Math 325 Problem Set 8 Solutions

Starred (*) problems were due Friday, October 26.

(*) 47. (Belding and Mitchell, p.100, #10 (sort of)) If $a \in D$ and $f: D \to \mathbb{R}$ is differentiable at a and f'(a) > 0, show that there is a $\delta > 0$ $x \in (a, a + \delta)$ implies that f(x) > f(a) and $x \in (a - \delta)$ implies that f(x) < f(a).

Because we know that f'(a) > 0, we can use $\epsilon = f'(a) > 0$ in the limit definition of the derivative to show that there is a $\delta > 0$ so that $0 < |x - a| < \delta$ implies that $\left| \frac{f(x) - f(a)}{x - a} - f'(a) \right| < f'(a)$, which means that $-f'(a) < \frac{f(x) - f(a)}{x - a} - f'(a) < f'(a)$, so $0 < \frac{f(x) - f(a)}{x - a} < 2f'(a)$.

The most relevant part of this is that $0 < |x-a| < \delta$ (i.e., $x \in (a-\delta,a)$ or $x \in (a,a+\delta)$) implies that $\frac{f(x)-f(a)}{x-a} > 0$. So if $x \in (a-\delta,a)$ then x-a < 0, and so $f(\frac{x)-f(a)}{x-a} > 0$ means that f(x)-f(a) < 0, so f(x) < f(a). On the other hand, so $x \in (a,a+\delta)$ then x-a>0, and so $\frac{f(x)-f(a)}{x-a} > 0$ means that f(x)-f(a) > 0, and so f(x) > f(a). This establishes our needed results.

(*) 48. Show that if $a \in D$, $f, g : D \to \mathbb{R}$ are both differentiable and x = a, f(a) = g(a), and $f(x) \leq g(x)$ for all $x \in D$, then f'(a) = g'(a).

[What's the alternative? The previous problem can help!]

The alternative is that either f'(a) > g'(a) or f'(a) < g'(a). That is, setting h(x) = f(x) - g(x), we have either h'(a) > 0 or h'(a) < 0. Note that h(a) = 0.

But from the previous problem, if h'(a) > 0, then there is a $\delta > 0$ so that $x \in (a, a + \delta)$ implies that h(x) > h(a), so h(x) = f(x) - g(x) > 0, so f(x) > g(x) for all $x \in (a, a + \delta)$. But this contradicts our hypothesis that $f(x) \leq g(x)$ for all $x \in D$, so h'(a) > 0 is impossible.

But if h'(a) < 0, then setting k(x) = -h(x) = g(x) - f(x) then k'(a) = -h'(a) > 0. Note, again, that k(a) = 0. Then by the previous problem there is a $\delta > 0$ so that $x \in (a - \delta, a)$ implies that k(x) < k(a), so g(x) - f(x) < 0, so g(x) < f(x) for all $x \in (a - \delta, a)$. But, again, this contradicts our hypothesis that $f(x) \leq g(x)$ for all $x \in D$, so h'(a) < 0 is impossible.

So we must have h'(a) = 0, and therefore f'(a) = g'(a).

(*) 50. Suppose that $f: \mathbb{R} \to \mathbb{R}$ and $g: \mathbb{R} \to \mathbb{R}$ are both continuous, and f is differentiable at x = 0, with f(0) = f'(0) = 0. Show that h(x) = f(x)g(x) is also differentiable at x = 0 and h'(0) = 0.

[Note that since we do <u>not</u> know that g is differentiable at x = 0, we <u>cannot</u> use the product rule (even if we knew what that was)....]

What we need to show is that the difference quotient,

$$\frac{h(x) - h(0)}{x - 0} = \frac{f(x)g(x) - f(0)g(0)}{x - 0} = \frac{f(x)g(x)}{x}$$

must be close to 0 so long as x - 0 = x is small enough. That is, given an $\epsilon > 0$ we need to produce a $\delta > 0$ so that $0 < |x - 0| = |x| < \delta$ implies that $|\frac{f(x)g(x)}{r}| < \epsilon$.

But what we know is that f'(0) = 0, so we know that we can make $\frac{f(x) - f(0)}{x - 0} = \frac{f(x)}{x}$ small, and that g is continuous (at x = 0), so we can make |g(x) - g(0)| small. But this means that g(x) cannot get big; in particular, as we have taken advantage of several times, there is a $\delta > 0$ so that $|x - 0| = |x| < \delta$ implies that |g(x) - g(0)| < 11, so g(0) - 11 < g(x) < g(0) + 11, so $|g(x)| < \max\{|g(0) - 11|, |g(0) + 11|\} = N$. [This, formally, is because if $g(x) \ge 0$, then $|g(x)| = g(x) < g(a) + 11 = |g(a) + 11| \le N$, while if $g(x) \le 0$, then $|g(x)| = -g(x) < -(g(a) - 11) = |g(a) - 11| \le N$; so, no matter which case we are in, we have $|g(x)| \le N$.] So, so long as $|x - 0| < \delta$, we have $(*) = |\frac{f(x)g(x)}{x}| = |\frac{f(x)}{x}| \cdot |g(x)| < N|\frac{f(x)}{x}|$. If we ensure that this is less than ϵ , then we will have controlled (*).

