f(x+\omega_{k-1}) - \mathrm{D}_k f(x) h_k \\ &= \sum_{k=1}^{n} h_k [\mathrm{D}_k(x + \omega_k + \delta_i e_i) - \mathrm{D}_k f(x)], \end{aligned}$$

which by continuity of D_i is sublinear. □

2.3 Extension to Functions with Higher Dimensional Codomains

Immediate.

We have

$$\mathrm{D}f(x) \in L(\mathbb{R}^n, \mathbb{R}^m), \quad \mathbb{R}^n \ni h \longmapsto \mathrm{D}f(x) \in L(\mathbb{R}^n, \mathbb{R}^m),$$

and

$$\mathrm{D}f : \mathcal{U} \longmapsto L(\mathbb{R}^n, \mathbb{R}^m).$$

Note that we may identify $T \in L(\mathbb{R}^n, \mathbb{R}^m)$ with a unique matrix $A = [Te_1, \dots, Te_n]$ such that we have $Th = Ah$ for each h.

Definition 2.16. If f is differentiable at x, we can define $[\mathrm{D}f(x)] \in \mathbb{R}^{n\times m}$ to be the unique matrix such that

$$\mathrm{D}f(x)h = [\mathrm{D}f(x)]h.$$

This is called the **Jacobian matrix**, and its determinant is called the **Jacobian**. More generally, for $T \in L(\mathbb{R}^n, \mathbb{R}^m)$, we use $[T]$ to denote the corresponding matrix.

Theorem 2.17. *If* $\mathrm{D}f(x)$ *exists, so do* $\mathrm{D}_i f_j$*, and we have*

$$[Df(x)] = \left[\mathrm{D}_i f_j\right] = \left[\nabla f_1(x) \ldots \nabla f_m(x)\right]^\intercal .$$

It suffices to prove the following stronger proposition:

Proposition 2.18. *The function* f *is differentiable at* x *if and only if each* f_i *is differentiable at* x*. In this case,*

$$\mathrm{D}f(x)h = (\mathrm{D}f_1 h, \ldots, \mathrm{D}f_m(x)h) = (\langle \nabla f_1(x), h\rangle, \ldots, \langle \nabla f_m(x), h\rangle) = [\mathrm{D}f(x)]h.$$

Proof. Suppose f_i is differentiable. Define $T \in L(\mathbb{R}^n, \mathbb{R}^m)$ by the formula

$$Th = (\mathrm{D}f_1 h, \ldots, \mathrm{D}f_m(x)h).$$

Note that

$$\frac{|f(x+h) - f(x) - Th|}{|h|} = \left(\sum \frac{|f_i(x+h) - f_i(x) - \mathrm{D}f_i(x)h|^2}{|h|}\right)^{1/2} \longrightarrow 0.$$

The other direction is left as an exercise. □

Corollary 2.19. *If* $\mathrm{D}_j f_i$ *all exist and are continuous in a neighborhood of* x*, then* f *is differentiable at* x*.*

2.4 The Chain Rule

Consider

$$\mathbb{R}^n \supset \mathcal{U} \xrightarrow{g} \mathbb{R}^m \xrightarrow{f} \mathbb{R}^k.$$

Theorem 2.20 (Chain Rule)**.** *If* g *is differentiable at* x *and* f *is differentiable at* $g(x)$*, then* $f \circ g$ *is differentiable at* x *and*

$$\mathrm{D}(f \circ g)(x) = \mathrm{D}f(g(x)) \circ \mathrm{D}g(x).$$

A formal calculation:[3] We have

$$\begin{aligned} f \circ g(x+h) &= f \circ g(x) + \mathrm{D}f(g(x))\big(g(x+h) - g(x)\big) + o\big(g(x+h) - g(x)\big) \\ &= f \circ g(x) + \mathrm{D}f(g(x))\big(\mathrm{D}g(x)h + o(|h|)\big) + o(|h|) \\ &= f \circ g(x) + \mathrm{D}f(g(x))\big(\mathrm{D}g(x)h\big) + o(|h|). \end{aligned}$$

[3] In math, "formal calculation" often means calculation that is"systematic but without rigorous justification."

Proof. For small $h \in \mathbb{R}^p$, we write

$$g(x+h) = g(x) + Bh + R_g,$$

where $B = \mathrm{D}g(x)$ and $\lim_{h\to 0} R_g/h = 0$. Similarly, we write

$$f \circ g(x+h) = f(g(x) + Bh + R_g) = f \circ g(x) + ABh + AR_g + R_f,$$

where $A = \mathrm{D}f(g(x))$ and $\lim_{h\to 0} R_f/(Bh + R_g) \to 0$. It remains to note that the last two terms are sublinear. □

2.5 Continuity of the Derivative

Let $f : \mathbb{R}^n \supset \mathcal{U} \to \mathbb{R}^M$, where $\mathcal{U}$ is open. Recall that if f is differentiable, we have defined

- $\mathcal{U} \ni x \to \mathrm{D}f(x) \in L(\mathbb{R}^n, \mathbb{R}^m)$.
- $\mathcal{U} \ni x \to [\mathrm{D}f(x)] \in \mathbb{R}^{m\times n}$.
- $\mathcal{U} \ni x \to \mathrm{D}_j f_i(x) \in \mathbb{R}$, $i = 1, \dots, m$, $j = 1, \dots, n$.

