

## MTH 436: Analysis HW 1

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### Question 1.

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Show that if  $f$  is lipschitz with  $\alpha > 1$  then  $f$  is constant and show that if  $\alpha = 1$  then  $f$  is of bounded variation.

*Proof.* Let  $\alpha > 1$ . Then we have that for all  $x, y \in [a, b]$ ,

$$\frac{|f(x) - f(y)|}{|x - y|} \leq M|x - y|^{\alpha-1} \quad (1)$$

where  $\alpha - 1 > 0$  by our assumption on  $\alpha$ . Now let  $c \in (a, b)$ ,  $f$  is differentiable at  $c$  if  $\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}$  is finite for all  $c$ . Since the absolute value of this limit is bounded above by  $M|x - y|^{\alpha-1}$ , a term which goes to 0 as  $x \rightarrow y$ ,  $f'(c) = 0$  for all  $c \in (a, b)$ . Then it is a consequence of the mean value theorem that a function whose derivative is zero must be constant.

Now if  $\alpha = 1$ , equation 1 becomes

$$\frac{|f(x) - f(y)|}{|x - y|} \leq M$$

and a similliar argument to above will show that  $f'$  is bounded and  $f$  is clearly continuous. Thus, by a theorem proved in class will be of bounded variation.

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### Question 2.

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(a) (a)

*Proof.* First  $v(x) \leq p(x) + n(x)$  is clear, since for any partition  $P$  of  $[a, b]$ , Then we have

$$\begin{aligned} v(x) &= \sum_{k=1}^n \Delta f_k = \sum_{k \in A(P)} \Delta f_k + \sum_{k \in B(P)} |\Delta f_k| \\ &\leq \sup\left\{ \sum_{k \in A(P)} \Delta f_k \mid P \in \mathcal{P}[a, b] \right\} + \sup\left\{ \sum_{k \in B(P)} |\Delta f_k| \mid P \in \mathcal{P}[a, b] \right\} \\ &= p(x) + n(x) \end{aligned}$$

Now we must prove the opposite inequality, first note that for  $P_1, P_2 \in \mathcal{P}[a, b]$  we have

$$\sum_{k \in A(P_1)} \Delta f_k \leq \sum_{k \in A(P_1 \cup P_2)} \Delta f_k \quad (2)$$

and

$$\sum_{k \in B(P_2)} |\Delta f_k| \leq \sum_{k \in B(P_1 \cup P_2)} |\Delta f_k| \quad (3)$$

(2) follows since if I evaluate the positive variation at some partition  $P = \{x_0, \dots, x_1\}$ , then adding a single point  $u$  to  $P$  lies in some interval  $[x_k, x_{k+1}]$ . If  $f(x_k) < f(u) < f(x_{k+1})$  Then there is nothing to prove. If  $f(u) < f(x_k)$ , then  $f(x_{k-1}) - f(u) > f(u) - f(x_k)$  so that the positive variation increases and the same is true if  $f(u) > f(x_{k+1})$ . Hence by adding a point to a partition  $P$ , I cannot decrease the positive variation, then by induction, I can add any finite number of points to the partition and I can only increase the positive variation. (3) is similar.

Now we want to prove  $p(x) + n(x) \leq v(x)$ , so we prove that for any partitions  $P_1$  and  $P_2$ , there exists a partition  $P$  such that

$$\sum_{k \in A(P_1)} \Delta f_k + \sum_{k \in B(P_2)} |\Delta f_k| \leq \sum_{k=1}^n |\Delta f_k| \quad (4)$$

Where the term on the right of the inequality is being evaluated at the partition  $P$ . Namely, choose  $P = P_1 \cup P_2$ , then using (2) and (3) and noticing that I can add the two terms on the right of the inequality when they are being evaluated at the same partition and the sum is the same as just evaluating  $f$  at the partition, the desired result follows.  $\square$

(b) (d)

