

# Real Analysis Homework 12

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1. (a) **Section 6.2 Problem 15** Let  $I$  be an interval. Prove that if  $f$  is differentiable on  $I$  and if the derivative  $f'$  is bounded on  $I$ , then  $f$  satisfies a Lipschitz condition on  $I$ . (See Definition 5.4.4)

*Proof.* Let  $M > 0$  be such that  $|f'(c)| \leq M \forall c \in I$ . This follows from the fact that  $f'$  is bounded on  $I$ . For  $x, y \in I$  such that  $x < y$ , we know that by the mean value theorem,  $\exists c \in (x, y) \subseteq I$  s.t.  $f(y) - f(x) = f'(c)(y - x)$ . This yields the following:

$$\begin{aligned} |f(x) - f(y)| &= |f'(c)||y - x| \leq M|y - x| \dots (\because c \in I) \\ \implies |f(x) - f(y)| &\leq M|x - y| \forall x, y \in I \end{aligned}$$

This holds since  $M > 0$  is true regardless of  $x, y$ . Thus we have that by the definition of a Lipschitz condition,  $f$  satisfies a Lipschitz condition on  $I$ . ■

- (b) Suppose  $f$  and  $g$  are differentiable functions on  $(a, b)$ . Show that between two consecutive roots of  $f$  there exists a root  $f' + fg'$ . (Hint: Apply Rolle's Theorem to the function  $h(x) = f(x)e^{g(x)}$ )

*Proof.* Let  $x_1, x_2 \in (a, b)$  with  $x_1 < x_2$ , and  $f(x_1) = f(x_2) = 0$ .

Let  $h(x) = f(x)e^{g(x)}$ .

Then we have  $h(x_1) = h(x_2) = 0$  and  $h$  is differentiable on  $(a, b)$ , and  $h$  is continuous on  $[x_1, x_2]$ .

Recall *Rolle's Theorem*:

**Theorem 1 (Rolle's Theorem).** Suppose that  $f$  is continuous on a closed interval  $I := [a, b]$ , that the derivative  $f'$  exists at every point of the open interval  $(a, b)$ , and that  $f(a) = f(b) = 0$ . Then there exists at least one point  $c$  in  $(a, b)$  such that  $f'(c) = 0$ .

Thus by *Rolle's Theorem*, we know that there exists some  $c \in (x_1, x_2)$  s.t.  $h'(c) = 0$  and

$$h'(x) = f'(x)e^{g(x)} + f(x) \cdot g'(x)e^{g(x)} = [f'(x) + f(x)g'(x)]e^{g(x)}$$

$$\text{So } h'(c) = [f'(c) + f(c)g'(c)] \cdot e^{g(c)} = 0$$

$$\text{So } f'(c) + f(c)g'(c) = 0. \quad \blacksquare$$

- (c) Suppose that  $f$  is continuous on  $[a, b]$ , differentiable on  $(a, b)$ , and  $f(a) = f(b) = 0$ . Prove that for each real number  $\alpha$ , there exists some  $c \in (a, b)$  such that  $f'(c) = \alpha f(c)$ . (Hint: Apply Rolle's Theorem to the function  $g(x) = e^{-\alpha x} f(x)$ )

*Proof.* Consider the function  $g(x) = e^{-\alpha x} f(x)$ . Since  $f(a) = f(b) = 0$ , we know that  $g(a) = e^{-\alpha(a)} f(a) = e^{-\alpha(b)} f(b) = g(b)$ , and thus  $g(a) = e^{-\alpha(a)} \cdot 0 = 0 = g(b)$ . By *Rolle's Theorem*, we know that since  $f(a) = f(b) = 0$ ,  $f$  is continuous on  $[a, b]$ , and since  $f$  is differentiable on  $(a, b)$ , then there exists some  $c \in (a, b)$ , such that  $f'(c) = 0$ . Thus there exists one point  $c \in (a, b)$ , such that  $g'(c) = 0$ , and

$$\begin{aligned} g'(x) &= -\alpha e^{-\alpha x} f(x) + e^{-\alpha x} f'(x) \\ 0 &= e^{-\alpha x} (-\alpha f(x) + f'(x)) \\ 0 &= -\alpha f(x) + f'(x) \\ \alpha f(x) &= f'(x) \end{aligned}$$

Thus we have that there exists some  $c \in (a, b)$  such that  $f'(c) = \alpha f(c)$ .  $\blacksquare$

- (d) Suppose that  $f$  is differentiable on  $(a, b)$  and  $f'$  is bounded on  $(a, b)$ . Show that  $f$  is uniformly continuous.

