Problem Set 6

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1 Question 1

Consider two x values, x = 0 and x = L where $L \to \infty$, clearly

$$f(x) = 2x^3 + 5x - 9 = -9$$

at x = 0 and

$$f(L) \to \infty \text{ as } L \to \infty$$

thus $\exists x \in [0, \infty) : f(x) = 0$ hence, f(x) has at least one root, further, for the sake of contradiction let us assume there exist two or more roots of f(x), let any two of them be x_1 and x_2 , then by Rolle's theorem

$$f'(x) = 6x^2 + 5 = 0$$

for some $c \in (x_1, x_2)$ which is clearly absurd, thus our assumption must be false, and thus there is only one root of f(x)

2 Question 2

2.1 Part (a)

Consider f(x) = |x-1| in the interval [0,2], clearly f(x) is not differentiable at x = 1, since $f'(1^-) = -1$ and $f'(1^+) = 1$, thus it does not satisfy the conditions for Rolle's theorem and it doesn't satisfy its consequences either since $\not\exists x \in (0,2): f'(x) = 0$

2.2 Part (b)

$$f(x) = 1 + x^{2/3}$$

in the interval [-8, 8], simply differentiating we have

$$f'(x) = \frac{2}{3}x^{-1/3}$$

which is not defined for x = 0 and clearly the derivative is not continuous at x = 0 anyways, thus it does not satisfy the conditions for Rolle's theorem and clearly there does not exist $c \in [-8, 8]$: f'(c) = 0

2.3 Part (c)

$$f(x) = x \sin \frac{1}{x}; f(0) = 0$$

Consider

$$f'(0) = \lim_{h \to 0} \frac{\left(h \sin\left(\frac{1}{h}\right)\right)}{h} = \lim_{h \to 0} \sin\left(\frac{1}{h}\right)$$

does not exist, hence it does not satisfy the conditions for Rolle's theorem, differentiating on the differentiable intervals

$$f'(x) = \sin\left(\frac{1}{x}\right) - \frac{x\cos\left(\frac{1}{x}\right)}{x^2} = \sin\left(\frac{1}{x}\right) - \frac{1}{x}\cos\left(\frac{1}{x}\right)$$

Setting it to 0

$$\tan\left(\frac{1}{u}\right) = \frac{1}{u}$$

There are infinitely many solutions to this equation in the interval $\frac{1}{u} \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ or $u \in \left(\infty, -\frac{2}{\pi}\right) \cup \left(\frac{2}{\pi}, u\right)$, so there do exist value of c in the interval which satisfy the consequences of Rolle's theorem even though its conditions are not satisfied.

3 Question 3

3.1 Part (a)

In the interval $\left[\frac{\pi}{4}, \frac{3\pi}{4}\right]$, Cauchy's MVT gives us

$$\frac{f'(\xi)}{g'(\xi)} = \frac{1-1}{1-(-1)} = 0 = -\frac{\cos(\xi)}{\sin(\xi)}$$

Clearly $\xi = \frac{\pi}{2}$ satisfies this condition

3.2 Part (b)

In the interval $\left[0,\frac{1}{2}\right]$ Cauchy's MVT gives us

$$\frac{f'(\xi)}{g'(\xi)} = \frac{\frac{3}{2}(1+\xi)^{1/2}}{\frac{1}{2}(1+\xi)^{-1/2}} = 3(1+\xi) = \frac{f(b) - f(a)}{g(b) - g(a)}$$

which gives us

$$3(1+\xi) = \frac{(u)^{3/2} - 1}{\sqrt{u} - 1} \implies \xi = \frac{1}{3}(u + \sqrt{u} + 1) - 1$$

where $u = \frac{3}{2}$

4 Question 4

We write LMVT as: for an interval [a,b] if f(x) is continuous and differentiable in the corresponding open interval (a,b), then $\exists c \in (a,b) : f'(c) = \frac{f(b)-f(a)}{c}$

