Math 111B HW2

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Question 1 *Let $f : (a, b) \to \mathbb{R}$ be differentiable on (a, b).*
Prove : if $\forall x \in (a, b),\ f'(x) \neq 0$, then f is one-to-one on (a, b).
Give an example showing that the converse statement is in general not true.

Pf:
Suppose $\forall x \in (a, b),\ f'(x) \neq 0$:

(1) $f'(x)$ is strictly less than or greater than 0 on (a, b):
We'll prove by contradiction: Suppose $f'(x)$ is neither strictly less than 0 nor strictly greater than 0 on (a, b), then there exists $x_0, x_1 \in (a, b)$, with $f'(x_0) \leq 0$ and $f'(x_1) \geq 0$, and by the assumption that $f'(x) \neq 0$, the strict inequality $f'(x_0) < 0$ and $f'(x_1) > 0$ is applied. (This also implies $x_0 \neq x_1$, since derivatives are different at the two points).

Recall that for function $f : [a, b] \to \mathbb{R}$ be differentiable on (a, b), if $a < c < d < b$ and $f'(c) \neq f'(d)$, for any λ strictly in between $f'(c)$ and $f'(d)$ (either $f'(c) < \lambda < f'(d)$ or $f'(c) > \lambda > f'(d)$), there exists $x \in (c, d)$ with $f'(x) = \lambda$.
Then, first suppose $x_0 < x_1$: f is differentiable on (a, b) and $f'(x_0) < 0 < f'(x_1)$ implies there exists $x \in (x_0, x_1)$ with $f'(x) = 0$, which contradicts the assumption;
then suppose $x_1 < x_0$: again, f is differentiable on (a, b) and $f'(x_1) > 0 > f'(x_0)$ implies there exists $x \in (x_1, x_0)$ with $f'(x) = 0$, which again contradicts the assumption.
So, the assumption is false, $f'(x)$ must be strictly greater than 0 or less than 0 for all $x \in (a, b)$.

(2) f is strictly increasing or decreasing on (a, b):
Based on **(1)**, $f'(x)$ is strictly less than 0 or strictly greater than 0.
Suppose $f'(x) > 0$ for all $x \in (a, b)$, then for any $x, y \in (a, b)$ with $x < y$, by the Mean Value Theorem, there exists $c \in (x, y) \subseteq (a, b)$, such that the following is true:

$$\frac{f(y) - f(x)}{y - x} = f'(c) > 0, \quad (f(y) - f(x)) = f'(c)(y - x)$$

Since $(y - x), f'(c) > 0$ by assumption, the $(f(y) - f(x)) = f'(c)(y - x) > 0$, thus $f(y) > f(x)$, showing that f is strictly increasing.
Similarly, suppose $f'(x) < 0$ for all $x \in (a, b)$, with the same x, y above, by Mean Value Theorem, there exists $c \in (x, y) \subseteq (a, b)$, such that the following is true:

$$\frac{f(y) - f(x)}{y - x} = f'(c) < 0, \quad (f(y) - f(x)) = f'(c)(y - x)$$

Since $(y - x) > 0$ and $f'(c) < 0$, then $(f(y) - f(x)) = f'(c)(y - x) < 0$, of $f(y) < f(x)$, showing that f is strictly decreasing.

With the above condition, since f is either strictly increasing or strictly decreasing on $[a, b]$, then for all $x, y \in (a, b)$, $x \neq y$ implies $f(x) \neq f(y)$ (or else it's no longer strictly increasing or decreasing). Thus, f is in fact one-to-one on (a, b).

Counterexample of Converse:

Let $f : [-1, 1] \to \mathbb{R}$ be $f(x) = x^3$, which $f'(x) = 3x^2$, which $f'(0) = 0$. Yet, suppose $x, y \in (-1, 1)$ has $x^3 = y^3$, then:

$$x^3 - y^3 = (x - y)(x^2 + xy + y^2) = 0$$

Which, the only real solution is $x = y$ (since if treating y as constant, $y^2 - 4y^2 = -3y^2 \leq 0$; the only time with real solution is when $y = 0$, which implies $x^3 = 0$, or $x = 0$).

So, $f(x) = x^3$ is one-to-one on the region $(-1, 1)$, but still has $f'(0) = 0$, which is a counterexample.

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Question 2 *Let $f : (a,b) \to R$ be a function such that:*

$$\exists M, \exists \alpha,\ \forall x, y \in (a,b),\ |f(x) - f(y)| < M|x-y|^\alpha$$

If $\alpha \in (0,1)$, then f is Holder of order α in (a,b). If α = 1, then f is Lipschitz. Prove :

(a) If $\alpha > 1$, then f is constant.
(b) If $\alpha \in (0,1]$, then f is uniformly continuous on (a,b).
(c) Give an example such that f is Lipschitz, but not differentiable.
(d) If f is differentiable on (a,b) and $f(x)$ is bounded on (a, b), then f is Lipschitz.

Pf:

(a) Suppose $\alpha > 1$, then there exists $\epsilon > 0$, such that $\alpha = 1 + \epsilon$. Which, for all $x, y \in (a,b)$ (with $x \neq y$), the following is true:

$$|f(x) - f(y)| < M|x-y|^\alpha = M|x-y|^{1+\epsilon} = M|x-y| \cdot |x-y|^\epsilon$$

$$\left|\frac{f(x) - f(y)}{x - y}\right| = \frac{|f(x) - f(y)|}{|x-y|} < M|x-y|^\epsilon$$

Which, fix arbitrary $x_0 \in (a,b)$, for all $y \in (a,b)$ with $y \neq x_0$, the following is true:

$$0 \leq \left|\frac{f(x_0) - f(y)}{x_0 - y}\right| < M|x_0 - y|^\epsilon, \quad -M|x_0-y|^\epsilon < \frac{f(x_0) - f(y)}{x_0 - y} < M|x_0 - y|^\epsilon$$

Since $\epsilon > 0$, then $\lim_{y \to x_0} |x_0 - y|^\epsilon = 0$. Which, by Squeeze Theorem, the following is true:

$$0 = \lim_{y \to x_0} -M|x_0 - y|^\epsilon \leq \lim_{y \to x_0} \frac{f(x_0) - f(y)}{x_0 - y} \leq \lim_{y \to x_0} M|x_0 - y|^\epsilon = 0$$

Thus, $\lim_{y \to x_0} \frac{f(x_0) - f(y)}{x_0 - y} = 0$, or $f'(x_0) = 0$.

This implies that $f(x)$ is a constant function: Suppose $f(x)$ is not a constant function, then there exists $c, d \in (a,b)$ with $c < d$, such that $f(c) \neq f(d)$.

Notice that since $f'(x_0)$ exists for all $x_0 \in (a,b)$, then by Mean Value Theorem, there exists $x \in (c,d)$, such that $f'(x)(d-c) = f(d) - f(c)$.

Yet, since $f'(x) = 0$, while $f(d) - f(c) \neq 0$, $0 = f'(x)(d-c) \neq f(d) - f(c)$, which it is a contradiction.

Thus, $f(x)$ must be a constant function.

(b) Suppose $\alpha \in (0,1]$, notice that for all $x, y \in (a,b)$, the following is true:

$$a < x < b, \quad -b < -y < -a, \quad (a-b) = -(b-a) < (x-y) < (b-a), \quad |x-y| < |b-a|$$

(c)

(d)

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Question 3

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Question 4

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Question 5