

Math 325, Section 1

Exam 2 Solutions

1. Show that every *subsequence* $(a_{n_k})_{k=1}^{\infty}$ of a *monotonic* sequence $(a_n)_{n=1}^{\infty}$ is also monotonic.

Suppose first that a_n is monotone increasing, so $n \geq m$ implies that $a_n \geq a_m$. [If you take the approach that increasing means that $a_{n+1} \geq a_n$ for every $n \in \mathbb{N}$, then this statement can be established by induction on n : for $n = m$ we have $a_n = a_m \geq a_m$, and if $a_n \geq a_m$ then $a_{n+1} \geq a_n \geq a_m$, so $a_{n+1} \geq a_m$, giving the inductive step.]

Now suppose that a_{n_k} is a subsequence of a_n . Then $n_{k+1} > n_k$ for every k , and so since a_n is increasing we have that $a_{n_{k+1}} \geq a_{n_k}$. Then by the same induction argument as above we again have that $r \geq s$ implies that $a_{n_r} \geq a_{n_s}$, so a_{n_k} is monotone increasing. This establishes our result.

A symmetric argument, reversing all of the inequalities involving the sequence a_n , establishes the analogous result for monotone decreasing sequences.

2. Show, by example, that it is possible for a function $f : D \rightarrow \mathbb{R}$ to be continuous, for a number a to be an accumulation point of D , but the limit $\lim_{x \rightarrow a} f(x)$ does not exist.

We wish the limit not to exist; but if $a \in D$ then continuity at a would require that $\lim_{x \rightarrow a} f(x) = f(a)$, and so in particular the limit must exist! So our example must rely on the number a not being in the domain D of our function f .

From here we can construct many examples; forcing the limit to not exist can be accomplished by making f ‘blow up’ as x approaches a , or oscillate wildly, or approach one value from one side and another value from the other. So, for example,

$f(x) = 1/x$, with domain $D = (0, \infty)$, has 0 as an accumulation point of D but the limit as x approach 0 does not exist, because if $1/x \rightarrow L$ as $x \rightarrow 0$, then $x = 1/(1/x) \rightarrow 1/L$ so by uniqueness of limits, $1/L = 0$, so $1 = L \cdot 0 = 0$, which is absurd. Note that f is continuous on D , since it is the reciprocal of x , which is continuous and non-zero on D .

$g(x) = \sin(1/x)$, with domain $(0, \infty)$, has 0 as an accumulation point of D but the limit as x approach 0 does not exist, because as $x \rightarrow 0$, $1/x$ grows arbitrarily large, so $\sin(1/x)$ takes the values 1 and -1 repeatedly as $x \rightarrow 0$. Put more bluntly, $\sin(1/(1/(n+1/2)\pi)) = \sin(x_n) = 1$ and $\sin(1/(1/(n+3/2)\pi)) = \sin(y_n) = -1$, with $x_n \rightarrow 0$ and $y_n \rightarrow 0$, which violates the uniqueness of limits (since $1 \neq -1$), unless $g(x)$ has no limit as $x \rightarrow 0$. Note that g is continuous on D , since it is the composition of $\sin(x)$ and the function f above.

$h(x) = x/|x|$, with domain $D = \mathbb{R} \setminus \{0\}$ is continuous, since it is -1 for $x < 0$ and 1 for $x > 0$, so for any point c in D there is a $\delta > 0$ so that h is constant (hence continuous) on $(c - \delta, c + \delta)$. But the limit of h as x approaches 0 does not exist, since there are sequences $x_n = -1/n$ and $y_n = 1/n$ so that $h(x_n) = -1 \rightarrow -1$ and $h(y_n) = 1 \rightarrow 1$, so for the limit to exist we would require $1 = -1$, which is (still) absurd.

3. Show that if $f : [0, 2] \rightarrow \mathbb{R}$ is *continuous* and $f(0) = f(2)$, then there is a (t least one) $c \in [0, 1]$ satisfying $f(c) = f(c + 1)$.