Definition 2.21. For $T \in L(\mathbb{R}^n, \mathbb{R}^m)$, we define the operator norm

$$\|T\| = \sup_{|v|=1} |Tv| = \sup_{|v| \in \mathbb{R}^n \setminus \{0\}} \frac{|Tv|}{|v|}.$$

This gives rise to the standard norm induced metric: for $T, S \in L(\mathbb{R}^n, \mathbb{R}^m)$, we have

$$d(T, S) = \|T - S\|.$$

Definition 2.22. For $A \in \mathbb{R}^{m\times n}$, we define the operator norm $\|A\|_{\mathrm{op}} = \sup_{|v|} |Av|$. Thus $\|T\| = \|[A]\|_{\mathrm{op}}$.

Definition 2.23. For $A \in \mathbb{R}^{m\times n}$, we define the Frobenius norm $\|A\|_{\mathrm{F}} = \left(\sum_{i,j} A_{ij}^2\right)^{1/2}$.

Proposition 2.24. *The following statements are equivalent:*

- $x \mapsto \mathrm{D}f(x)$ *is continuous (wrt d).*
- $x \mapsto [\mathrm{D}f(x)]$ *is continuous (wrt d_{op}).*
- $x \mapsto [\mathrm{D}f(x)]$ *is continuous (wrt d_F).*
- *Each* $x \mapsto \mathrm{D}_j f_i(x)$ *is continuous.*

Definition 2.25. The function f is C^1 if the above equivalent conditions hold.

2.6 The Inverse Function Theorem

Theorem 2.26 (The Inverse Function Theorem)**.** *Let $f : \mathbb{R}^n \supset E \to \mathbb{R}^n$ be C^1, where E is open. Suppose $x_0 \in E$ and $\mathrm{D}f(x_0)$ is invertible. Then there exists a neighborhood U of x_0 such that f is a bijection from U to $V := f(U)$, and $f^{-1} : V \to U$ is C^1 with derivative $\mathrm{D}(f^{-1}(y)) = \left[\mathrm{D}f(f^{-1}(y))\right]^{-1}$.*

Remark 2.27.

- Thus if the first order Taylor expansion is invertible, then f is invertible locally.

- Consider the identities

  $$x = f^{-1}(f(x)), \quad y = f(f^{-1}(y)).$$

  Differentiating

  $$I = \mathrm{D}f^{-1}(f(x)) \circ \mathrm{D}f(x), \quad I = \mathrm{D}f(f^{-1}(y)) \circ \mathrm{D}f^{-1}(y).$$

  This shows that $\mathrm{D}(f^{-1}(y))$ and $\mathrm{D}f(f^{-1}(x))$ are inverses of each other, provided that the functions are differentiable.

- Remember the one-dimensional case! We have that $(f^{-1})' = 1/f'$:

Proof *(Inverse Function Theorem, $n = 1$)***.** Let $\mathrm{D}f(x_0) \in L(\mathbb{R}, \mathbb{R})$ be invertible. Then $f'(x_0) \neq 0$, say $f'(x_0) > 0$ without loss of generality. By continuity of f', there exists an open interval U containing x_0 such that $f' > 0$ on U. Thus f is strictly increasing and thus one-to-one on U. It is easy to verify that $V := f(U) = (f(a), f(b))$, so V is open.

Next, we show that f^{-1} is continuous. For that, consider sequence $y_k \to y$. We seek to show that $f^{-1}(y_k) \to f^{-1}(y)$. Equivalently, given $f(x_k) \to f(x)$, we show $x_k \to x$. To that end, suppose not. Then, without loss of generality, there exists infinitely many x_k such that $x_k > x + \epsilon$ for some ϵ. Thus $f(x_k) > f(x+\epsilon) > f(x)$, a contradiction.

Finally, we show that f^{-1} is differentiable. Write $x := f^{-1}(y)$ and $f^{-1}(y+h) = x+k$, that is, define $k := f^{-1}(y+h) - f^{-1}(y)$. We have then that $h = f(x+k) - f(x)$. Then as $h \to 0$, we have $\lim_{h\to 0} k = 0$, by the continuity of f^{-1}, and so

$$\frac{f^{-1}(y+h) - f^{-1}(y)}{h} = \frac{k}{f(x+h) - f(x)} \longrightarrow \frac{1}{f'(x)}.$$

□

Before the general proof, we need the following result:

Theorem 2.28 (Contraction Mapping)**.** *Let (X, d) be a complete metric space. Let $\phi : X \to X$ be a **contraction**, that is, there exists $c < 1$ such that*

$$d\big(\phi(x), \phi(y)\big) \leq cd(x, y).$$

Then, there is a unique fixed point of ϕ.