*Proof.* Let  $M > 0$  satisfy  $|f'(x)| \leq M \forall x \in (a, b)$ . Recall the definition of differentiability:

**Definition 1.** Let  $I \subseteq \mathbb{R}$  be an interval, let  $f : I \rightarrow \mathbb{R}$ , and let  $c \in I$ . We say that a real number  $L$  is the **derivative of  $f$  at  $c$**  if given any  $\varepsilon > 0$  there exists  $\delta(\varepsilon) > 0$  such that if  $x \in I$  satisfies  $0 < |x - c| < \delta(\varepsilon)$ , then

$$\left| \frac{f(x) - f(c)}{x - c} - L \right| < \varepsilon.$$

In this case we say that  $f$  is **differentiable** at  $c$ , and we write  $f'(c)$  for  $L$ . In other words, the derivative of  $f$  at  $c$  is given by the limit

$$f'(c) = \lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}$$

provided this limit exists. (We allow the possibility that  $c$  may be the endpoint of the interval.)

Thus since  $f$  is differentiable on  $(a, b)$ , we know that given any  $\varepsilon > 0$ , there exists  $\delta(\varepsilon) > 0$  s.t. if  $x \in (a, b)$  satisfies  $0 < |x - c| < \delta(\varepsilon)$ , then  $\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} = f'(c)$ , for any  $c \in (a, b)$ .

By result of 1 (a), we know that since  $f$  is differentiable on  $(a, b)$ , and since  $f'$  is bounded on  $(a, b)$ , then  $f'$  satisfies a Lipschitz condition on  $(a, b)$ .

Recall *Theorem 5.4.3*:

**Theorem 2.** If  $f : A \rightarrow \mathbb{R}$  is a Lipschitz function, then  $f$  is uniformly continuous on  $A$ .

Thus we have that by *Theorem 5.4.3*, since  $f$  is a Lipschitz function,  $f$  is uniformly continuous on  $(a, b)$ . ■

- (e) Give an example of a function  $f$  that is differentiable, uniformly continuous on  $(a, b)$ , but  $f'$  is not bounded.

Consider the function  $f : (0, \infty) \rightarrow (-\infty, \infty)$  given by  $f(x) = x \sin\left(\frac{1}{x}\right)$ . First, we must show that  $f$  is uniformly continuous, as follows:

$$\begin{aligned} |f(x) - f(c)| &= \left| x \sin\left(\frac{1}{x}\right) - c \sin\left(\frac{1}{c}\right) \right| \\ &\leq |x - c| \quad \because \max \left| \sin\left(\frac{1}{x}\right) \right| = 1, \text{ and } \max \left| \sin\left(\frac{1}{c}\right) \right| = 1 \\ &< \varepsilon \end{aligned}$$

Thus let  $\delta(\varepsilon) = \varepsilon$ . Hence  $f$  is uniformly continuous on  $(-\infty, \infty)$ . We also know that  $f$  is differentiable on  $(-\infty, \infty)$  since

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

However, since the maximum value of  $\sin$  and  $\cos$  is 1, and since  $x \in (1, \infty)$ , the derivative  $f'(x)$  is unbounded, since  $\sup\{(0, \infty)\} = \infty$ , and  $\max\{(0, \infty)\} = \text{DNE}$ , and  $\lim_{x \rightarrow 0^+} \frac{1}{x} = \infty$ . Thus  $\frac{1}{x}$  can be infinitely large, meaning  $f'(x)$  is unbounded.

## 2. Prove the given inequalities.

- (a)  $1 + x \leq e^x$  for all  $x \in \mathbb{R}$ .

