Math 55b Problem Set 8

Lev Kruglyak

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I did not collaborate with anyone on this problem set.

Problem 1. Show that, if $f: \mathbb{R} \to \mathbb{R}$ is continuous and satisfies $\int_0^1 x^n f(x) dx = 0$ for all $n \in \mathbb{N}$, then f(x) = 0 on [0, 1].

For clarity, we'll rephrase this problem. Consider the bilinear form defined on $C^0([0,1])$ by

$$\langle f, g \rangle = \int_0^1 f(x)g(x) \ dx.$$

This clearly satisfies the bilinearity condition by elementary properties of the Riemann integral. The condition that $\int_0^1 x^n f(x) \, dx = 0$ then becomes that $\langle p, f \rangle = 0$ for any $p \in \mathbb{R}[x]$. We claim that $\langle f, f \rangle = 0$. Let $\epsilon > 0$. Then by the Weierstrass theorem, there is some polynomial $p \in \mathbb{R}[x]$ with $|f - p| < \epsilon$ on [0, 1]. This means that $|\langle f, f \rangle| = |\langle f - p, f \rangle| \le \langle |f - p|, |f| \rangle < \langle \epsilon, |f| \rangle = \epsilon ||f||_1$. So $\langle f, f \rangle = 0$ since it can be bound arbitrarily small.

We claim that this implies that f = 0. Consider the function

$$F(x) = \int_0^x |f(x)|^2 dx.$$

Since $|f(x)|^2 \ge 0$, F(x) is an increasing function on [0,1]. Since F(0) = F(1) = 0, F(x) vanishes on [0,1]. This means that F'(x) = 0 on [0,1]. However by the fundamental theorem of calculus, $F'(x) = |f(x)|^2$, so f(x) = 0 on [0,1].

Problem 2. Let c_n be the Fourier coefficients of a continuous 2π -periodic function $f: \mathbb{R} \to \mathbb{R}$, and $k \in \mathbb{N}$ an integer.

- (a) Show that if $\sum |c_n|$ is convergent then the Fourier series $\sum c_n e^{inx}$ converges uniformly to f.
- (b) Show that if $\sum |n|^k |c_n|$ is convergent then $f \in C^k$.
- (c) Conversely, show that if $f \in C^k$ then $\sum n^{2k} |c_n|^2$ converges, and in particular $n^k |c_n| \to 0$.
- (d) Deduce Dirichlet's theorem: if $f \in C^1$ then $\sum c_n e^{inx}$ converges uniformly to f.
- (a) Suppose $\sum_{k\in\mathbb{Z}} |c_k|$ converges, and let $f_n(x) = \sum_{|k| \le n} c_k e^{ikx}$ be the partial sum. Since $|c_k e^{ikx}| \le |c_k|$, the sum $f_{\infty}(x) = \sum_{k\in\mathbb{Z}} c_k e^{ikx}$ is defined everywhere. By the triangle inequality we have

$$|f_{\infty}(x) - f_n(x)| = \left| \sum_{|k| > n} c_k e^{ikx} \right| \le \left| \sum_{|k| > n} c_k \right| \le \sum_{|k| > n} |c_k|.$$

This right sum can be made arbitrarily small since $\sum_{k\in\mathbb{Z}} |c_k|$ converges, so for every $\epsilon > 0$, there is some N such that whenever $n \geq N$ we have $|f_{\infty}(x) - f_n(x)| < \epsilon$ for all $x \in \mathbb{R}$. So $\sum c_n e^{inx}$ converge uniformly to f_{∞} .