Now define $\theta = \frac{c-a}{b-a}$, since

$$c \in (a,b) \implies c-a \in (0,b-a) \implies \theta \in (0,1)$$

Thus we have

$$f'(c) = f'(a+c-a) = f'(a+\theta(b-a)) = \frac{f(b) - f(a)}{b-a}$$

Now we set b - a = h and a = x so we have

$$f'(x + \theta h) = \frac{f(x+h) - f(x)}{h}$$

Now, before we continue, let us examine this equation, if we apply Taylor's theorem to f(x+h), i.e. in the interval (x, x+h) we find $\theta_2 \in (0,1)$ such that

$$hf'(x + \theta h) = \left(f(x) + hf'(x) + \frac{h^2}{2}f''(x + \theta_2 h)\right) - f(x)$$

or

$$\frac{f'(x + \theta h) - f'(x)}{h} = \frac{1}{2}f''(x + \theta_2 h)$$

Now if we take the limit as $h \to 0$

$$\lim_{h \to 0} \frac{f'(x + \theta h) - f(x)}{h} = \theta f''(x) = \lim_{h \to 0} \frac{1}{2} f''(x + \theta_2 h)$$

which implies

$$\lim_{h \to 0} \theta = \frac{1}{2}$$

as a consequence of Taylor's theorem, this however requires the existence of the second derivative of f(x) at x.

Clearly, $\theta = g(x, h)$, i.e. θ is a function of x and h, thus

4.1 Part (a)

for $f(x) = x^2$ We have

$$f(x+h) = (x+h)^2 = x^2 + 2xh + h^2$$

or

$$\frac{f(x+h) - f(x)}{h} = 2x + h = f'(x+\theta h) = 2(x+\theta h) = 2x + 2\theta h$$

Clearly

$$\theta = \frac{1}{2} \, \forall \, x, h$$

which matches what we had earlier

4.2 Part (b)

$$\frac{f(x+h) - f(x)}{h} = e^x \left(\frac{e^h - 1}{h}\right)$$

While

$$f'(x + \theta h) = e^x e^{\theta h}$$

Thus we have

$$\theta = \frac{1}{h} \ln \frac{e^h - 1}{h}$$

In this case we have θ not dependent on x, a graph of this function is given, taking the limit as

$$\theta_0 = \lim_{h \to 0} \frac{1}{h} \ln \frac{e^h - 1}{h} = \lim_{h \to 0} \frac{1}{h} \ln \frac{h + \frac{h^2}{2} + O(h^3)}{h}$$

which is

$$\theta_0 = \lim_{h \to 0} \frac{1}{h} \ln \left(1 + \frac{h}{2} + O(h^2) \right) = \lim_{h \to 0} \frac{1}{2} + O(h) = \frac{1}{2}$$

which matches what we had earlier.

4.3 Part (c)

$$\frac{f(x+h) - f(x)}{h} = \frac{1}{h} \ln\left(1 + \frac{h}{x}\right) = f'(x+\theta h) = \frac{1}{x+\theta h}$$

or we have

$$\theta = \frac{1}{h} \left(\frac{h}{\ln\left(1 + \frac{x}{h}\right)} - x \right)$$

This time, θ is a function of x and h, our claim is that the dependence on x dies out as $h \to 0$ we have

$$\theta = \lim_{h \to 0} \frac{1}{h} \left(\frac{h}{\left(\frac{x}{h}\right) - \frac{1}{2} \left(\frac{x}{h}\right)^2 + O\left(\frac{h^3}{x^3}\right)} - x \right)$$

which is

$$\lim_{h \to 0} \frac{h}{x} \left(\frac{1}{1 - \frac{1}{2} \left(\frac{x}{h} \right) + O\left(\left(\frac{x}{h} \right)^2 \right)} - 1 \right) = \frac{1}{2}$$

which confirms our claim

5 Question 5

5.1 Part (a)

By LMVT, since f is continuous and differentiable, for $c \in [1, 2]$

$$f(2) = f(1) + f'(c)(1)$$

SO

$$f(1) = f(2) - f'(c) = -5 - f'(c)$$

but this lies between

$$f(1) \in [-7, -3]$$

since $f'(c) \in [-2, 2]$ and this maximum value is achieved if f(x) is linear in the interval (1, 2)

5.2 Part (b)

We know that

$$28^{1/3} = (27+1)^{1/3} = 3\left(1 + \frac{1}{27}\right)^{1/3}$$

applying LMVT we have

$$(1+u)^{1/3} = 1 + \frac{u}{3}(1+v)^{-2/3}$$

where $u = \frac{1}{27}$ and $v \in (0, u)$, let us assume without proof for now that $(1+v)^{-2/3} = 1 + O(u)$, which is a consequence of Taylor's theorem. So we have

$$(28)^{1/3} = 3 + \frac{1}{27} + O\left(\left(\frac{1}{27}\right)^2\right) \approx \frac{82}{27}$$