*Proof.* First note that this is clear intuitively, it is saying that the value of  $f(x)$  for  $x \in [a, b]$  is just the initial value at the start of the interval  $f(a)$  plus the positive variation from  $a$  to  $x$  and minus the negative variation (we subtract since negative variation is defined with an absolute value so that it is positive). We prove that  $p(x) - n(x) = f(x) - f(a) = \sum_{k=1}^n \Delta f_k$ . Let  $P_1$  be the partition which maximizes the positive variation and let  $P_2$  maximize the negative variation on  $[a, x]$ . Then let  $P = P_1 \cup P_2$ . Then

$$\begin{aligned} p(x) - n(x) &= \sum_{k \in A(P_1 \cup P_2)} \Delta f_k + \sum_{k \in B(P_1 \cup P_2)} -|\Delta f_k| \\ &= \sum_{k=1}^n \Delta f_k = f(x) - f(a) \end{aligned}$$

Where we don't need an absolute value in the second line since we reintroduced the negative to all the terms  $\Delta f_k$  with  $k \in B(P_1 \cup P_2)$ .  $\square$

(c) (e)

*Proof.* we have

$$\begin{aligned} f(x) &= f(a) + p(x) - n(x) \\ f(x) &= f(a) + p(x) - p(x) - n(x) \\ f(x) &= f(a) + 2p(x) - v(x) \\ f(x) - f(a) + v(x) &= 2p(x) \end{aligned}$$

where the second step follows from (a). The other equation follows from adding and subtracting  $n(x)$  rather than  $p(x)$   $\square$

(d) (f)

*Proof.* We proved in classes that if  $x \in [a, b]$  is a point of continuity for  $f$  then it is also a point of continuity for  $v$ . Then using the results of the last section, we can see that  $p(x) = \frac{1}{2}(f(x) + v(x) - f(a))$  and since the sum of continuous functions is continuous, we are done. The same argument applies to  $n(x)$ .  $\square$

### Question 3.

- (a) First let  $g_1 = \text{Im}(H)$  and  $g_2 = \text{Re}(H)$ , these are just analogs to first and second projection if we considered  $H$  as a parameterized curve in  $\mathbb{R}^2$ .

$g_1$  is continuous on  $[a, 2b - a]$  by the pasting lemma. We have  $g_1(t) = f(t)$  for  $t \in [a, b]$  and  $g_1(t) = g(2b - t)$  for  $t \in [b, 2b - a]$ . Given a partition  $P \in \mathcal{P}[a, 2b - a]$ , add  $b$  to  $P$  if it is not already there. Then

$$\sum_{k=1}^n |\Delta g_{1_k}| = \sum_{k=1}^m |\Delta f_k| + \sum_{k=m}^n |\Delta g_k|$$

where  $x_m = b$ . Clearly this is bounded by our assumptions of  $f$  and  $g$ . Further, since  $V_{g_1}[a, b] = V_f[a, b]$  and  $V_{g_1}[b, 2b - a] = V_{g(x)}[a, b]$  we have by the additive property of total variation, adding the previous two numbers gives the total variation of  $g_1$  on the interval  $[a, 2b - 1]$ . A similar story is going to hold for  $g_2$ , hence since the components of  $H$  are of bounded variation,  $H$  defines a rectifiable curve.

- (b) Look at last page.

- (c) *Proof.*  $S$  is a closed set, so its boundary are all points  $S \setminus \text{int} S$ . For any point  $(x, y)$  not on  $\Gamma$  if  $a < x < b$  and  $f(x) < y < g(x)$  then we can find a open set of  $(x, y)$  contained in  $S$ , so it is not in the boundary. Hence the only points are the points in  $S$  that do not satisfy the above, i.e they must lie on the curve  $\Gamma$ .  $\square$

- (d) I think in the second line defining  $H$ , they mean  $2b-t$  not  $t$ .

