Solutions to Problem Set 2

L. F. Jaw

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This is my own solution to Problem Set 2 of 18.014. The first four problems are from Apostol's *Calculus* (1: 57, 60, 70).

1. (a) Let $f(x) = \sum_{k=0}^{n} c_k x^k$ be either a zero polynomial or a polynomial of degree at most n. If $f(x) = 0$ for $n+1$ distinct real values of x, then f is a zero polynomial.

   Proof. Let x_k denote the zeros for f. The statement clearly holds for $n = 0$. If f is of degree 0, then $f(x_0) = c_0 = 0$, which contradicts the assumption $c_0 \neq 0$. Thus, f must be a zero polynomial. Suppose the statement holds for some $n \geqslant 0$. We are going to show that the statement also holds for $n+1$. Assume that f is either a zero polynomial or a polynomial of degree at most $n+1$ and have $n+2$ distinct zeros. The polynomial f can be factored into $(x - x_0)\,h(x)$, where h is either a zero polynomial or a polynomial of degree at most n. Our induction basis implies the degree of f cannot be 0. If the degree of f is at least one, then this is so by the result we proved in Recitation 5. If f is a zero polynomial, then $f(x) = 0 = (x - x_0) \cdot 0$. In both cases, the stated decomposition holds. Other than x_0, f still has $n+1$ distinct zeros. By Theorem I.11, h must have $n+1$ distinct zeros. By our induction hypothesis, h is a zero polynomial. This means f is also a zero polynomial. □

   An alternative view, which is less wordy, to look at the problem is as follows.

   Proof. Suppose the degree of the polynomial f is well-defined. Then let m denote the degree of f. By the result from Recitation 5, we have

$$\begin{aligned} f(x) &= h_0(x) \\ &= (x - x_0)\,h_1(x) \\ &= (x - x_0)(x - x_1)\,h_2(x) \\ &= \left\{ \prod_{k=0}^{m-1} (x - x_k) \right\} h_m(x), \end{aligned}$$

   where each h_i is a polynomial of degree $m - i$. Since $0 \leqslant m \leqslant n$ and f has $n+1$ distinct zeros, there is at least one x_m different from $x_0, x_1, \ldots, x_{m-1}$ such that

$$f(x_m) = \left\{ \prod_{k=0}^{m-1} (x_m - x_k) \right\} h_m(x_m) = 0.$$

   The product in the braces is not zero, then by Theorem I.11 $h_m(x_m) = 0$. This is impossible since h_m is of degree 0. Thus, f must be a zero polynomial. □

   (b) Let $f(x) = \sum_{k=0}^{n} c_k x^k$ and $g(x) = \sum_{k=0}^{m} b_k x^k$ be polynomials of degree n and m respectively and $m \geqslant n$. Prove that if $g(x) = f(x)$ for $m+1$ distinct real values of x, then $m = n$, $b_k = c_k$ for each k, and $g(x) = f(x)$ for all real x.

   Proof. Let $h(x) = g(x) - f(x)$. Then it is easy to see that h is either a zero polynomial or a polynomial of degree at most m. The polynomial h has $m+1$ distinct zeros since $g(x) = f(x)$ for

$m+1$ distinct real values of x. By the result from the previous part, h is thus a zero polynomial. We have

$$\begin{aligned}
h(x) &= g(x) - f(x) \\
&= \sum_{k=0}^{m} b_k x^k - \sum_{k=0}^{n} c_k x^k \\
&= \sum_{k=0}^{n} b_k x^k + \sum_{k=n+1}^{m} b_k x^k - \sum_{k=0}^{n} c_k x^k \\
&= \sum_{k=n+1}^{m} b_k x^k + \sum_{k=0}^{n} (b_k x^k - c_k x^k) \\
&= \sum_{k=n+1}^{m} b_k x^k + \sum_{k=0}^{n} (b_k - c_k) x^k \\
&= 0.
\end{aligned}$$

If $m > n$, then the above won't hold since $b_m \neq 0$. Thus, $m = n$ and $b_k - c_k = 0$ for each k. □

2. Let $A = \{1, 2, 3, 4, 5\}$, and let $\mathcal{M}$ denote the class of all subsets of A. (There are 32 altogether, counting A itself and the empty set $\emptyset$.) For each set S in $\mathcal{M}$, let $n(S)$ denote the number of distinct elements in S. If $S = \{1, 2, 3, 4\}$ and $T = \{3, 4, 5\}$, compute $n(S \cup T)$, $n(S \cap T)$, $n(S - T)$, and $n(T - S)$. Prove that the set function n satisfies the first three axioms for area.