*Proof.* Let  $f : (0, \infty) \rightarrow \mathbb{R}$  given by  $f(x) := e^x$ . Then we know that  $f'(x) = e^x$ , which is greater than or equal to 1 since  $f$  is defined on  $\mathbb{R}^+$ . Then we know by the *Mean Value Theorem* that  $\exists c \in (0, \infty)$  s.t.  $f'(c) = \frac{f(x) - f(0)}{x - 0} = \frac{e^x - 1}{x} \implies e^x - 1 = f'(c) \cdot x \geq x$ . Since  $e^x \geq 1 \forall x \in (0, \infty)$ , we have that  $e^x \geq x + 1 \forall x \in (0, \infty)$ .

For the case where  $f : (-\infty, 0) \rightarrow \mathbb{R}$ , we have that  $f'(x) = e^x \leq 1 \forall x \in (-\infty, 0)$ . Now, by the *Mean Value Theorem*, we know that  $\exists c \in (-\infty, 0)$  s.t.  $f'(c) = \frac{f(0) - f(x)}{0 - x} = \frac{1 - e^x}{-x}$ . Thus we have that  $1 - e^x = f'(c) \cdot -x \leq 1$ , which implies that  $e^x - 1 = x \cdot -f'(c) \geq -1$ . Thus  $1 + x \leq e^x$ . ■

(b)  $2x + 0.7 < e^x$  for all  $x \geq 1$ .

*Proof.* Let  $f(x) = e^x - 2x - 0.7$ . Then  $f'(x) = e^x - 2 > 0 \forall x \geq 1$ . So  $f$  is increasing on  $[1, \infty)$ . In particular,  $f(x) = e^x - 2x - 0.7 \geq f(1) = e - 2.7 > 0$ .

So  $e^x > 2x + 0.7$ . ■

(c)  $x^e \leq e^x$  for all  $x > 0$ .

*Proof.* Let  $f(x) = x^{\frac{1}{x}} = y$ . Then we have

$$\begin{aligned}\ln(y) &= \frac{\ln(x)}{x} \\ \frac{1}{y} \cdot y' &= \frac{x \left( \frac{1}{x} - \ln(x) \right)}{x^2} \\ &= \frac{1 - \ln(x)}{x^2} \\ &\Downarrow \\ y' &= \frac{y(1 - \ln(x))}{x^2} \\ &= \frac{x^{\frac{1}{x}}(1 - \ln(x))}{x^2}\end{aligned}$$

We note that  $x = e$  is a critical point. Thus by the first derivative test, we know that  $f$  is increasing at  $e$ .

So  $f(x) = x^{\frac{1}{x}} \leq e^{\frac{1}{e}} \forall x \in (0, \infty)$ . Thus

$$\begin{aligned}\frac{\ln(x)}{x} &\leq \frac{1}{e} \\ \ln(x) &\leq \frac{x}{e} \\ (x &\leq e^{\frac{x}{e}})^e \\ x^e &\leq e^x \forall x > 0\end{aligned}$$
■

## Section 6.3 - L'Hôpital's Rule

### 3. Section 6.3

6. (a) Evaluate  $\lim_{x \rightarrow 0} \frac{e^x + e^{-x} - 2}{1 - \cos x}$

$$\begin{aligned}
\lim_{x \rightarrow 0} \frac{e^x + e^{-x} - 2}{1 - \cos(x)} &= \frac{e^0 + e^{-0} - 2}{1 - \cos(0)} \\
&= \frac{1 + 1 - 2}{1 - 1} \\
&= \frac{0}{0}
\end{aligned}$$

We note that this is in one of the indeterminate forms that L'Hopital's Rule accounts for.

Recall L'Hopital's rules:

**Theorem 3 (L'Hopital's Rule, I).** Let  $-\infty \leq a < b \leq \infty$  and let  $f, g$  be differentiable on  $(a, b)$  such that  $g'(x) \neq 0$  for all  $x \in (a, b)$ . Suppose that

$$\lim_{x \rightarrow a+} f(x) = 0 = \lim_{x \rightarrow a+} g(x)$$

- i. If  $\lim_{x \rightarrow a+} \frac{f'(x)}{g'(x)} = L \in \mathbb{R}$ , then  $\lim_{x \rightarrow a+} \frac{f(x)}{g(x)} = L$ .
- ii. If  $\lim_{x \rightarrow a+} \frac{f'(x)}{g'(x)} = L \in \{-\infty, \infty\}$ , then  $\lim_{x \rightarrow a+} \frac{f(x)}{g(x)} = L$ .