Next we claim that $f_{\infty}(x) = f(x)$ for all $x \in \mathbb{R}$. Since f_{∞} is a uniform limit of continuous functions, it must be continuous. (and similarly 2π -periodic). Then notice that

$$\left\langle f_{\infty}, e_n \right\rangle = \frac{1}{2\pi} \int_0^{2\pi} \left(\sum_{k \in \mathbb{Z}} c_k e^{ikx} \right) e^{-inx} \ dx = \sum_0^{2\pi} c_k \cdot \frac{1}{2\pi} \int_0^{2\pi} e^{ikx} e^{-inx} \ dx = c_n.$$

So f_{∞} and f have the same Fourier coefficients. We claim that $f_{\infty} - f = 0$. Let b_n be the Fourier coefficients of $f_{\infty} - f$. Then by Parseval's theorem,

$$0 = \sum_{k \in \mathbb{Z}} |b_k| = ||f_{\infty} - f||^2 = \frac{1}{2\pi} \int_0^{2\pi} |f_{\infty}(x) - f(x)|^2 dx.$$

This shows that $f_{\infty} = f$.

(b) First of all, since $\sum_{n\in\mathbb{Z}}|n|^k|c_n|$ converges, $\sum_{n\in\mathbb{Z}}|c_n|$ must converge by the comparison test, so by (a) we can write $f(x)=\sum_{n\in\mathbb{Z}}c_ne_{inx}$. Now for any $\ell\leq k$, consider the function $D_\ell f(x)=\sum_{n\in\mathbb{Z}}(in)^\ell c_ne^{inx}$. This is a continuous function because $\sum_{n\in\mathbb{Z}}|in^\ell c_n|=\sum_{n\in\mathbb{Z}}|n^\ell||c_n|\leq\sum_{n\in\mathbb{Z}}|n^k||c_n|$, so by (a), $D_\ell f(x)$ is a uniform limit of continuous functions and hence continuous.

We claim that $D_{\ell}(x)$ is an ℓ -th derivative of f. Note that as long as $\ell + 1 \leq k$, $D_1D_{\ell}f = D_{\ell+1}f$ so we can proceed by induction, i.e. it suffices to prove that D_1f is the first derivative of f. Let $f_N(x) = \sum_{|n| \leq N} c_n e^{inx}$ be the partial sum. Note that $f'_N(x) = \sum_{|n| \leq N} (in) c_n e^{inx}$. This is exactly a partial sum of D_1f , and by (a) f'_N converge uniformly to D_1f . This means that $D_1f = f'$ since uniform limits preserve differentiation. This completes the proof.

(c) First, suppose $f \in C^1$. Then using integration by parts we have

$$\langle f', e_n \rangle = \frac{1}{2\pi} \int_0^{2\pi} f'(x) e^{-inx} dx = \frac{1}{2\pi} \left(f'(x) e^{-inx} \right) \Big|_0^{2\pi} + in \frac{1}{2\pi} \int_0^{2\pi} f(x) e^{inx} dx = in \langle f, e_n \rangle.$$

Then by Parseval's theorem, the sum $\sum_{n\in\mathbb{Z}}|inc_n|^2=\sum_{n\in\mathbb{Z}}n^2|c_n|^2$ converges. By induction, and using the above identity for the coefficients of a derivative, we get that $\sum_{n\in\mathbb{Z}}n^{2k}|c_n|^{2k}$ converges. In particular, $n^{2k}|c_n|^{2k}\to 0$ and so $n^k|c_n|^k\to 0$ as well.

(d) First, we note the inequality $2x \le 1/n^2 + n^2x^2$, which is implied by $(nx - 1/n)^2 = n^2x^2 - 2x + 1/n^2 \ge 0$. Now if $f \in C^1$ then by (c), $\sum_{n \in \mathbb{Z}} n^2 |c_n|^2$ converges. Yet $n^2 |c_n|^2 \ge 2|c_n| - 1/n^2$ so by the comparison test, $2\sum_{n \in \mathbb{Z}} |c_n| - \sum_{n \in \mathbb{Z}} \frac{1}{n^2}$ converges. This of course means that $\sum_{n \in \mathbb{Z}} |c_n|$ converges, which means that f is a uniform limit of its Fourier series.

Problem 3. Let $f: \mathbb{R} \to \mathbb{R}$ be the unique 2π -periodic function such that $f(x) = (x - \pi)^2$ for $x \in [0, 2\pi]$.