   We have $S \cup T = \{1, 2, 3, 4, 5\}$, $S \cap T = \{3, 4\}$, $S - T = \{1, 2\}$, and $T - S = \{5\}$. Thus, $n(S \cup T) = 5$, $n(S \cap T) = 2$, $n(S - T) = 2$ and $n(T - S) = 1$.

   Proof. The empty set $\emptyset$ has the least number of distinct elements, namely 0. Any nonempty set S has at least one element and hence $n(S) > 0$. Thus, $n(S) \geqslant 0$ for each set $S \in \mathcal{M}$. This proves the nonnegative property.

   Now suppose S and T are both in $\mathcal{M}$. For any $x \in S \cup T$, either $x \in S$ or $x \in T$. If $x \in S$, then $x \in A$ since $S \subseteq A$. Similarly, if $x \in T$, then $x \in A$ since $T \subseteq A$. Thus, $x \in A$. This means $S \cup T$ is a subset of A and thus is in $\mathcal{M}$. In the same fasion, we can show that $S \cap T$ is also in $\mathcal{M}$. It is easy to see that the sets $S \cap T$, $S - T$, $T - S$ are disjoint from each other and

$$\begin{aligned}
S &= (S - T) \cup (S \cap T), \\
T &= (T - S) \cup (S \cap T), \\
S \cup T &= (S - T) \cup (S \cap T) \cup (T - S).
\end{aligned}$$

   Thus, we have

$$n(S) = n(S - T) + n(S \cap T), \tag{1}$$

$$n(T) = n(T - S) + n(S \cap T), \tag{2}$$

$$n(S \cup T) = n(S - T) + n(S \cap T) + n(T - S). \tag{3}$$

   Subsitute (1) and (2) into (3) and we obtain

$$n(S \cup T) = n(S) + n(T) - n(S \cap T).$$

   This proves the additive property.

   With additional condition $S \subseteq T$, we have $S \cup T = T$, $S \cap T = S$, and $S - T = \emptyset$. Substitute into (3) and we get

$$\begin{aligned}
n(T) &= n(\emptyset) + n(S) + n(T - S), \text{ or} \\
n(T - S) &= n(T) - n(S).
\end{aligned}$$

   This proves the difference property. □

3. (a) Compute $\int_0^9 [\sqrt{t}]\, dt$.

   We can find a partition $\{0, 1, 4, 9\}$ for the step function $[\sqrt{t}]$ and then

$$\int_0^9 [\sqrt{t}]\, dt = 0 \times 1 + 1 \times (4 - 1) + 2 \times (9 - 4) = 13.$$

(b) If n is a positive integer, prove that $\int_0^{n^2}[\sqrt{t}]\,dt = n(n-1)(4n+1)/6$.

Proof. We can find a partition $\{0,1,4,\dots,n^2\}$ for the step function $[\sqrt{t}]$ and then

$$\begin{aligned}\int_0^{n^2}[\sqrt{t}]\,dt &= \sum_{k=1}^{n}(k-1)\{k^2-(k-1)^2\}\\ &= \sum_{k=1}^{n}(k-1)(2k-1)\\ &= \sum_{k=1}^{n}(2k^2-3k+1)\\ &= 2\sum_{k=1}^{n}k^2 - 3\sum_{k=1}^{n}k + \sum_{k=1}^{n}1\\ &= \frac{n(n+1)(2n+1)}{3} - \frac{3n(n+1)}{2} + n\\ &= \frac{n(n-1)(4n+1)}{6}.\end{aligned}$$

□

4. If, instead of defining integrals of step functions by using formula (1.3), we used the definition

$$\int_a^b s(x)\,dx = \sum_{k=1}^{n} s_k^3\cdot(x_k-x_{k-1}),$$

a new and different theory of integration would result. Which of the following properties would remain valid in this new theory?

(a) $\displaystyle\int_a^b s + \int_b^c s = \int_a^c s.$
This is valid.