**Theorem 4 (L'Hopital's Rule, II).** Let  $-\infty \leq a < b \leq \infty$  and let  $f, g$  be differentiable on  $(a, b)$  such that  $g'(x) \neq 0$  for all  $x \in (a, b)$ . Suppose that

$$\lim_{x \rightarrow a+} g(x) = \pm\infty$$

- i. If  $\lim_{x \rightarrow a+} \frac{f'(x)}{g'(x)} = L \in \mathbb{R}$ , then  $\lim_{x \rightarrow a+} \frac{f(x)}{g(x)} = L$ .
- ii. If  $\lim_{x \rightarrow a+} \frac{f'(x)}{g'(x)} = L \in \{-\infty, \infty\}$ , then  $\lim_{x \rightarrow a+} \frac{f(x)}{g(x)} = L$ .

Thus by utilizing L'Hopital's rule, we have

$$\begin{aligned}
\lim_{x \rightarrow 0} \frac{e^x + e^{-x} - 2}{1 - \cos(x)} &= \lim_{x \rightarrow 0+} \frac{\frac{d}{dx}(e^x + e^{-x} - 2)}{\frac{d}{dx}(1 - \cos(x))} \\
&= \lim_{x \rightarrow 0+} \frac{e^x - e^{-x}}{\sin(x)} \\
&= \frac{e^0 - e^{-0}}{\sin(0)} \\
&= \frac{1 - 1}{0} \\
&= \frac{0}{0}
\end{aligned}$$

And since this is once again in one of the indeterminate forms that L'Hopital's rule accounts for, we perform the rule again, thus

$$\begin{aligned}
 \lim_{x \rightarrow 0^+} \frac{e^x - e^{-x}}{\sin(x)} &= \lim_{x \rightarrow 0^+} \frac{\frac{d}{dx}(e^x - e^{-x})}{\frac{d}{dx} \sin(x)} \\
 &= \lim_{x \rightarrow 0^+} \frac{e^x + e^{-x}}{\cos(x)} \\
 &= \frac{e^0 + e^{-0}}{\cos(0)} \\
 &= \frac{1 + 1}{1} \\
 &= \frac{2}{1} \\
 &= 2
 \end{aligned}$$

Thus we have

$$\lim_{x \rightarrow 0} \frac{e^x + e^{-x} - 2}{1 - \cos(x)} = \lim_{x \rightarrow 0^+} \frac{e^x - e^{-x}}{\sin(x)} = \lim_{x \rightarrow 0^+} \frac{e^x + e^{-x}}{\cos(x)} = 2$$

7. (a) Evaluate  $\lim_{x \rightarrow 0^+} \frac{\ln(x+1)}{\sin x}$  where the domain of the quotient is  $(0, \pi/2)$ .

$$\begin{aligned}
 \lim_{x \rightarrow 0^+} \frac{\ln(x+1)}{\sin(x)} &= \frac{\ln(0+1)}{\sin(0)} \\
 &= \frac{\ln(1)}{0} \\
 &= \frac{0}{0}
 \end{aligned}$$

Since this is now in one of the indeterminate forms that L'Hopital's rule accounts for, we apply the rule as follows:

$$\begin{aligned}
 \lim_{x \rightarrow 0^+} \frac{\ln(x+1)}{\sin(x)} &= \lim_{x \rightarrow 0^+} \frac{\frac{d}{dx} \ln(x+1)}{\frac{d}{dx} \sin(x)} \\
 &= \lim_{x \rightarrow 0^+} \frac{\frac{1}{x+1} \cdot 1}{\cos(x)} \\
 &= \lim_{x \rightarrow 0^+} \frac{\frac{1}{x+1}}{\cos(x)} \\
 &= \frac{\frac{1}{0+1}}{\cos(0)} \\
 &= \frac{1}{1} \\
 &= 1
 \end{aligned}$$

Thus we have that

$$\lim_{x \rightarrow 0^+} \frac{\ln(x+1)}{\sin(x)} = \lim_{x \rightarrow 0^+} \frac{\frac{1}{x+1}}{\cos(x)} = 1$$