- (a) Show that the Fourier coefficients of f are $c_n = \frac{2}{n^2}$ for $n \neq 0$, and $c_0 = \frac{\pi^2}{3}$.
- (b) Deduce that $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$ and $\sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}$.
- (a) We'll calculate the Fourier coefficients using the projection formula

$$c_n = \langle f, e_n \rangle = \frac{1}{2\pi} \int_0^{2\pi} f(x)e^{-inx} dx.$$

For the first coefficient c_0 , we calculate

$$c_n = \frac{1}{2\pi} \int_0^{2\pi} (x - \pi)^2 dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{1}{2\pi} \left(\frac{2\pi^3}{3} \right) = \frac{\pi^2}{3}.$$

For the other coefficients c_n for $|n| \ge 1$, we use integration by parts:

$$c_n = \frac{1}{2\pi} \int_0^{2\pi} (x - \pi)^2 e^{-inx} dx = \frac{1}{2\pi} \left(\frac{(x - \pi)^2}{-in} e^{-inx} \Big|_0^{2\pi} + \frac{2}{-in} \int_0^{2\pi} (x - \pi) e^{-inx} dx \right)$$
$$= \frac{2}{in} \left(\frac{x - \pi}{-in} e^{-inx} \Big|_0^{2\pi} - \frac{1}{in\pi} \int_0^{2\pi} e^{-inx} dx \right)$$
$$= \frac{1}{in\pi} \left(\frac{2\pi}{-in} \right) = \frac{2}{n^2}.$$

Note that $\sum_{n\in\mathbb{Z}} |c_n| = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2}$ which is finite by a simple *p*-series test. Then by Problem 2a, the Fourier series $\sum c_n e^{inx}$ converges uniformly to f.

(b) We know that $f(0) = \pi^2$, so applying the Fourier series, we get

$$f(0) = \frac{\pi^2}{3} + \sum_{k=1}^{\infty} \frac{4}{n^2} = \pi^2 \implies \sum_{k=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

For the other identity, we'll use Parseval's theorem to get

$$\frac{\pi^4}{9} + \sum_{n=1}^{\infty} \frac{8}{n^4} = \sum_{n \in \mathbb{Z}} |c_n|^2 = \frac{\|f\|^2}{2\pi} = \frac{1}{2\pi} \int_0^{2\pi} (x - \pi)^4 dx = \frac{\pi^4}{5}$$
$$\implies \sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{1}{8} \left(\frac{\pi^4}{5} - \frac{\pi^4}{9} \right) = \frac{\pi^4}{90}.$$

This completes the proof.

Problem 4. Recall that the Dirichlet kernel is $D_n(x) = \sum_{|k| \le n} e^{ikx} = \frac{e^{i(n+\frac{1}{2})x} - e^{-i(n+\frac{1}{2})x}}{e^{ix/2} - e^{-ix/2}}$. The Féjer kernel

is defined to be $K_N(x) = \frac{1}{N} \sum_{n=0}^{N-1} D_n(x)$.

- (a) Show that $K_N(x) = \frac{(e^{iNx/2} e^{-iNx/2})^2}{N(e^{ix/2} e^{-ix/2})^2} = \frac{\sin^2(Nx/2)}{N\sin^2(x/2)}$.
- (b) Show that K_N approximates identity, in the sense that: (i) $K_N \ge 0$, (ii) $\frac{1}{2\pi} \int_{-\pi}^{\pi} K_N dx = 1$, and (iii) $\forall \delta > 0$, $\int_{\delta \le |x| \le \pi} K_N dx \to 0$ (in fact, K_N converges uniformly to 0 on $[-\pi, -\delta] \cup [\delta, \pi]$).
- (c) Let f be a continuous 2π -periodic function, and denote by $s_n = \sum_{k=-n}^n c_k e^{ikx}$ the partial sums of the Fourier series of f. We consider the arithmetic mean $\sigma_N = \frac{1}{N}(s_0 + \cdots + s_{N-1})$. Show that σ_N is the convolution of f with K_N , in the sense that

$$\sigma_N(x) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x-t) K_N(t) dt.$$