5.3 Part (c)

We have $f''(x) \ge 0$ for $x \in [a, b]$, Let us assume for the sake of contradiction that

$$f\left(\frac{x_1+x_2}{2}\right) > \frac{1}{2}[f(x_1)+f(x_2)]$$

for *some* $x_1, x_2 \in [a, b]$. Assume WLOG $x_2 > x_1$, now consider the point $\bar{x} = \frac{1}{2}(x_1 + x_2)$, also define $\Delta x = \bar{x} - x_1 = x_2 - \bar{x}$, thus $2\Delta x = x_2 - x_1 > 0$ hence $\Delta x > 0$

then by LMVT on the intervals (x_1, \bar{x}) and (\bar{x}, x_2) (whose conditions are satisfied by the assumption that f''(x) exists and is positive) yield $\xi_1 \in (x_1, \bar{x})$ and $\xi_2 \in (\bar{x}, x_2)$ and thus $\xi_2 > \xi_1$ such that

$$f'(\xi_1) = \frac{f(\bar{x}) - f(x_1)}{x - x_1}; f'(\xi_2) = \frac{f(x_2) - f(\bar{x})}{x_2 - \bar{x}}$$

which we rewrite as

$$f(\bar{x}) = f(x_1) + f'(\xi_1)\Delta x = f(x_2) - f'(\xi_2)\Delta x$$

Adding both RHS sides and doubling the LHS

$$2f(\bar{x}) = f(x_1) + f(x_2) + \Delta x[f'(\xi_1) - f(\xi_2)]$$

Or

$$f(\bar{x}) = \frac{1}{2}(f(x_1) + f(x_2)) + \frac{\Delta x}{2}(f'(\xi_1) - f'(\xi_2))$$

But our assumption now implies

$$\frac{\Delta x}{2}(f'(\xi_1) - f'(\xi_2)) > 0$$

but since $\Delta x > 0$ and $\xi_2 > \xi_1$ this contradicts the statement that f''(x) > 0 for [a, b], thus our assumption must be false and thus

$$f\left(\frac{x_1+x_2}{2}\right) \le \frac{1}{2}[f(x_1)+f(x_2)]$$

Completing our proof

6 Question 6

6.1 Part (a)

To prove the right hand side of the inequality we apply CMVT to $\sin x$ and x on the interval [0, x] to get

$$\cos \xi = \frac{\sin x}{x} \implies \frac{\sin x}{x} < 1 \implies \sin x < x; \, \forall \, x \in \left(0, \frac{\pi}{2}\right)$$

For the LHS, consider the function

$$\zeta(x) = \frac{x}{\sin x} \implies \zeta'(x) = \frac{\sin x - x \cos x}{(\sin x)^2} > 0$$

since $\tan x > x$ in $x \in (0, \frac{\pi}{2})$, therefore

$$\zeta(x) < \zeta\left(\frac{\pi}{2}\right) = \frac{\pi}{2}; \forall x \in \left(0, \frac{\pi}{2}\right)$$

which gives

$$\boxed{\frac{2x}{\pi} < \sin x < x}$$

(b) Consider the functions x^n and x on the interval [a, b], clearly CMVT gives

$$n\xi^{n-1} = \frac{b^n - a^n}{b - a}$$

Now if n > 1 then n - 1 > 0 which implies that x^{n-1} is an increasing function which implies

$$na^{n-1} < n\xi^{n-1} < nb^{n-1}$$

which gives us the inequality

$$na^{n-1} < \frac{b^n - a^n}{b - a} < nb^{n-1}$$

(c) For the right hand side consider the functions $\log(1+x)$ and x on the interval [0,x] CMVT gives

$$1 > \frac{1}{1+\xi} = \frac{\log(1+x)}{x}$$

which gives

$$\log(1+x) < x$$

apply LMVT to the function log(1+x) on the interval [0,x] gives

$$\log(1+x) = 0 + \frac{x}{1+\xi} > \frac{x}{1+x}$$

since $\xi < x$ or

$$\boxed{\frac{x}{1+x} < \log(1+x) < x}$$

 $\forall x > 0$

7(a) Let the intersection happen at some point $\eta \in (a, b)$, now apply LMVT on (a, η) and (η, b) to give $\xi_1, \xi_2 : \xi_2 > \xi_1$ such that