**10.** Evaluate the following limits:

**(b)**  $\lim_{x \rightarrow 0} (1 + 3/x)^x \quad (0, \infty)$

$$\begin{aligned} \lim_{x \rightarrow 0} \left(1 + \frac{3}{x}\right)^x &= \left(1 + \frac{3}{0}\right)^0 \\ &= (1 + \infty)^0 \\ &= \infty^0 \end{aligned}$$

Since this is in indeterminate form, we know that we need to somehow get it into the form in which it can be solved using L'Hopital's rule; So,

$$\begin{aligned} \lim_{x \rightarrow 0} \left(1 + \frac{3}{x}\right)^x &= \lim_{x \rightarrow 0} e^{\ln\left(\left(1 + \frac{3}{x}\right)^x\right)} \\ &= \lim_{x \rightarrow 0} e^{x \cdot \ln\left(1 + \frac{3}{x}\right)} \\ &= e^{0 \cdot \ln\left(1 + \frac{3}{0}\right)} \\ &= 0 \cdot 0 \end{aligned}$$

and thus we can now use L'Hopital's rule on the exponent; So

$$\begin{aligned} &\lim_{x \rightarrow 0} \ln\left(1 + \frac{3}{x}\right) \\ &= \lim_{x \rightarrow 0} \left[ \frac{\ln\left(1 + \frac{3}{x}\right)}{\left(\frac{1}{x}\right)} \right] \\ &= \lim_{x \rightarrow 0} \left[ \frac{\left(1 + \frac{3}{x}\right)^{-1} \cdot \left(\frac{-3}{x^2}\right)}{\left(-\frac{1}{x^2}\right)} \right] \\ &= \lim_{x \rightarrow 0} \left[ \frac{3}{1 + \frac{3}{x}} \right] \\ &= 0 \end{aligned}$$

And thus

$$\lim_{x \rightarrow 0} \left(1 + \frac{3}{x}\right)^x = \lim_{x \rightarrow 0} \left[ e^{x \ln\left(1 + \frac{3}{x}\right)} \right] = e^0 = 1$$

**(c)**  $\lim_{x \rightarrow \infty} (1 + 3/x)^x \quad (0, \infty)$

We know from the previous problem that this will be in the indeterminate form of  $1^\infty$ , and thus we apply the same logic from step 2, we know that

$$\lim_{x \rightarrow \infty} \left(1 + \frac{3}{x}\right)^x = \lim_{x \rightarrow 0} \left[ e^{x \ln\left(1 + \frac{3}{x}\right)} \right]$$

So

$$\begin{aligned}
& \lim_{x \rightarrow \infty} \ln \left( 1 + \frac{3}{x} \right) \\
&= \lim_{x \rightarrow \infty} \left[ \frac{\ln(1 + \frac{3}{x})}{(\frac{1}{x})} \right] \\
&= \lim_{x \rightarrow \infty} \left[ \frac{(1 + \frac{3}{x})^{-1} \cdot (\frac{-3}{x^2})}{(-\frac{1}{x^2})} \right] \\
&= \lim_{x \rightarrow \infty} \left[ \frac{3}{1 + \frac{1}{x}} \right] \\
&= \frac{3}{1} \\
&= 3
\end{aligned}$$

and thus

$$\lim_{x \rightarrow \infty} \left( 1 + \frac{3}{x} \right)^x = \lim_{x \rightarrow \infty} \left[ e^{x \cdot \ln(1 + \frac{3}{x})} \right] = e^3$$

**11.** Evaluate the following limits:

(b)  $\lim_{x \rightarrow 0^+} (\sin x)^x \quad (0, \pi)$

We first note that

$$\lim_{x \rightarrow 0^+} (\sin(x))^x = (\sin(0))^0 = 0^0$$

So we know that we need to get this into a form that can utilize L'Hopital's rule, so we consider

$$(\sin(x))^x = e^{\ln((\sin(x))^x)} = e^{x \cdot \ln(\sin(x))}$$

This yields an indeterminate form of  $0 \cdot -\infty$ , thus we can use L'Hopital's rule on the exponent; thus

$$\begin{aligned}
& \lim_{x \rightarrow 0^+} \left[ \frac{\ln(\sin(x))}{\frac{1}{x}} \right] \\
&= \lim_{x \rightarrow 0^+} \left[ \frac{\frac{1}{\sin(x)} \cdot \cos(x)}{-\frac{1}{x^2}} \right] \\
&= \lim_{x \rightarrow 0^+} \left[ \frac{-x^2}{\tan(x)} \right] \\
&= \lim_{x \rightarrow 0^+} \left[ \frac{-2x}{\sec^2(x)} \right] \\
&= \frac{0}{1} \\
&= 0
\end{aligned}$$