Proof. Pick any $x_0 \in X$. Define $x_n \coloneqq \phi(x_{n-1})$ for $n \geq 1$. Note that

$$\phi\big(x_n, x_{n-1}\big) \leq c^n \phi\big(x_1, x_0\big).$$

Thus, for $n > m$, we have

$$d\big(x_n, x_m\big) \leq \sum_{k=m+1}^{n} d\big(x_k, x_{k-1}\big) \leq d\big(x_1, x_0\big) \sum_{k=m+1}^{n} c^{k-1}.$$

Since $\sum c^j$ is a converging series, the last term tends to 0 and so (x_n) is Cauchy. Then, setting $x = \lim x_n$, we have

$$\phi(x) = \lim \phi(x_n) = \lim x_{n+1} = x.$$

Uniqueness follows from the contraction property. □

We may now proceed with the general proof of the Inverse Function Theorem. We recall first the result:

Theorem 2.29 (The Inverse Function Theorem)**.** *Let $f : \mathbb{R}^n \supset E \to \mathbb{R}^n$ be C^1, where E is open. Suppose $x_0 \in E$ and $\mathrm{D}f(x_0)$ is invertible. Then there exists a neighborhood U of x_0 such that f is a bijection from U to $V \coloneqq f(U)$, and $f^{-1} : V \to U$ is C^1 with derivative $\mathrm{D}(f^{-1}(y)) = \big[\mathrm{D}f(f^{-1}(y))\big]^{-1}$.*

Proof *(Inverse Function Theorem, the General Case)***.**
Step 1: Local Invertibility. Choose δ small enough that

- $\big\|\mathrm{D}f(x)^{-1}\big\|$ is bounded in $B_\delta(x_0)$.[4]
- $\|\mathrm{D}f(x) - \mathrm{D}f(x')\|$ is "really small" if $x, x' \in B_\delta(x_0)$.

[4] Here, we used the fact that inversion is a continuous operation.

We check that f is injective on $U := B_\delta(x)$. Note that $f(x) = y$ if and only if $\mathrm{D}f(x_0)^{-1}\big(y - f(x)\big) = 0$, which is equivalent to x being a fixed point of the function

$$\phi_y(x) := x + \mathrm{D}f(x_0)^{-1}\big(y - f(x)\big).$$

Thus, to prove injectivity, we need only show that ϕ_y is a contraction. Observe that

$$\mathrm{D}\phi_y(x) = I - \mathrm{D}f(x_0)^{-1}\mathrm{D}f(x) = \mathrm{D}f(x_0)^{-1}\left[\mathrm{D}f(x_0) - \mathrm{D}f(x)\right].$$

Then,

$$\left\|\mathrm{D}\phi_y(x)\right\| \le \left\|\mathrm{D}f(x_0)^{-1}\right\|\|\mathrm{D}f(x_0) - \mathrm{D}f(x)\|$$

can be made arbitrarily small, and in particular smaller than $1/2$, by choosing δ small enough. The function ϕ_y is then a contraction. While the image of ϕ_y may not be a subset of its domain U (and so Banach contraction does not apply), the same argument in the proof of the Banach contraction theorem shows that ϕ_y has at most one fixed point, if any, in U. Injectivity of f in U thus follows.

Set $V := f(U)$. Note that f^{-1} is well defined on V.

Step 2: V is open. Fix $f(x_0) \in V$. Pick $r > 0$ such that $B_r(x_0) \subset U$. Note that

$$|x - x_0| \le \left\|\mathrm{D}f(x_0)^{-1}\right\||f(x) - f(x_0)|.$$

Thus for $y = f(x)$ within $r/2\left\|\mathrm{D}f(x_0)^{-1}\right\|$ of $f(x_0)$, we have $x \in U$ and so $y \in V$.

Step 3: f^{-1} is continuous (Lipschitz). Recall that $\phi_y(x)$ is a contraction in x with Lipschitz constant $1/2$, and note that it is also Lipschitz in y, with Lipschitz constant say C. From

$$x - x' = \phi_y(x) - \phi_{y'}(x') = \phi_y(x) - \phi_y(x') + \phi_y(x') - \phi_{y'}(x')$$

we thus know

$$|x - x'| \le \frac{1}{2}|x - x'| + C|y - y'|.$$

Then,

$$\left|f^{-1}(y) - f^{-1}(y')\right| = |x - x'| \le 2C|y - y'|$$

and f^{-1} is Lipschitz.