[Hint: construct a second function that you can apply the intermediate value theorem to, to get the conclusion that we want!]

The function $f_1 = f : [0, 1] \rightarrow \mathbb{R}$ (i.e., with smaller domain) is continuous, as is $f_2 = f : [1, 2] \rightarrow \mathbb{R}$. Also, the function $g(x) = x + 1$, $g : [0, 1] \rightarrow [1, 2]$ is continuous (it is a polynomial!). So the function $h : [0, 1] \rightarrow \mathbb{R}$ given by

$$h(x) = f(x) - f(x + 1) = f_1(x) - f_2(g(x))$$

is continuous (as the difference of two continuous functions, one of them continuous as the composition of two continuous functions).

But then $h(0) = f(0) - f(1) = \alpha$ and

$$h(1) = f(1) - f(2) = f(1) - f(0) = -[f(0) - f(1)] = -\alpha.$$

So one of three things is true: $\alpha > 0$ and so $-\alpha = f(1) \leq 0 \leq f(0) = \alpha$, or $\alpha < 0$ and so $\alpha = f(0) \leq 0 \leq f(1) = -\alpha$, or $\alpha = 0$ and so $\alpha = f(0) \leq 0 \leq f(1) = -\alpha$. In every case, 0 lies between $h(0)$ and $h(1)$, and so by the Intermediate Value Theorem, there is a $c \in [0, 1]$ so that $h(c) = f(c) - f(c + 1) = 0$, i.e., $f(c) = f(c + 1)$. This establishes our result.

4. Show that if $A, B, C \subseteq \mathbb{R}$ and the functions $f : A \rightarrow B$ and $g : B \rightarrow C$ are both *uniformly continuous*, then the composition $g \circ f : A \rightarrow C$ [defined by $(g \circ f)(x) = g(f(x))$] is also uniformly continuous.

Since f is uniformly continuous, for every $\eta > 0$ there is a $\delta > 0$ so that, if $x, y \in A$ and $|x - y| < \delta$, then $|f(x) - f(y)| < \eta$.

Since g is uniformly continuous, for every $\epsilon > 0$ there is an $\eta > 0$ so that, if $z, w \in B$ and $|z - w| < \eta$, then $|g(z) - g(w)| < \epsilon$.

But now suppose that $\epsilon > 0$ is given; then pick $\eta > 0$ as in the second statement, and then pick a $\delta > 0$ as in the first statement. Then if $x, y \in A$ and $|x - y| < \delta$, then we have $|f(x) - f(y)| < \eta$. But then $f(x), f(y) \in B$ and $|f(x) - f(y)| < \eta$, and so we have $|g(f(x)) - g(f(y))| < \epsilon$.

So we have that for every $\epsilon > 0$ there is a $\delta > 0$ so that if $x, y \in A$ and $|x - y| < \delta$, then $|(g \circ f)(x) - (g \circ f)(y)| = |g(f(x)) - g(f(y))| < \epsilon$, and so $g \circ f$ is uniformly continuous.

5. Show that if $f, g : [a, b] \rightarrow \mathbb{R}$ are a pair of bounded functions, and $U(h)$ denotes the upper Riemann integral of h over the interval $[a, b]$, then

$$U(f + g) \leq U(f) + U(g) .$$

We wish to show that

$$\begin{aligned} U(f + g) &= \inf\{U(f + g, P) : P \text{ a partition of } [a, b]\} \\ &\leq \inf\{U(f, P) : P \text{ a partition of } [a, b]\} + \inf\{U(g, P) : P \text{ a partition of } [a, b]\} \end{aligned}$$

We can do this by showing that $U(f + g) \leq U(f, P) + U(g, Q)$ for any pair of partitions P, Q of $[a, b]$, since then $U(f + g) - U(g, Q) \leq U(f, P)$ for every partition P , so $U(f + g) - U(g, Q)$

is a lower bound for the $U(f, P)$, so $U(f + g) - U(g, Q) \leq U(f)$, since $U(f)$ is the greatest such lower bound. But then $U(f + g) - U(f) \leq U(g, Q)$ for every partition Q of $[a, b]$, so $U(f + g) - U(f)$ is a lower bound for the $U(g, Q)$, so $U(f + g) - U(f) \leq U(g)$, yielding $U(f + g) \leq U(f) + U(g)$, as desired.