Which thus yields

$$\lim_{x \rightarrow 0} (\sin(x))^x = \lim_{x \rightarrow 0^+} e^{x \cdot \ln(\sin(x))} = e^0 = 1$$



(c)  $\lim_{x \rightarrow 0^+} x^{\sin x} \quad (0, \infty)$

We first note that

$$\lim_{x \rightarrow 0} x^{\sin(x)} = 0^{\sin(0)} = 0^0$$

which is in indeterminate form, thus we know that we need to somehow get this into an indeterminate form that can utilize L'Hopital's rule. Thus we consider

$$x^{\sin(x)} = e^{\ln(x^{\sin(x)})} = e^{\sin(x) \cdot \ln(x)}$$

Thus we can use L'Hopital's rule on the exponent as follows:

$$\begin{aligned} & \lim_{x \rightarrow 0^+} \left[ \frac{\ln(x)}{\csc(x)} \right] \\ &= \lim_{x \rightarrow 0^+} \left[ \frac{\frac{1}{x}}{-\csc(x) \cot(x)} \right] \\ &= \lim_{x \rightarrow 0^+} \left[ \frac{-\cos(x) \tan(x) - \sin(x) \sec^2(x)}{1} \right] \\ &= 0 \end{aligned}$$

And thus we have that

$$\lim_{x \rightarrow 0^+} x^{\sin(x)} = \lim_{x \rightarrow 0^+} e^{\sin(x) \ln(x)} = e^0 = 1$$

4. Suppose that the function  $f$  is twice differentiable.

(a) Prove  $f''(x) = \lim_{h \rightarrow 0} \frac{f(x+3h) - 3f(x+h) + 2f(x)}{3h^2}$

*Proof.*

$$\begin{aligned}
\lim_{h \rightarrow 0} \frac{f(x+3h) - 3f(x+h) + 2f(x)}{3h^2} &= \frac{f(x+3(0)) - 3f(x+0) + 2f(x)}{3(0)^2} \\
&= \frac{f(x) - 3f(x) + 2f(x)}{0} \\
&= \frac{0}{0} \implies \text{Use L'Hopital's Rule} \\
&\Downarrow \\
&= \lim_{h \rightarrow 0} \frac{3f'(x+3h) - 3f'(x+h)}{6h} \\
&= \frac{3f'(x+3(0)) - 3f'(x+0)}{6(0)} \\
&= \frac{3f'(x) - 3f'(x)}{0} \\
&= \frac{0}{0} \implies \text{Use L'Hopital's Rule} \\
&\Downarrow \\
&= \lim_{h \rightarrow 0} \frac{9f''(x+3h) - 3f''(x+h)}{6} \\
&= \frac{9f''(x+3(0)) - 3f''(x+(0))}{6} \\
&= \frac{9f''(x) - 3f''(x)}{6} \\
&= \frac{6f''(x)}{6} \\
&= f''(x)
\end{aligned}$$

Thus  $f''(x) = \lim_{h \rightarrow 0} \frac{f(x+3h) - 3f(x+h) + 2f(x)}{3h^2}$  ■

(b) Prove  $f''(x) = \lim_{h \rightarrow 0} \frac{2f(x+3h) - 3f(x+2h) + f(x)}{3h^2}$

