Homework 6 for Math 1530

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Problem 55. Prove that the two series

$$\sum_{n=0}^{\infty} c_n x^n \quad \text{and} \quad \sum_{n=0}^{\infty} n(\log n) c_n x^{n+3}$$

have the same radius of convergence.

Proof. The radius of convergence for series $\sum_{n=0}^{\infty} c_n x^n$ is $R_1 = \limsup_{n \to \infty} \sqrt[n]{|c_n|}$, and the radius for the second series is

$$R_2 = \limsup_{n \to \infty} \sqrt[n]{|n(\log n)c_n|}$$

$$= \limsup_{n \to \infty} \sqrt[n]{|n(\log n)|} \sqrt[n]{|c_n|}$$

$$= \limsup_{n \to \infty} \sqrt[n]{|c_n|} = R_1$$

The proof is complete.

Problem 56. Let $f:(-\infty,\infty)\to\mathbb{R}$ be continuous and $\lim_{x\to\infty}f(f(x))=\infty$. Prove that $\lim_{x\to\infty}|f(x)|=\infty$.

Proof. Suppose $\lim_{x\to\infty} |f(x)| \leq M < \infty$ which is finite. Then there exists a sequence $\{x_n\} \to \infty$, such that $|f(x_n)| \leq M$. Since the sequence $\{f(x_n)\}$ is bounded, then there exists a subsequence $\{x_{n_k}\} \to \infty$ such that $\lim_{x_{n_k}\to\infty} f(x_{n_k}) = a$. Since f is continuous, then we have $\lim_{x_{n_k}\to\infty} f(f(x_{n_k})) = f(a)$, which is a contradiction. The proof is complete. \square

Problem 57. Let $f:[0,1)\to\mathbb{R}$ be a function that is not necessarily continuous. Define

$$g(\delta) = \sup\{|f(y) - f(y')| : y, y' \in (1 - \delta, 1)\}.$$

Prove that $\lim_{x\to 1^-} f(x)$ exists and is finite if and only if $\lim_{\delta\to 0^+} g(\delta) = 0$.

Proof. (1)If $\lim_{\delta\to 0^+} g(\delta) = 0$, then for $\forall \varepsilon > 0$, there exists δ_0 , such that $\forall \delta < \delta_0$, $|f(y) - f(y')| \le g(\delta) < \varepsilon$, where $|y - y'| < \delta$. Thus, by definition, f is uniformly continuous on $(1 - \delta, 1)$. Then, we define

$$\lim_{x \to 1^{-}} f(x) = \lim_{n \to \infty} f\left(1 - \frac{1}{n}\right) = A$$

We can pick a sequence $\{x_k\} \to 1$, then for $\delta < \delta_0$ above, we can find K and N_1 such that for $\forall n > N_1, \forall k > K, |x_k - (1 - \frac{1}{n})| < \delta$. Also, we can find N_2 such that $\forall n > N_2, |f(1 - 1/n) - A| < \varepsilon$. Thus, for $\forall n > \max\{N_1, N_2\}, \forall k > K$, we have

$$|f(x_k) - A| < \left| f(x_k) - f\left(1 - \frac{1}{n}\right) \right| + \left| f\left(1 - \frac{1}{n}\right) - A \right| < 2\varepsilon$$

Thus, $\lim_{x\to 1^-} f(x)$ exists and is finite.

(2)Suppose $\lim_{x\to 1^-} f(x) = A$ exists and is finite, and we can pick a sequence $\{x_k\} \to 1$ such that $\lim_{k\to\infty} f(x_k) = A$. Then for $\forall \varepsilon > 0$, there exist δ_1 , such that $|x_k - 1| < \delta_1$,

 $|f(x_k) - A| < \varepsilon$. For this δ_1 , we could find x_{k_1} and x_{k_2} satisfying $x_{k_1}, x_{k_2} \in (1 - \delta_1, 1)$. Then we have

$$g(\delta_1) = \sup\{|f(x_{k_1}) - f(x_{k_2})|; x_{k_1}, x_{k_1} \in (1 - \delta_1, 1)\}$$

and we have

$$|f(x_{k_1}) - f(x_{k_2})| < |f(x_{k_1}) - A| + |A - f(x_{k_2})| < 2\varepsilon$$

and this holds for all ε and all $x_{k_1}, x_{k_2} \in (1 - \delta_1, 1)$, then we have $\lim_{\delta \to 0^+} g(\delta_1) = 0$.

Problem 58. Prove that if $f: \mathbb{R} \to \mathbb{R}$ is α -Hölder continuous with some $\alpha > 1$, then f is constant.