Step 4: The formula for $\mathrm{D}f^{-1}$**.** Write $y = f(x)$. Set $h = f^{-1}(y+k) - f^{-1}(y)$. Note that $f^{-1}(y+k) = x + h$ and so $k = f(x+h) - f(x)$. We have then that

$$\begin{aligned}
&\frac{\left|f^{-1}(y+k) - f^{-1}(y) - \mathrm{D}f(x)^{-1}k\right|}{|k|} \\
&= \frac{\left|h - \mathrm{D}f(x)^{-1}\big(f(x+h) - f(x)\big)\right|}{|f(x+h) - f(x)|} \\
&\le \frac{\left\|\mathrm{D}f(x)^{-1}\right\| \|\mathrm{D}f(x)h - f(x+h) + f(x)\|}{|h|} \cdot \frac{|h|}{|f(x+h) - f(x)|}.
\end{aligned}$$

Note that the first term tends to 0 and the second is bounded. We have established then that that $\mathrm{D}f^{-1}(y) = \mathrm{D}f(x)^{-1}$ is continuous. It remains to note that as a composition of continuous functions, $\mathrm{D}f^{-1}$ is continuous. ◻

2.7 The Implicit Function Theorem

Example 2.30. Consider function f and the equation $f(x,y) = 0$. What does it mean to "solve for x"? We seek a function g such that $f(g(y), y) = 0$.

We will deal with the more general case of $f : \mathbb{R}^{n+m} \supset E \to \mathbb{R}^n$. If f is differentiable at (x,y), then $\mathrm{D}f(x,y) \in L(\mathbb{R}^{n+m}, \mathbb{R}^n)$. For $(h,k) \in \mathbb{R}^{n+m}$, then $\mathrm{D}f(x,y)(h,k) \in \mathbb{R}^n$. Write $\mathrm{D}_x f(x,y)h = \mathrm{D}f(x,y)(h,0)$ and $\mathrm{D}_y f(x,y)k = \mathrm{D}f(x,y)(0,k)$. Note that $\mathrm{D}_x f \in (\mathbb{R}^n, \mathbb{R}^n)$ and $\mathrm{D}_y f \in (\mathbb{R}^m, \mathbb{R}^m)$.

Theorem 2.31 (Implicit Function Theorem)**.** *Let $f : \mathbb{R}^{n+m} \supset E \to \mathbb{R}^n$. Suppose f is C^1 in a neighborhood of some point (x_0, y_0) such that $f(x_0, y_0) = 0$. If $\mathrm{D}_x f(x_0, y_0)$ is invertible, then there exists a neighborhood U of x_0 and a neighborhood V of y_0 such that for each $y \in V$, there exist a unique x such that $f(x,y) = 0$. Moreover, the function g such that $f(g(y), y) = 0$ is C^1, with $\mathrm{D}g(y) = -\mathrm{D}_x f(g(y), y)^{-1} \mathrm{D}_y f(g(y), y)$.*

Remark 2.32.

- Consider the linear map $f(x,y) = A_x x + A_y y$. The condition $f(x,y) = 0$ is equivalent to $A_x x = -A_y y$. If A_x is invertible, then we have $g(y) = -A_x^{-1} A_y y$.
- If $h(y) \coloneqq f(g(y), y) = 0$, then $\mathrm{D}h(y) = \mathrm{D}_x f(g(y), y)\mathrm{D}g(y) + \mathrm{D}_y f(g(y), y) = 0$, giving $\mathrm{D}g = -(\mathrm{D}_x f)^{-1} \mathrm{D}_y f$.

- Remember the case of $n = 1$: when the partial derivative in the direction of x is nonzero, we can solve for x locally.

Proof. Define $F : E \to \mathbb{R}^{n+m}$ by $F(x, y) = (f(x, y), y)$. The Jacobian matrix of F at (x_0, y_0) is

$$[\mathrm{D}F(x_0, y_0)] = \begin{bmatrix} \mathrm{D}_x f(x_0, y_0) & \mathrm{D}_y f(x_0, y_0) \\ 0 & I \end{bmatrix}.$$

It turns out that

$$\det \mathrm{D}F(x_0, y_0) = \det \mathrm{D}_x f(x_0, y_0) \det I - \det 0 \det \mathrm{D}_y f(x_0, y_0) = \det \mathrm{D}_x f(x_0, y_0) \neq 0.$$

By the Inverse Function Theorem, then, F is invertible in a neighborhood of (x_0, y_0). By the construction of F, there then exists G such that $(G(x, y), y) = F^{-1}(x, y)$. Define then $g(y) \coloneqq G(0, y)$. We have

$$f(g(y), y) = f(G(0, y), y) = f(F^{-1}(0, y)) = 0.$$

□

Remark 2.33 (Using the Implicit Function Theorem). Consider the function $f : \mathbb{R}^{n+m} \to \mathbb{R}^n$ with $f(a, b) = 0$. Suppose we want to solve the equation $f(x, y) = 0$ for x in terms of y. This may be thought of as solving a system of n equations in n unknowns. We seek to find $g : V \to \mathbb{R}^n$ such that $f(g(y), y) = 0$.