$$\begin{aligned}
\lim_{h \rightarrow 0} \frac{2f(x+3h) - 3f(x+2h) + f(x)}{3h^2} &= \frac{2f(x+3(0)) - 3f(x+2(0)) + f(x)}{3(0)^2} \\
&= \frac{2f(x) - 3f(x) + f(x)}{0} \\
&= \frac{0}{0} \implies \text{Use L'Hopital's Rule} \\
&\Downarrow \\
&= \lim_{h \rightarrow 0} \frac{6f'(x+3h) - 6f'(x+2h)}{6h} \\
&= \lim_{h \rightarrow 0} \frac{f'(x+3h) - f'(x+2h)}{h} \\
&= \frac{f'(x+3(0)) - f'(x+2(0))}{0} \\
&= \frac{f'(x) - f'(x)}{0} \\
&= \frac{0}{0} \implies \text{Use L'Hopital's Rule} \\
&\Downarrow \\
&= \lim_{h \rightarrow 0} \frac{3f''(x+3h) - 2f''(x+2h)}{1} \\
&= 3f''(x+3(0)) - 2f''(x+2(0)) \\
&= 3f''(x) - 2f''(x) \\
&= f''(x)
\end{aligned}$$

$$\text{Thus } f''(x) = \lim_{h \rightarrow 0} \frac{2f(x+3h) - 3f(x+2h) + f(x)}{3h^2}$$

5. Prove, if true or provide a counterexample, if false.

(a) If  $f$  and  $g$  are increasing on  $[a, b]$ , then  $f + g$  is increasing on  $[a, b]$ .

This is a true statement.

*Proof.* Recall *Theorem 6.2.5*:

**Theorem 5.** Let  $f : I \rightarrow \mathbb{R}$  be differentiable on the interval  $I$ . Then:

- i.  $f$  is increasing on  $I$  if and only if  $f'(x) \geq 0$  for all  $x \in I$ .
- ii.  $f$  is decreasing on  $I$  if and only if  $f'(x) \leq 0$  for all  $x \in I$ .

So we know that  $f'(x) \geq 0 \forall x \in [a, b]$ , and  $g'(x) \geq 0 \forall x \in [a, b]$ . Thus  $f'(x) + g'(x) \geq 0 \forall x \in [a, b]$ , which implies that  $f + g$  is increasing, by *Theorem 6.2.5*. ■

(b) If  $f$  and  $g$  are increasing on  $[a, b]$ , then  $fg$  is increasing on  $[a, b]$ .

This is a false statement. Consider  $f, g : [-6, -4] \rightarrow \mathbb{R}$  given by  $f(x) = 2x$ , and  $g(x) = 3x$ . Then both  $f'(x)$  and  $g'(x)$  are greater than 0 for any  $x \in [-6, -4]$ , since  $f'(x) = 2 \geq 0$  and  $g'(x) = 3 \geq 0$ . However, their product  $fg = 2x \cdot 3x = 6x^2$ , yet  $f'g'(x) \not\geq 0 \forall x \in [-6, -4]$ , since  $f'g'(x) = 12x$ , and  $f'g'(-6) = 12(-6) = -72 \not\geq 0$ . Thus  $fg$  is not increasing.

- (c) If  $f$  and  $g$  are differentiable on  $[a, b]$  and  $|f'(x)| \leq 1 \leq |g'(x)|$  for all  $x \in (a, b)$ , then  $|f(x) - f(a)| \leq |g(x) - g(a)|$  for all  $x \in [a, b]$ .

This is a true statement.

*Proof.* There's two cases that we must consider:  $f'(x) = g'(x)$ , and  $f'(x) \neq g'(x)$ .

Case 1: Let  $f'(x) = g'(x)$  such that  $|f'(x)| = 1 = |g'(x)|$ . Recall *Corollary 6.2.2*:

*Corollary.* Suppose that  $f$  and  $g$  are continuous on  $I := [a, b]$ , that they are differentiable on  $(a, b)$ , and that  $f'(x) = g'(x)$  for all  $x \in (a, b)$ . Then there exists a constant  $C$  such that  $f = g + C$  on  $I$ .

Thus we have that  $|f'(x)| \leq 1 \leq |g'(x)|$ , and by *Corollary 6.2.2*, we know that there exists some constant  $C$  such that  $g = f + C$ . Thus

$$\begin{aligned} |f(x) - f(a)| &\leq |g(x) - g(a)| \\ &\leq |(f(x) + C) - (f(a) + C)| && \text{By Corollary 6.2.2} \\ &= |f(x) - f(a)| \end{aligned}$$

Thus if  $f'(x) = g'(x)$ , and  $|f'(x)| \leq 1 \leq |g'(x)| \forall x \in (a, b)$ , then  $|f(x) - f(a)| \leq |g(x) - g(a)|$  for all  $x \in [a, b]$ .