Proof. For fixed x and x < y, and we divide y - x into n small intervals, and denote $x_0 = x, x_1 = x + \frac{y-x}{n}, \dots, x_n = x + n \frac{y-x}{n} = y$. And we have

$$|f(y) - f(x)| \le \sum_{i=1}^{n} |f(x_{i+1}) - f(x_i)| \le C \sum_{i=1}^{n} |x_{i+1} - x_i|^{\alpha}$$
$$\le cn \left(\frac{y-x}{n}\right)^{\alpha} = c \frac{(y-x)^{\alpha}}{n^{\alpha-1}}$$

Taking $n \to \infty$, and we have $|f(y) - f(x)| \le \lim_{n \to \infty} c \frac{(y-x)^{\alpha}}{n^{\alpha-1}} = 0$, since $\alpha > 1$. Thus, f is constant.

Problem 59. Let $f:(1,\infty)\to\mathbb{R}$ be differentiable. Prove that if

$$\lim_{x \to \infty} f'(x) = g, \text{ then } \lim_{x \to \infty} \frac{f(x)}{x} = g.$$

Proof. Since $\lim_{x\to\infty} f'(x) = g$, then for $\forall \varepsilon > 0$, there exists M > 1, such that $\forall x > M$, $|f'(x) - g| < \varepsilon$. For fixed $x_0 > M$, we can know that, if $x > x_0 > M$, we have

$$\frac{f(x) - f(x_0)}{x - x_0} = f'(\xi)$$

where $x_0 < \xi < x$. Then we have $\left| \frac{f(x) - f(x_0)}{x - x_0} - g \right| < \varepsilon$, then we can know

$$\left| \frac{f(x)}{x} - g \right| = \left| \frac{f(x) - f(x_0) - g(x - x_0) + f(x_0) + gx_0}{x} \right|$$

$$\leq \left| \frac{f(x) - f(x_0) - g(x - x_0)}{x} \right| + \left| \frac{f(x_0) + gx_0}{x} \right|$$

$$\leq \left| \frac{f(x) - f(x_0) - g(x - x_0)}{x - x_0} \right| + \left| \frac{f(x_0) + gx_0}{x} \right|$$

$$< \varepsilon + \left| \frac{f(x_0) + gx_0}{x} \right|$$

Taking $x \to \infty$, and we can have $\lim_{x \to \infty} \left| \frac{f(x_0) + gx_0}{x} \right| = 0$, then we have $\lim_{x \to \infty} \left| \frac{f(x)}{x} - g \right| < \varepsilon$, which gives us $\lim_{x \to \infty} \frac{f(x)}{x} = g$.

Problem 60. Let $f: \mathbb{R} \to \mathbb{R}$ be differentiable and such that

$$\lim_{x \to \infty} f(x) = g_1 \in \mathbb{R}, \qquad \lim_{x \to \infty} f'(x) = g_2.$$

Prove that $g_2 = 0$.

Proof. Since $\lim_{x\to\infty} f(x) = g_1$, then for $\forall \varepsilon > 0$, there exists M > 0, such that $\forall x > M$, $|f(x) - g_1| < \varepsilon$. And for any number $M < x_1 < x_2$, we have

$$f(x_2) - f(x_1) = f'(\xi)(x_2 - x_1)$$

where $\xi \in (x_1, x_2)$. Then we have

$$f'(\xi) = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$\leq \left| \frac{f(x_2) - g - (f(x_1) - g)}{x_2 - x_1} \right|$$

$$\leq \frac{|f(x_2) - g|}{x_2 - x_1} + \frac{|f(x_1) - g|}{x_2 - x_1}$$

$$\leq \frac{2\varepsilon}{x_2 - x_1}$$

We can set $x_2 - x_1 = N$ to be fixed and take $x_1, x_2 \to \infty$, we can have $f'(\xi) = 0$.

Problem 61. Suppose that a differentiable function $f : \mathbb{R} \to \mathbb{R}$ and its derivative f' have no common zeros. Prove that f has only finitely many zeros in [0,1].

Proof. Set $Z = \{x \in [0,1]; f(x) = 0\}$ and suppose that Z has infinitely many elements. Since there are infinitely many points in [0,1], then there exists a point p such that $x_k \to p, x_k \in Z$. Since f is differential on [0,1], then f is continuous in this interval. Thus, we have $f(p) = \lim_{k \to \infty} f(x_k) = 0$. Also, we have $f'(p) = \lim_{x_k \to p} \frac{f(x_k) - f(p)}{x_k - p} = 0$, which is a contradiction.

Problem 62. Suppose that $f:[0,\infty)\to\mathbb{R}$ is continuous on $[0,\infty)$ and differentiable on $(0,\infty)$, f(0)=0, and $\lim_{x\to\infty}f(x)=0$. Prove that there exists $c\in\mathbb{R}$ such that f'(c)=0.

Proof. Since $\lim_{x\to\infty} f(x) = 0$, then $\forall \varepsilon > 0$, there exists M > 0, such that $\forall x > M$, $|f(x)| < \varepsilon$. With mean value theorem, we have $c \in (0,x)$ such that $f(c) = \frac{f(x) - f(0)}{x} < \varepsilon$. This holds for every ε , then we know there exists a c such that f(c) = 0.