By the Implicit Function Theorem, such g exists if $\mathrm{D}_x f(a, b)$ is invertible (and $f \in C^1$). Intuition: if the Jacobian of f is invertible, then we change the output of f to set $f = 0$ no matter how y is changed.

Example 2.34. Consider $f : \mathbb{R}^{2+3} \to \mathbb{R}^2$ with

$$f_1 \coloneqq 2e^{x_1} + x_2 y_1 - 4y_2 + 3, \quad f_2 = x_2 \cos(x_1) - 6x_1 + 2y_1 - y_3.$$

Set $a = (0, 1)$ and $b = (3, 2, 7)$. Note that we have $f(a, b) = 0$. We have

$$\mathrm{D}_x f(x, y) = \begin{bmatrix} 2x^{x_1} & y_1 \\ -x_2 \sin(x_1) & \cos(x_1) \end{bmatrix}.$$

At (a, b),

$$\det \mathrm{D}_x f(a, b) = \det \begin{bmatrix} 2 & 3 \\ -6 & 1 \end{bmatrix} = 20 \neq 0.$$

Then

$$\mathrm{D}g(b) = -\left[\mathrm{D}_x f(a, b)\right]^{-1} \left[\mathrm{D}_y f(x, b)\right] = \begin{bmatrix} 1/4 & 1/5 & -3/20 \\ -1/2 & 6/5 & 1/10 \end{bmatrix},$$

using which we can compute the first order approximation of g.

2.8 Higher Partial Derivatives

Let $f : \mathbb{R}^n \to \mathbb{R}$. Note that $\mathrm{D}_i f : \mathbb{R}^n \to \mathbb{R}$.

Definition 2.35. Suppose $\mathrm{D}_i f$ exists. Define $\mathrm{D}_{ji} f(x) = \mathrm{D}_j[\mathrm{D}_i f](x)$ if the latter exists.

Definition 2.36. The function f is C^2 if all $\mathrm{D}_{ji} f$ exist and are continuous.

Theorem 2.37 (Clairaut's Theorem)**.** *If f is C^2, then $\mathrm{D}_{ji} f = \mathrm{D}_{ij} f$.*

Proof *($n = 2$)***.** By the MVT, we have

$$\begin{aligned}
\mathrm{D}_{12} f(x, y) &= \lim_{h\to 0} \frac{\mathrm{D}_2(x+h, y) - \mathrm{D}_2(x, y)}{h} \\
&= \lim_{h\to 0} \lim_{k\to 0} \frac{f(x+h, y+k) - f(x+h, y) - f(x, y+k) + f(x, y)}{hk} \\
&= \lim_{h\to 0} \lim_{k\to 0} \mathrm{D}_{21} f(t, s),
\end{aligned}$$

where t is between x and $x+h$ and s is between y and $y+k$. $\square$

2.9 Higher Derivatives: An Informal Discussion

Recall that

$$f(x+h) = f(x) + \mathrm{D}f(x)h + o(h).$$

The "total" second order derivative of $f : \mathbb{R}^n \to \mathbb{R}$ should thus satisfy

$$f(x+h) = f(x) + \mathrm{D}f(x)h + \frac{1}{2}\mathrm{D}^2 f(x)(h, h) + o(h^2).$$

Consider then $\gamma(t) = x + tv$ and $f \circ \gamma$. We have

$$\begin{aligned}
(f \circ \gamma)''(0) &= \lim_{t\to 0} \frac{\mathrm{d}}{\mathrm{d}t} \left[\sum \mathrm{D}_i f(x+tv) v_i\right] \\
&= \lim_{t\to 0} \sum \langle \nabla \mathrm{D}_i f(x+tv) v_i, v\rangle \\
&= \lim_{t\to 0} \sum_{i,j} \mathrm{D}_{ij} f(x) v_i v_j = v^\intercal \mathrm{D}^2 f(x) v,
\end{aligned}$$

where $\mathrm{D}^2 f(x)$ is the Hessian. That is,

$$\begin{aligned}
\mathrm{D}^2 f : \mathbb{R}^n \times \mathbb{R}^n &\longrightarrow \mathbb{R} \\
(h, k) &\longmapsto h^\intercal\, \mathrm{Hess}(f)(x) k.
\end{aligned}$$

3 Integration

Let $f : [a, b] \to \mathbb{R}$ be bounded. The goal is to define $\int_a^b f(x)\,\mathrm{d}x$ if it exists.