- (d) Deduce Féjer's theorem: for any continuous 2π -periodic function f, the sequence σ_N converges uniformly to f.
- (a) By rearranging terms, we have the expression

$$D_n(x) = \frac{e^{i(n+\frac{1}{2})x} - e^{-i(n+\frac{1}{2})x}}{e^{ix/2} - e^{-ix/2}} \cdot \frac{e^{-ix/2}}{e^{-ix/2}} = \frac{e^{-inx} - e^{-i(n+1)x}}{1 - e^{-ix}}.$$

Then we have the relations

$$\sum_{n=0}^{N-1} e^{-inx} = 1 + \frac{1}{e^{inx}} + \dots + \frac{1}{e^{i(N-1)x}} = \frac{1 - e^{-iNx}}{1 - e^{-ix}} = e^{ix} \left(\frac{e^{-iNx} - 1}{1 - e^{ix}} \right)$$

and

$$\sum_{n=0}^{N-1} e^{i(n+1)x} = e^{ix}(1 + e^{inx} + \dots + e^{i(N-1)x}) = \frac{1 - e^{-iNx}}{1 - e^{-ix}} = e^{ix}\left(\frac{1 - e^{iNx}}{1 - e^{ix}}\right).$$

Putting this together with the definition of a Féjer kernel, we get

$$K_N(x) = \frac{1}{N} \left(\frac{\sum_{n=0}^{N-1} e^{-inx} + \sum_{n=0}^{N-1} e^{i(n+1)x}}{1 - e^{ix}} \right) = \frac{1}{N} \left(\frac{e^{ix} (e^{iNx} - 2 + e^{-iNx})}{(1 - e^{ix})^2} \right)$$
$$= \frac{1}{N} \left(\frac{e^{iNx/2} - e^{iNx/2}}{e^{ix/2} - e^{-ix/2}} \right)^2 = \frac{\sin^2(Nx/2)}{N \sin^2(x/2)}.$$

(b) Clearly $K_N(x) \ge 0$ since it a ratio of two square functions. To see that the integral is one, we'll compute directly:

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} K_N(x) = \frac{1}{2\pi N} \sum_{n=0}^{N-1} \int_{-\pi}^{\pi} D_n(x) dx = \frac{1}{2\pi N} \sum_{n=0}^{N-1} \left(2\pi + \sum_{1 \le |k| \le N} \int_{-\pi}^{\pi} e^{ikx} dx \right)$$
$$= \frac{1}{2\pi N} \sum_{n=0}^{N-1} 2\pi = 1$$

Lastly, let $0 < \delta \le \pi$. Notice that for any $\delta \le |x| \le \pi$ we have $\frac{1}{\sin^2 x} \le \frac{1}{\sin^2(\delta/2)}$. Thus $0 \le F_n(x) \le \frac{1}{n} \left(\frac{1}{\sin^2(\delta/2)}\right)$ since $\sin^2(nx/2) \le 1$. Then

$$\lim_{n \to \infty} \int_{\delta < |x| < \pi} K_n(x) \ dx \le \lim_{n \to \infty} \left(\frac{2(\pi - \delta)}{n \sin^2(\delta/2)} \right) = 0.$$

(c) Recall that we have the following convolution expression for the partial sums s_n :

$$s_n(x) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x-t)D_n(t) dt.$$

Plugging this into the expression for the $\sigma_n(x)$, we get

$$\sigma_N(x) = \frac{1}{N} \sum_{n=0}^{N-1} s_n(x) = \frac{1}{N} \sum_{n=0}^{N-1} \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x-t) D_n(t) dt = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x-t) \frac{1}{N} \sum_{n=0}^{N-1} D_n(t) dt$$
$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x-t) K_N(t) dt.$$

(d) Using the triangle inequality, (b), and (c), we get

$$|\sigma_n(x) - f| \le \frac{1}{2\pi} \int_{-\pi}^{\pi} |f(x - t) - f(x)| K_n(t) dt.$$