But we know that more points in a partition leads to smaller upper Riemann sums; if $P \subseteq R$ then $U(f, R) \leq U(f, P)$. So if we set $R = P \cup Q$, then $P \subseteq R$ and $Q \subseteq R$ and so $U(f, R) \leq U(f, P)$ and $U(g, R) \leq U(g, Q)$, so $U(f, R) + U(g, R) \leq U(f, P) + U(g, Q)$.

So it is enough to show that $U(f + g) \leq U(f, R) + U(g, R)$, since then

$$U(f + g) \leq U(f, R) + U(g, R) \leq U(f, P) + U(g, Q)$$

gives our needed result. That is, we can assume that the partitions used for f and g are the same. Our intended result then follows if we show that $U(f + g, R) \leq U(f, R) + U(g, R)$, since then

$U(f + g) = \inf\{U(f + g, P) : P \text{ a partition of } [a, b]\} \leq U(f + g, R) \leq U(f, R) + U(g, R)$, so $U(f + g) \leq U(f, R) + U(g, R)$, so $U(f + g) \leq U(f, P) + U(g, Q)$, as desired.

But $U(f + g, R) \leq U(f, R) + U(g, R)$ follows from the fact that

$$U(f + g, R) = \sum_i \sup\{(f + g)(x) : x \in [x_i, x_{i+1}]\}(x_{i+1} - x_i)$$

and, for each i , we have

$$\begin{aligned} \sup\{(f + g)(x) : x \in [x_i, x_{i+1}]\} \\ \leq \sup\{f(x) : x \in [x_i, x_{i+1}]\} + \sup\{g(x) : x \in [x_i, x_{i+1}]\} = F + G ; \end{aligned}$$

this is, effectively, from an old problem set, although we can see this directly, since $f(x) \leq F$ and $g(x) \leq G$ for every $x \in [x_i, x_{i+1}]$ (since they are suprema), so $(f + g)(x) = f(x) + g(x) \leq F + G$ for every $x \in [x_i, x_{i+1}]$, making $F + G$ an upper bound, so it is \geq the supremum.

Putting this all together, we find that since

$$\begin{aligned} \sup\{(f + g)(x) : x \in [x_i, x_{i+1}]\} \\ \leq \sup\{f(x) : x \in [x_i, x_{i+1}]\} + \sup\{g(x) : x \in [x_i, x_{i+1}]\}, \end{aligned}$$

for every i , we have

$$\begin{aligned} U(f + g, R) &= \sum_i \sup\{(f + g)(x) : x \in [x_i, x_{i+1}]\}(x_{i+1} - x_i) \\ &\leq \sum_i [\sup\{f(x) : x \in [x_i, x_{i+1}]\} + \sup\{g(x) : x \in [x_i, x_{i+1}]\}](x_{i+1} - x_i) \\ &= \sum_i [\sup\{f(x) : x \in [x_i, x_{i+1}]\}](x_{i+1} - x_i) + \sum_i [\sup\{g(x) : x \in [x_i, x_{i+1}]\}](x_{i+1} - x_i) \\ &= U(f, R) + U(g, R), \end{aligned}$$

So $U(f + g, R) \leq U(f, R) + U(g, R)$ for every partition R , so $U(f + g) \leq U(f, R) + U(g, R)$ for every partition R , so $U(f + g) \leq U(f, P) + U(g, Q)$ for every pair of partitions P, Q of $[a, b]$, so $U(f + g) \leq U(f) + U(g)$, as desired.