Definition 3.1. A **Partition** P of $[a, b]$ is a collection of points $x_0, \dots, x_n$ such that $a = x_0 < x_1 < \cdots < x_n = b$. We say P^* is a **refinement** of P if $P \subset P^*$. We say $P_1 \vee P_2 \coloneqq P_1 \cup P_2$ is the **common refinement** of P_1 and P_2. Denote as $\Pi(a, b)$ the set of partitions of $[a, b]$.

Definition 3.2. Given $P \in \Pi(a, b)$, we define the **upper sum** and **lower sum** of f with respect to P by

- $U(P, f) \coloneqq \sum_{i=1}^n \left(\sup_{x_{i-1} \le x \le x_i} f(x)\right)(x_i - x_{i-1})$.
- $L(P, f) \coloneqq \sum_{i=1}^n \left(\inf_{x_{i-1} \le x \le x_i} f(x)\right)(x_i - x_{i-1})$.

We define

$$\overline{\int_a^b} f(x)\,\mathrm{d}x \coloneqq \inf_{P \in \Pi(a,b)} U(P, f), \quad \underline{\int_a^b} f(x)\,\mathrm{d}x \coloneqq \sup_{P \in \Pi(a,b)} L(P, f).$$

Definition 3.3. f is Riemann integrable if

$$\overline{\int_a^b} f(x)\,\mathrm{d}x = \underline{\int_a^b} f(x)\,\mathrm{d}x$$

and in this case, we define

$$\int_a^b f(x)\,\mathrm{d}x \coloneqq \overline{\int_a^b} f(x)\,\mathrm{d}x = \underline{\int_a^b} f(x)\,\mathrm{d}x.$$

Example 3.4. Let $f \coloneqq \int_{\mathbb{Q}}$.

Proposition 3.5. *If P^* is a refinement of P, then $U(P, f) \ge U(P^*, f)$ and $L(P, f) \le L(P^*, f)$.*

Corollary 3.6.

$$\underline{\int_a^b} f(x)\,\mathrm{d}x \le \overline{\int_a^b} f(x)\,\mathrm{d}x.$$

Proof. Consider for each P_1 and P_2 their common refinement to obtain

$$L(P_1, f) \leq L(P_1 \vee P_2, f) \leq U(P_1 \vee P_2, f) \leq U(P_2, f).$$

□

Proposition 3.7. *The following are equivalent:*

- *f is Riemann integrable.*
- *For all $\epsilon > 0$, there exists a partition $P \in \Pi(a, b)$ such that $U(P, f) - L(P, f) < \epsilon$.*

Proof. For the forward direction, fix $\epsilon > 0$ and choose P_1, P_2 such that

$$U(P_1, f) < \int_a^b f \, \mathrm{d}x + \frac{\epsilon}{2}, \quad L(P_2, f) > \int_a^b f \, \mathrm{d}x - \frac{\epsilon}{2}.$$

Consider the common refinement $P_1 \vee P_2$. We have

$$U(P_1 \vee P_2, f) \leq U(P_1, f) < \int_a^b f \, \mathrm{d}x + \frac{\epsilon}{2} < L(P_2, f) + \epsilon < L(P_1 \vee P_2, f) + \epsilon.$$

For the reverse direction, note that

$$\overline{\int_a^b} f(x) \, \mathrm{d}x \leq U(P, f) < L(P, f) + \epsilon \leq \underline{\int_a^b} f(x) \, \mathrm{d}x + \epsilon.$$

Thus sending $\epsilon \to 0$ gives

$$\overline{\int_a^b} f(x) \, \mathrm{d}x = \underline{\int_a^b} f(x) \, \mathrm{d}x.$$

□

Example 3.8. Let $f := \mathbb{1}_{>1/2}$ be defined on $[0, 1]$. For each $\epsilon > 0$, pick

$$P = \left\{0, \frac{1}{2} - \frac{\epsilon}{2}, \frac{1}{2} + \frac{\epsilon}{2}, 1\right\}.$$

3.1 What functions are Riemann integrable?

- continuous
- continuous, except for finitely many points,
- monotone.

Notation 3.9. Notation: given $P \in \Pi(x_0, \dots, x_n)$, we define

- $\Delta x_i := x_i - x_{i-1}$,
- $M_i := \sup_{x_{i-1} \le x \le x_i} f(x)$,
- $m_i := \inf_{x_{i-1} \le x \le x_i} f(x)$.