Since $[-\pi, \pi]$ is compact, continuous functions on it are uniformly continuous, so let $\epsilon > 0$ and $\delta > 0$ be the corresponding value such that $|x - y| \le \delta$ implies $|f(x) - f(y)| \le \epsilon$. Then for any $\delta > 0$,

$$\frac{1}{2\pi} \int_{|t| < \delta} |f(x - t) - f(x)| K_n(t) \ dt \le \frac{\epsilon}{2\pi} \int_{|t| < \delta} K_n(t) \ dt \le \frac{\epsilon}{2\pi}.$$

Similarly,

$$\frac{1}{2\pi} \int_{\delta < |t| < \pi} |f(x - t) - f(x)| K_n(t) dt \le \frac{\sup_{t \in [-\pi, \pi]} |f(t)|}{\pi} \int_{\delta < |t| < \pi} K_n(t) dt.$$

Putting everything together, it follows that

$$|\sigma_n(x) - f| \le \frac{\epsilon}{2\pi} + \frac{\sup_{t \in [-\pi,\pi]} |f(t)|}{\pi} \int_{\delta \le |t| \le \pi} K_n(t) dt.$$

Since the right hand side of this inequality is not a function of x and can be made arbitrarily small as $n \to \infty$ and $\epsilon \to 0$ by (iii), we have uniform continuity.

Problem 5. Let f be a real-valued function on \mathbb{R}^2 , and suppose the partial derivatives $\partial f/\partial x$ and $\partial f/\partial y$ exist for every (x,y). Prove or disprove each of the following assertions:

- (a) f is continuous.
- (b) if the partial derivatives of f are bounded (i.e. $\exists M > 0$ such that $|\partial f/\partial x| \leq M$ and $|\partial f/\partial y| \leq M$ everywhere), then f is continuous.
- (c) if the partial derivatives of f are bounded, then f is differentiable.
- (a) This is false. Consider the function

$$f(x,y) = \begin{cases} \frac{xy}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}.$$

Clearly this function is not continuous at 0, since $f(x,x) = \frac{1}{2}$ everywhere except x = 0, where it is equal to zero. Yet for every $(x,y) \neq (0,0)$, we can easily calculate the partial derivatives using standard rules of differentiation, they are

$$\frac{\partial f}{\partial x} = \frac{y^3 - x^2 y}{(x^2 + y^2)^2}, \quad \text{and} \quad \frac{\partial f}{\partial y} = \frac{x^3 - xy^2}{(x^2 + y^2)^2}.$$

At the point (0,0), note that the f is differentiable because

$$\lim_{\|(x,y)\| \to 0} \frac{f(x,y) - L(x,y)}{\|(x,y)\|} = \lim_{\|(x,y)\| \to 0} \frac{\frac{xy}{\|(x,y)\|^2} - L(x,y)}{\|(x,y)\|} = \lim_{\|(x,y)\| \to 0} \frac{xy - \|(x,y)\|L(x,y)}{\|(x,y)\|^3}$$

should be zero for some linear map L. However taking L(x,y) = 0 for all x,y, we get

$$\lim_{\|(x,y)\| \to 0} \frac{xy}{\|(x,y)\|^3} = 0.$$

This shows that the derivative is defined everywhere, yet the function isn't continuous.

(b) This is true. Let (x, y) be some point in \mathbb{R}^2 . Then for any $\epsilon > 0$ let $B_{\epsilon}(x, y)$ be some open ball around (x, y). Let

$$S = \sup_{(x',y') \in \mathbb{R}^2} \frac{\partial f(x',y')}{\partial x} + \sup_{(x',y') \in \mathbb{R}^2} \frac{\partial f(x',y')}{\partial y},$$

which is finite since the partial derivatives exist everywhere and are bounded. Then for any $(x', y') \in B_{\epsilon}$, we have

$$|f(x,y) - f(x',y')| \le |f(x,y) - f(x,y')| + |f(x,y') - f(x',y')|$$

$$\le S|x - x'| + S|y - y'| \le 4S\epsilon$$

So $||(x,y)-(x',y')|| \le \epsilon$ implies that $|f(x,y)-f(x',y')| \le 2S\epsilon$. This proves that f is continuous.