$$f'(\xi_1) = f'(\xi_2) = m = \frac{f(b) - f(a)}{b - a}$$

now apply Rolle's theorem on f'(x) on the interval (ξ_1, ξ_2)

$$f''(\zeta) = 0$$

for some $\zeta \in (\xi_1, \xi_2) \subset (a, b)$

(b) Apply CMVT to f(x) and x^2 on the interval [0, 1] to give

$$\frac{f'(\xi)}{2\xi} = f(1) - f(0)$$

for $\xi \in (0, 1)$

(c) Consider g(x) = f(x) - x then g'(x) = f'(x) - 1, so we have

$$g(a) = g(b) = 0 \implies g'(\xi) = 0$$

for some $\xi \in (a,b)$, Now apply LMVT to (a,ξ) and (ξ,b) to find ζ_1,ζ_2 such that

$$g'(\zeta_1) = \frac{g(\xi)}{\xi - a}, g'(\zeta_2) = \frac{-g(\xi)}{b - \xi}$$

which must have opposite signs, thus applying IVT between (ζ_1, ξ) and (ξ, ζ_2) we can find two numbers c_1, c_2 such that

$$g'(c_1) + g'(c_2) = 0 \implies f'(c_1) + f'(c_2) = 2$$

8 (a) We want to prove that there exists $c \in (a, b)$

$$\begin{vmatrix} f(a) + (b-a)f'(c) & f(b) \\ \phi(a) + (b-a)\phi'(c) & \phi(b) \end{vmatrix} = 0$$

Consider CMVT on f(x) and $\phi(x)$ on the interval (a, b) we have

$$f(b) = f(a) + \frac{f'(c)}{\phi'(c)}(\phi(b) - \phi(a))$$

(b) Apply CMVT on the functions f(x), x, x^2 , x^3 to get

$$f(b) - f(a) = f'(x_1)(b - a) = \frac{f'(x)}{2x_2}(b^2 - a^2) = \frac{f'(x_3)}{3x_3^2}(b^3 - a^3)$$

or

$$f'(x_1) = \frac{f'(x_2)}{2x_1} = \frac{f'(x_3)}{3x_3^2}$$

9 (a) Consider $1 - \cos x = 2\sin^2\frac{x}{2}$, setting u = x/2 we need to prove

$$\sin x < x$$

which we can do by applying CMVT to these functions

$$\cos \xi = \frac{\sin x}{x}$$

which completes our proof (b) consider $\frac{f(x)}{x^2}$ and $\frac{1}{x^2}$ applying CMVT we have

$$\frac{\frac{f(b)}{b^2} - \frac{f(a)}{a^2}}{\frac{1}{b^2} - \frac{1}{a^2}} = \frac{\frac{c^2 f'(c) - 2cf(c)}{c^4}}{-\frac{2}{c^3}}$$

$$\frac{a^2f(b) - b^2f(a)}{a^2 - b^2} = \frac{1}{2}(2f(c) - cf'(c))$$

as required (c) Apply CMVT on the functions $\ln x$ and $\arcsin x$ on the interval [x,1] to get

$$\frac{-\ln x}{\frac{\pi}{2} - \arcsin x} = \frac{2\ln x}{2\arcsin x - \pi} = \sqrt{1 - \frac{1}{\xi^2}}$$

which is an increasing function for ξ so we have

$$\frac{2\ln x}{2\arcsin x - \pi} < \frac{\sqrt{1 - x^2}}{x}$$

for $x \in (0, 1)$

10 Apply LMVT between (a, x_0) and (x_0, b) to find $\xi_1 < \xi_2$ such that

$$f'(\xi_1) = \frac{f(x_0)}{x_0 - a}; f(\xi_2) = \frac{-f(x_0)}{b - x_0}$$

Now assume for the sake of contradiction that there does not exist $c \in (a, b)$ such that f''(c) < 0 which would imply f'(x) is an increasing function which implies

$$f'(\xi_2) > f'(\xi_1)$$
 since $\xi_2 > \xi_1$

but this contradicts what we found and thus our assumption, and therefore our assumption must be wrong and there exists $c \in (a, b)$ such that f''(c) < 0