Case 2: Now, let  $f'(x) \neq g'(x)$  such that  $|f'(x)| < 1 < |g'(x)|$ . Since  $f$  is differentiable on  $[a, b]$ , we know that the *Mean Value Theorem* holds true. Thus we have

$$\begin{aligned} |f'(x)| &< 1 \\ \left| \frac{f(x) - f(c)}{x - c} \right| &< 1 \\ \frac{|f(x) - f(c)|}{|x - c|} &< 1 \\ |f(x) - f(c)| &< |x - c| \end{aligned}$$

and

$$\begin{aligned} 1 &< |g'(x)| \\ 1 &< \left| \frac{g(x) - g(c)}{x - c} \right| \\ 1 &< \frac{|g(x) - g(c)|}{|x - c|} \\ |x - c| &< |g(x) - g(c)| \end{aligned}$$

Let  $c = a$ ; then we have that

$$|f(x) - f(a)| < |x - a| < |g(x) - g(a)|$$

and thus

$$|f(x) - f(a)| < |g(x) - g(a)|$$

for all  $x \in [a, b]$ .

Hence we have that if  $f'(x) \neq g'(x)$  satisfying  $|f'(x)| < 1 < |g'(x)|$  for all  $x \in (a, b)$ , then  $|f(x) - f(a)| < |g(x) - g(a)|$  for all  $x \in [a, b]$ .

Since both cases account for all possible outcomes of functions  $f$  and  $g$  whose derivatives satisfy the inequality  $|f'(x)| \leq 1 \leq |g'(x)| \forall x \in (a, b)$ , we have that this statement holds true. ■

- (d) A continuous function defined on a bounded interval assumes its maximum and minimum values.

This is a false statement. Consider the function  $f : (-2, 2) \rightarrow (-6, 6)$  given by  $f(x) = 3x$ . Then we have that  $f$  is bounded on  $(-2, 2)$ , since  $|f(x)| < 2 \forall x \in (-2, 2)$ . However, notice that  $(f(-2), f(2)) = (-6, 6)$  is a bounded interval, yet  $\min\{(-6, 6)\} = \text{DNE}$ , and  $\max\{(-6, 6)\} = \text{DNE}$ , but  $\inf\{(-6, 6)\} = -6$ , and  $\sup\{(-6, 6)\} = 6$ . Thus  $f$  does not assume its minimum and maximum values since the minimum and maximum values do not exist.

- (e) If  $f$  is continuous on  $[a, b]$ , then there exists a point  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

This is a false statement. Consider the function  $f : \mathbb{R} \rightarrow (-1, 1)$  given by  $f(x) := \sin\left(\frac{1}{x}\right)$ . We know that  $f$  is not uniformly continuous, which thus means that  $f$  cannot be differentiable, hence it does not satisfy the *Mean Value Theorem*.

- (f) Suppose  $f$  is differentiable on  $(a, b)$ . If  $c \in (a, b)$  and  $f'(c) = 0$ , then  $f(c)$  is either the maximum or the minimum value of  $f$  on  $(a, b)$ .

This is false. Consider the function  $f : (-\infty, \infty) \rightarrow \mathbb{R}$  given by  $f(x) = x^3$ . Then we note that the derivative of  $x^3 = 3x^2$ . If we let  $3x^2 = 0$ , then we have that  $x = 0$ . However, the slope at  $x = 0$  is 0, and thus we have that  $x$  is not a maximum or a minimum of  $f$ .

**6. Not collected** The following is an outline of a proof that  $e$  is irrational:

- (a) Show that  $f(x) = e^x$  is strictly increasing on  $\mathbb{R}$ .

(b) Use Taylor's Theorem about  $x = 0$  and the estimate  $e < 3$  to show for all  $n \in \mathbb{N}$ ,

$$0 < e - \left(1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!}\right) < \frac{3}{(n+1)!}$$

(c) Suppose that  $e$  is rational. Then  $e = a/b$  for some  $a, b \in \mathbb{N}$ . Choose  $n > \max\{b, 3\}$ . Substitute into part b) and show that this leads to the existence of an integer between 0 and  $3/4$ .