We may then write

$$U(P, f) = \sum M_i \Delta x_i, \quad L(P, f) = \sum m_i \Delta x_i, \quad U(P, f) - L(P, f) = \sum (M_i - m_i) \Delta x_i.$$

Proposition 3.10. *If $f : [a, b] \to \mathbb{R}$ is continuous, then f is Riemann integrable.*

Proof. Note that f is uniformly continuous. □

Corollary 3.11. *If $f : [a, b] \to \mathbb{R}$ is continuous except for finitely many points, then f is Riemann integrable.*

Proof *(Sketch)***.** Use continuity to handle "most" of the $(M_i - m_i)\Delta x_i$ and use the fact that Δx_i is small for the otherwise. □

Proposition 3.12. *If $f : [a, b] \to \mathbb{R}$ is monotone, then f is Riemann integrable.*

Proof. Suppose without loss of generality that f is increasing. Fix $\epsilon > 0$ and choose P such that $\Delta x_i < \epsilon$ for each i. We have

$$\begin{aligned} U(P, f) - L(P, f) &= \sum (M_i - m_i) \Delta x_i \\ &\le \sum \epsilon [f(x_i) - f(x_{i-1})] = \epsilon [f(b) - f(a)]. \end{aligned}$$

□

Theorem 3.13. *If $f : [a, b] \to \mathbb{R}$ is integrable, $f([a, b]) \subset [c, d]$, and $\phi : [c, d] \to \mathbb{R}$ is continuous, then $h = \phi \circ f$ is integrable.*

Proof. Fix $\epsilon > 0$ and choose $\delta > 0$ such that

- $|x - y| < \delta$ implies $|\phi(x) - \phi(y)| < \epsilon$,
- $\delta < \epsilon$.

Choose P such that $U(P, f) - L(P, f) < \delta^2$. We have then that

$$\begin{aligned} U(P,h) - L(P,h) &= \sum (M_i^h - m_i^h)\Delta x_i \\ &= \sum_{i:M_i^f - m_i^f < \delta} (M_i^h - m_i^h)\Delta x_i + \sum_{i:M_i^f - m_i^f \geq \delta} (M_i^h - m_i^h)\Delta x_i. \end{aligned}$$

For the first term, note that if $M_i^f - m_i^f < \delta$ then $M_i^h - m_i^h < \epsilon$. For the second term, note that

$$\delta \sum_{i:M_i^f - m_i^f \geq \delta} \Delta x_i \leq \sum_{i:M_i^f - m_i^f \geq \delta} (M_i^f - m_i^f)\Delta x_i \leq \delta^2 < \delta\epsilon,$$

from which it follows that

$$\sum_{i:M_i^f - m_i^f \geq \delta} (M_i^h - m_i^h)\Delta x_i \leq (d - c)\epsilon.$$

Finally,

$$U(P,h) - L(P,h) \leq \epsilon(b - a) + \epsilon(d - c).$$

□

Proposition 3.14.

(i) The set of integrable functions is a vector space, and integration is a linear map.

(ii) If $a < b < c$ and f is integrable on $[a, c]$ then

$$\int_a^c f(x)\,\mathrm{d}x = \int_a^b f(x)\,\mathrm{d}x + \int_b^c f(x)\,\mathrm{d}x.$$

(iii) If $f \leq g$ then

$$\int_a^b f(x)\,\mathrm{d}x \leq \int_a^b g(x)\,\mathrm{d}x.$$

(iv) $\left|\int_a^b f \, \mathrm{d}x\right| \leq \int_a^b |f| \, \mathrm{d}x \leq (b-a) \sup|f|$.

(v) If f and g are integrable, then fg is integrable.

Theorem 3.15 (The Fundamental Theorem of Calculus)**.** *Let $f : [a,b] \to \mathbb{R}$ be differentiable. Suppose $f' : [a,b] \to \mathbb{R}$ is Riemann is integrable. Then*

$$f(b) - f(a) = \int_a^b f'(x) \, \mathrm{d}x.$$

Proof. Take any partition P. The mean value theorem gives

$$f(x_i) - f(x_{i-1}) = f'(\xi_i)\Delta x_i$$

for some $\xi_i \in [x_{i-1}, x_i]$. Summing over i, we have $f(b) - f(a) = \sum f'(\xi_i)\Delta x_i$. Noting that

$$L(P, f') \leq \sum f'(\xi_i)\Delta x_i \leq U(P, f')$$

we complete the proof by taking inf and sup over P. □

Theorem 3.16 (The Fundamental Theorem of Calculus 2)**.** *Let $f : [a,b] \to \mathbb{R}$ be Riemann integrable. Define $F(x) = \int_a^x f(t) \, \mathrm{d}t$. Then*

- *F is continuous*
- *if f is continuous at x, then F is differentiable at x and $F'(x) = f(x)$.*

Proof. For $x < y$, we have

$$|F(x) - F(y)| = \left|\int_x^y f(t) \, \mathrm{d}t\right| \leq \int_x^y |f(t)| \, \mathrm{d}t \leq (y-x) \sup|f|.$$

Since f, being integrable, is bounded, we have from the above that F is Lipschitz and thus continuous.