But this is something we can do! Given $\epsilon > 0$, we can find a $\delta' > 0$ so that

$$0 < |x - 0| = |x| < \delta'$$
 implies that $|\frac{f(x)}{x}| < \frac{\epsilon}{N}$. Then setting $\delta_0 = \min\{\delta, \delta'\}$, we have $0 < |x| < \delta$ implies $|g(x)| < N$ and $|\frac{f(x)}{x}| < \frac{\epsilon}{N}$, so $|\frac{h(x) - h(0)}{x - 0} - 0| = |\frac{f(x)}{x}| \cdot |g(x)| < \frac{\epsilon}{N} \cdot N = \epsilon$, as desired.

A selection of further solutions.

51. As almost none of us learn, the angle sum formula for tangent is

$$\tan(a+h) = \frac{\tan a + \tan h}{1 - \tan a \tan h}$$

Use this to show directly from the ("limit as $h \to 0$ " definition) that the derivative of $f(x) = \tan x$ is what you were told it is in calculus class.

[If you want something extra to do, derive this angle sum formula from the angle sum formulas for $\sin x$ and $\cos x$ (for fun!).]

We can go straight at this problem: starting from the angle sum formula, we can compute the difference quotient

$$\frac{\tan(a+h) - \tan a}{h} = \frac{1}{h} \left(\frac{\tan a + \tan h}{1 - \tan a \tan h} - \tan a \right) \\
= \frac{1}{h} \cdot \frac{\tan a + \tan h - (\tan a)(1 - \tan a \tan h)}{1 - \tan a \tan h} = \frac{1}{h} \cdot \frac{\tan a + \tan h - \tan a + \tan^2 a \tan h}{1 - \tan a \tan h} \\
= \frac{1}{h} \cdot \frac{\tan h + \tan^2 a \tan h}{1 - \tan a \tan h} = \frac{\tan h}{h} \cdot \frac{1 + \tan^2 a}{1 - \tan a \tan h} = \frac{\sin h}{h} \cdot \frac{1}{\cos h} \cdot \frac{1 + \tan^2 a}{1 - \tan a \tan h}$$

But! As $h \to 0$, $\frac{\sin h}{h} \to 1$, $\cos h \to 1$, and $\tan h = \frac{\sin h}{\cos h} \to \frac{0}{1} = 0$; the first is a computation from class (or use L'Hôpital!), and the second and third are because $\sin x$ and $\cos x$ are continuous at x = 0. Putting these all together, we have, as $h \to 0$,

$$\frac{\tan(a+h) - \tan a}{h} = \frac{\sin h}{h} \cdot \frac{1}{\cos h} \cdot \frac{1 + \tan^2 a}{1 - \tan a \tan h}$$

$$\longrightarrow 1 \cdot \frac{1}{1} \cdot \frac{1 + \tan^2 a}{1 - (\tan a)(0)} = 1 + \tan^2 a = \sec^2 a$$

(since
$$1 + \tan^2 a = \frac{\cos^2 a + \sin^2 a}{\cos^2 a} = \frac{1}{\cos^2 a} = \sec^2 a$$
).

So, from the difference quotient, $f(x) = \tan x$ has $f'(a) = \sec^2 a$, so $f'(x) = \sec^2 x$, just like your calculus instructor told you....

We can <u>prove</u> the angle sum formula for $\tan x$ by combining the angle sum formulas for $\sin x$ and for $\cos x$:

 $\tan(a+h) = \frac{\sin(a+h)}{\cos(a+h)} = \frac{\sin a \cos h + \cos a \sin h}{\cos a \cos h - \sin a \sin h}.$ Dividing top and bottom by $\cos a \cos h$ makes this

$$\tan(a+h) = \frac{\frac{\sin a}{\cos a} \frac{\cos h}{\cos h} + \frac{\cos a}{\cos a} \frac{\sin h}{\cos h}}{\frac{\cos a}{\cos h} \frac{\cos h}{\cos h} - \frac{\sin a}{\cos a} \frac{\sin h}{\cos h}} = \frac{(\tan a)(1) + (1)(\tan h)}{(1)(1) - (\tan a)(\tan h)} = \frac{\tan a + \tan h}{1 - \tan a \tan h}, \text{ as desired.}$$

46. (Belding and Mitchell, p.99, #3(b)) Show that if $0 \in D$ and $f: D \to \mathbb{R}$ is continuous at a = 0, then $g: D \to \mathbb{R}$ given by g(x) = xf(x) is differentiable at a = 0.

Since $g(0) = 0 \cdot f(0) = 0$, what we want to show is that the limit

$$\lim_{x \to 0} \frac{g(x) - g(0)}{x - 0} = \lim_{x \to 0} \frac{xf(x) - 0}{x} = \lim_{x \to 0} \frac{xf(x)}{x} \text{ exists.}$$

But since $\frac{xf(x)}{x} = f(x)$ for $x \neq 0$, we have

$$\lim_{x \to 0} \frac{g(x) - g(0)}{x - 0} = \lim_{x \to 0} \frac{xf(x)}{x} = \lim_{x \to 0} f(x) = f(0)$$

since f is continuous at x = 0 by hypothesis. So g'(0) = f(0), and in particular g is differentiable at x = 0.