Proof. Let $P_1 = \{x_0,x_1,\dots,x_n\}$ be a partition for s on $[a,b]$ and $P_2 = \{x'_0,x'_1,\dots,x'_m\}$ be a partition for s on $[b,c]$. Then $s(x)=s_k$ on every open interval (x_{k-1},x_k) and $s(x)=s'_j$ on every open interval (x'_{j-1},x'_j), where $0\leqslant k\leqslant n$, $0\leqslant j\leqslant m$, and s_k and s'_j are all constants. Notice that $x_n = x'_0 = b$. We now can form a new partition $P=\{x_0,x_1,\dots,x_n,x'_1,\dots,x'_m\}$. We set $x_k = x'_{k-n}$ and $s_k = s'_{k-n}$ when $k>n$. Then

$$\begin{aligned}\int_a^b s + \int_b^c s &= \sum_{k=1}^{n} s_k^3(x_k-x_{k-1}) + \sum_{j=1}^{m} s_j'^3(x'_j-x'_{j-1})\\ &= \sum_{k=1}^{n} s_k^3(x_k-x_{k-1}) + \sum_{k=n+1}^{n+m} s_k^3(x_k-x_{k-1})\\ &= \sum_{k=1}^{n+m} s_k^3(x_k-x_{k-1})\\ &= \int_a^c s.\end{aligned}$$

□

(b) $\displaystyle\int_a^b c\cdot s = c\int_a^b s.$
This is invalid. Let $P=\{x_0,x_1,\dots,x_n\}$ be a partition for s on $[a,b]$ and $s(x)=s_k$ on every open interval (x_k,x_{k-1}). Then

$$\int_a^b c\cdot s = \sum_{k=1}^{n}(cs_k)^3(x_k-x_{k-1}) = \sum_{k=1}^{n} c^3 s_k^3(x_k-x_{k-1}) \neq c\sum_{k=1}^{n} s_k^3(x_k-x_{k-1}) = c\int_a^b s.$$

However, we do have

$$\int_a^b c\cdot s = c^3\int_a^b s.$$

5. Prove, using properties of the integral, that for $a, b > 0$

$$\int_1^a \frac{dx}{x} + \int_1^b \frac{dx}{x} = \int_1^{ab} \frac{dx}{x}.$$

Define a function $f(w) = \int_1^w \frac{1}{x}\,dx$, for $w \in \mathbf{R}^+$. Rewrite the equation above in terms of the function f. Give an example of a function that has the same property as the one displayed here by f.

Proof. We have

$$\begin{aligned}
\int_1^b \frac{dx}{x} &= \frac{1}{a}\int_a^{ab} \frac{dx}{x/a} && \text{by Theorem 1.19,}\\
&= \int_a^{ab} \frac{dx}{x} && \text{by homogeneity and cancellation,}\\
&= \int_a^1 \frac{dx}{x} + \int_1^{ab} \frac{dx}{x} && \text{by Theorem 1.17,}\\
&= -\int_1^a \frac{dx}{x} + \int_1^{ab} \frac{dx}{x} && \text{by our convention.}
\end{aligned}$$

Move the first term of the RHS to the LHS and we obtain the equation. □

We can rewrite the equation in terms of the function f as

$$f(a) + f(b) = f(ab).$$

The logarithm functions observe the stated property

$$\log a + \log b = \log ab.$$

6. Suppose we define $\int_a^b s(x)\,dx = \sum s_k(x_{k-1} - x_k)^2$ for a step function $s(x)$ with partition $P = \{x_0, x_1, \dots, x_n\}$. Is this integral well-defined? That is, will the value of the integral be independent of the choice of partition? (If well-defined, prove it. If not well-defined, provide a counterexample.)

Clearly, this integeral is not well-defined since the factor $(x_{k-1} - x_k)^2$ does not observe telescoping property under refinement. A counterexample will be as follows. Let us define $s(x) = 1$ on $[0, 2]$. Then both $P_1 = \{0, 2\}$ and $P_2 = \{0, 1, 2\}$ are partitions for s, with P_2 being a refinement of P_1. However, we have

$$\int_0^2 s = (2-0)^2 = 4 \neq 2 = (1-0)^2 + (2-1)^2 = \int_0^2 s.$$

7.* Define the function (where n is in the positive integers)

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

Prove that f is integrable on $[0, 1]$ and that $\int_0^1 f(x)\,dx = 0$.