For the second result, note that for $h > 0$ we have

$$\frac{F(x+h) - F(x)}{h} = \frac{1}{h} \int_x^{x+h} f(t) \, \mathrm{d}t.$$

Fix $\epsilon > 0$ and choose $\delta > 0$ such that

$$|x - t| < \delta \implies |f(x) - f(t)| < \epsilon.$$

If $0 < h < \delta$,we have

$$\left|\frac{F(x+h) - F(x)}{h} - f(x)\right| = \frac{1}{h}\left|\int_x^{x+h} f(t) - f(x) \,\mathrm{d}t\right|$$
$$= \frac{1}{h}\int_x^{x+h} |f(t) - f(x)| \,\mathrm{d}t \leq \epsilon.$$

□

3.2 Inequalities

Definition 3.17. Given $1 < p < \infty$, define

$$\|f\|_p = \left(\int_a^b |f|^p\right)^{1/p}.$$

3.2.1 Cauchy-Schwarz Inequality

Theorem 3.18 (Cauchy-Schwarz Inequality)**.** *If f and g are Riemann integrable, then* $\left|\int_a^b fg \,\mathrm{d}x\right| \leq \|f\|_2\|g\|_2$.

Proof. For any $a, b \in \mathbb{R}$ and $\epsilon > 0$, we claim that

$$ab \leq \frac{a^2}{2\epsilon} + \frac{\epsilon b^2}{2}.$$

To see this, note merely that

$$\frac{a^2}{\epsilon} + \epsilon b^2 - 2ab = \left(\frac{a}{\sqrt{\epsilon}} - \sqrt{\epsilon} b\right)^2 \geq 0.$$

This then gives

$$\left|\int_a^b fg \,\mathrm{d}x\right| \leq \int_a^b |fg| \,\mathrm{d}x \leq \int_a^b \left(\frac{f^2}{2\epsilon} + \frac{\epsilon g^2}{2}\right) \mathrm{d}x$$
$$= \frac{1}{2\epsilon}\|f\|_2^2 + \frac{\epsilon}{2}\|g\|_2^2.$$

Setting $\epsilon = \|f\|_2/\|g\|_2$ gives the desired result. □

We can use this result to control the size of $|f(x) - f(y)|$.

Corollary 3.19.

$$\left|\int_a^b f \, \mathrm{d}x\right| \leq \sqrt{b-a}\|f\|_2.$$

Proof. Take $g = 1$ and note that $\|1\|_2 = \sqrt{b-a}$. □

Theorem 3.20. *If $f : [a,b] \to \mathbb{R}$ is differentiable and $f' : [a,b] \to \mathbb{R}$ is integrable, then*

$$|f(x) - f(y)| \leq \|f'\|_2 |x-y|^{1/2}.$$

That is, f is Hölder continuous with Hölder constant $1/2$*.*

Proof. By the previous result,

$$|f(x) = f(y)| = \left|\int_x^y f' \, \mathrm{d}t\right| \leq |x-y|^{1/2}\|f'\|_2.$$

□

3.2.2 Hölder's Inequality

Theorem 3.21 (Hölder's Inequality)**.** *If f and g are integrable and $1/p + 1/a = 1$, then*

$$\left|\int_a^b fg \, \mathrm{d}x\right| \leq \|f\|_p \|g\|_q$$

Proof. Homework. □

We can again use this result to control the size of $|f(x) - f(y)|$.

Corollary 3.22. *If $1/p + 1/q = 1$, then*

$$\left|\int_a^b f \, \mathrm{d}x\right| \leq \|f\|_p |b-a|^{1/q}.$$

Theorem 3.23. *If f' in integrable and p, q are conjugate exponents, then*

$$|f(x) - f(y)| \leq \|f'\|_p |x-y|^{1/q}.$$

Proof. We have

$$|f(x) - f(y)| = \left|\int_a^b f' \, \mathrm{d}t\right| = \|f'\|_p |x-y|^{1/q}.$$

□

Remark 3.24. Taking a really large p (and thus a q close to one) gives a result similar to that given by the MVT. Then $\|f'\| \approx f'(\xi)$, where ξ is given by the MVT.

3.2.3 Jensen's Inequality

Theorem 3.25 (Jensen's Inequality)**.** *Let $f : [0,1] \to \mathbb{R}$ be integrable and $\phi : \mathbb{R} \to \mathbb{R}$ be convex (and hence continuous). Then*

$$\phi\left(\int_0^1 f \, \mathrm{d}x\right) \leq \int_0^1 \phi(f(x)) \, \mathrm{d}x.$$

Intuition: if $\sum \lambda_i = 1$, we have

$$\phi\left(\sum x_i \lambda_i\right) \leq \sum \lambda_i \phi(x_i)$$