(c) This is false. Consider the function

$$f(x,y) = \begin{cases} \frac{x^2y}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

Notice that this function is continuous. Then the partial derivatives at any $(x,y) \neq (0,0)$ are given by

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}\right) = \begin{cases} \left(\frac{2xy^3}{(x^2 + y^2)^2}, \frac{x^2(x^2 - y^2)}{(x^2 + y^2)^2}\right) & \text{if } (x, y) \neq (0, 0) \\ (0, 0) & \text{if } (x, y) = (0, 0) \end{cases}.$$

Note that by some elementary algebra these functions are bounded. We claim that the function isn't differentiable at (x,y)=(0,0). At (0,0) we have partial derivatives $\left(\frac{\partial f}{\partial x},\frac{\partial f}{\partial y}\right)=(0,0)$. If f were differentiable at (0,0), this would imply that all partial derivatives at (0,0) would be zero. Yet $f(x,x)=\frac{x}{2}$ which has derivative $\frac{1}{2}$ everywhere, so the partial derivative in the (1,1) direction is nonzero. This is a contradiction so f isn't differentiable at (0,0).

Problem 6.

- (a) Give an example showing that a differentiable map $f: \mathbb{R}^2 \to \mathbb{R}^2$ satisfying $\det D_f(x,y) \neq 0$ for all $(x,y) \in \mathbb{R}^2$ does not need to be injective.
- (b) Show that if $f: \mathbb{R}^2 \to \mathbb{R}^2$ is differentiable and $\sup_{(x,y)\in\mathbb{R}^2} |D_f(x,y) I| \le \alpha$ for some constant $\alpha < 1$, then f is a bijection.
- (c) Consider the statement: if $U \subset \mathbb{R}^2$ is a connected open subset, and $f: U \to \mathbb{R}^2$ is a differentiable map which satisfies $\sup_{(x,y)\in U} |D_f(x,y)-I| \leq \alpha < 1$, then f is injective. Show that this statement is true if U is an open ball, but false for some other connected open subsets of \mathbb{R}^2 (give an example).
- (a) Consider the map $f: \mathbb{R}^2 \to \mathbb{R}^2$ given by $f(x,y) = (e^x \cos(y), e^x \sin(y))$. Then the function is differentiable with total derivative:

$$D_f(x,y) = \begin{bmatrix} e^x \cos(y) & e^x \sin(y) \\ -e^x \sin(y) & e^x \cos(y) \end{bmatrix}.$$

The determinant of this total derivative is det $D_f(x,y) = e^{2x}$, which is always nonzero. Yet $f(0,0) = f(0,2\pi) = (1,0)$ which means that f isn't injective.

- (b) The proof is very similar to the proof of the inverse function theorem. Given some differentiable $f: \mathbb{R}^2 \to \mathbb{R}^2$ with $\sup_{(x,y)\in\mathbb{R}^2}|D_f(x,y)-I|\leq \alpha$ for $\alpha<1$, consider for any $(x_0,y_0)\in\mathbb{R}^2$ the function $f':\mathbb{R}^2\to\mathbb{R}^2$ given by $f'(x,y)=(x,y)+(x_0,y_0)-f(x,y)$. We claim that f' has a unique fixed point over \mathbb{R}^2 , which would imply that every $(x_0,y_0)\in\mathbb{R}^2$ has a unique $(x,y)\in\mathbb{R}^2$ such that $(x_0,y_0)=f(x,y)$. Notice that $D_{f'}=I-D_f$ so by assumption $|D_f|\leq \alpha<1$. Then for points $(x_1,y_1),(x_2,y_2)\in\mathbb{R}^2$, we can use the mean value inequality to get $|f'(x_1,y_1)-f'(x_2,y_2)|\leq \alpha|(x_1,y_1)-(x_2,y_2)|$ so f' is a contraction mapping, and so it has a unique fixed point by a previous problem set.
- (c) When U is an open ball, it is convex so the argument from (a) applies. Not sure about the rest.