*Proof.*  $f - g$  is continuous since  $f$  and  $g$  are. Then the same approach as above will show that  $\text{Im}(H)$  has a well defined total variation on  $[a, b]$  and on  $[b, 2b - 1]$  since  $H$  is continuous on the union of these intervals, The total variation will be given by the additive property of variation.

again  $S$  defines a closed region in  $\mathbb{R}^2$ , so its interior is all points  $S \setminus \text{int} S$ . But then any point not on  $\Gamma_0$  but in  $S$ , will be in the interior since its coordinates are given by strict inequalities  $a < x < b$  and  $-1/2(f - g) < y < 1/2f - g$   $\square$

- (e) This is easy to see since the imaginary component of  $H$  is the  $y$ -axis, and in the first half of the interval  $[a, b]$  the imaginary component of  $H$  is minus its value in the second half  $[b, 2b - a]$ , so it is flipping the curve over the  $x$ -axis. also note that it is zero at  $a$  and  $b$ , since  $g$  and  $f$  agree there.

- (f) *Proof.* The curve  $\Gamma_0$  (or  $\Gamma$ ) is traced out by the imaginary component. When computing  $\Lambda_{\Gamma_0}(P) = \sum_{k=1}^n \|(g-f)(x_k) - (g-f)(x_{k-1})\|$  at some partition  $P \in \mathcal{P}[a, 2b-a]$ , we see that

$$\begin{aligned}\Lambda_{\Gamma_0}(P) &= \sum_{k=1}^n \|(g-f)(x_k) - (g-f)(x_{k-1})\| \\ &= \sum_{k=1}^n \|g(x_k) - g(x_{k-1})\| + \sum_{k=1}^n \|f(x_k) - f(x_{k-1})\|\end{aligned}$$

but this is the same as the arclength of  $\Gamma$  except I don't get to choose two different partitions for  $g$  and  $f$ . Hence by choosing the same partition for  $g$  and  $f$  we see that  $\Lambda_{\Gamma_0}$  must be obtained by some partition for  $\Lambda_{\Gamma}$   $\square$

#### Question 4.

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*Proof.* Let  $f$  be absolutely continuous, and let  $\epsilon > 0$ . Then using the definition for  $n = 1$ , we see that it says given a subinterval  $(a_1, b_1)$  such that  $b_1 - a_1 < \delta$  then  $|f(b_1) - f(a_1)| < \epsilon$ . So for any point  $x \in [a, b]$ , if  $|x - y| < \delta$  then we can take the one subinterval to be  $(x, y)$  if  $x < y$  or  $(y, x)$  if  $y < x$ .

Now we prove that  $f$  is of bounded variation. Let  $P \in \mathcal{P}[a, b]$  such that  $\|P\| < \delta$  and  $P = \{x_0, \dots, x_m\}$ . Then on each interval  $[x_{k-1}, x_k]$  consider a partition  $P_k$ , by grouping the points of the partition as disjoint subintervals we get  $\sum_{P_k} |\Delta f| < \epsilon$  since the sum of the lengths of disjoint subintervals cannot exceed  $x_k - x_{k-1} < \delta$  so that  $f$  is clearly of bounded variation on each subinterval. Then let  $P' = P \cup \bigcup_{k=1}^m P_k$  and we have

$$\sum_{P'} |\Delta f_k| < m\epsilon$$

Since  $P_k \in \mathcal{P}[x_{k-1}, x_k]$  was arbitrary and since  $\bigcup_{k=1}^m P_k \in \mathcal{P}[a, b]$ , we see that  $f$  is of bounded variation.  $\square$

#### Question 5.

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*Proof.* Fix  $M$  such that  $|f(x) - f(y)| \leq M|x - y|$  then given  $\epsilon > 0$ , let  $\delta = \frac{\epsilon}{M}$ . Then Given  $(a_k, b_k)$  satisfying  $\sum b_k - a_k < \delta$  we have

$$\sum |f(b_k) - f(a_k)| \leq M \sum |b_k - a_k| < \epsilon$$

where the first inequality followed by our assumption on  $f$ . □