Problem 63. Let $f:[0,1] \to \mathbb{R}$ be continuous on [0,1] and differentiable on (0,1). Suppose that f(0) < 0 < f(1) and $f'(x) \neq 0$ for all $x \in (0,1)$. Let $S_1 = \{x \in [0,1] : f(x) > 0\}$ and $S_2 = \{x \in [0,1] : f(x) < 0\}$. Prove that $\inf(S_1) = \sup(S_2)$.

Proof. Since f(0) < 0 < f(1) and f is continuous, then there exists a $c \in (0,1)$ such that f(c) = 0. Now consider the interval [0,c), we claim that f is increasing in this interval. If not, then there exists a $x_1 \in (0,c)$ such that $f(x_1) < f(0) < 0$. Also, since f is continuous, then there exists a $x_2 \in (x_2,c)$ such that $f(x_2) = f(0)$. With Rolle Theorem, we can know that there must be a $\xi \in (0,x_2) \subset (0,c)$ such that $f'(\xi) = 0$, which contradicts the fact that $f'(x) \neq 0, \forall x \in (0,1)$. Similarly, we can know that f is increasing on interval (c,1). Since f is continuous, then f is increasing on [0,1].

We have know that $f(c) = 0, c \in (0, 1)$. We claim that $c = \inf(S_1)$ and $c = \sup(S_2)$. First, we consider $x \in S_1$ such that f(x) > 0, with f being continuous and increasing, we can know that $c < \forall x \in S_1$. Then, c is a lower bound of S_1 . Also, we can find a sequence $\{x_k\} \to c$ where $x_k \in S_1$. For $\forall \varepsilon > 0$, then there exists a K > 0, such that k > K, $x_k < 0 + \varepsilon$ and $0 < f(x_k) < f(\varepsilon)$. Then we proved that c is a greatest lower bound of S_1 . Similarly, we can know c is also a least upper bound of S_2 . Thus, $\inf(S_1) = \sup(S_2)$. \square

Problem 64. Let $f:[0,\infty)\to\mathbb{R}$ be a differentiable function on $[0,\infty)$ such that f(0)>0 and

$$f'(x) = \frac{1}{x^2 + (f(x))^2}$$
 for all $x \in [0, \infty)$.

Prove that $\lim_{x\to\infty} f(x)$ exists and is finite.

Proof. Suppose $\lim_{\to\infty} f(x)$ exists and is not finite, then $\lim_{\to\infty} f(x) = \infty$. Also, with f(0) > 0, we have $f'(0) = \frac{1}{f^2(0)} > 0$, which means f > 0 in a small interval $[0, \delta)$. Then we can know that f is increasing in $[0, \infty)$. Also, we have

$$\lim_{x \to \infty} f'(x) = \lim_{x \to \infty} \frac{1}{x^2 + f^2(x)} = 0$$

Since $\lim_{x\to\infty} f'(x) = 0$, then f cannot go to infinity as $x\to\infty$.

Problem 65. Prove that for $x \in \mathbb{R}$

$$\cos x \ge 1 - \frac{x^2}{2}.$$

Proof. Define $f(x) = \cos x - 1 + \frac{x^2}{2}$, then we have $f'(x) = -\sin x + x$. Then $f''(x) = -\cos x + 1 \ge 0$, which means that f'(x) is increasing. Also we have f'(0) = 0. Then we can know that f(x) is decreasing on $(-\infty, 0]$ and increasing on $(0, \infty)$. Thus, $\inf f(x) = f(0) = 0$, which implies $\cos x - 1 + \frac{x^2}{2} \ge 0 \Rightarrow \cos x \ge 1 - \frac{x^2}{2}$.

Problem 66. Prove that for $x \in [0,1]$ and p > 1 the following inequality is satisfied

$$\frac{1}{2^{p-1}} \le x^p + (1-x)^p \le 1.$$

Proof. Since $x \in [0,1]$ and p > 1, then we have $x^p \le x$ and $(1-x)^p \le (1-x)$, then we have $x^p + (1-x)^p \le 1$. On the other hand, we define $f(x) = x^p + (1-x)^p$. Then, $f'(x) = p[x^{p-1} - (1-x)^{p-1}]$, and f'(x) is increasing on [0,1] with f'(1/2) = 0. Then f is decreasing on [0,1/2] and increasing on (1/2,1], which means min $f(x) = f(1/2) = 1/2^{p-1}$. Thus, we have $\frac{1}{2^{p-1}} \le x^p + (1-x)^p \le 1$.

Problem 67. Let W(x) be a polynomial such that $W(x) \geq 0$ for $x \in \mathbb{R}$. Prove that

$$u(x) = W(x) + W'(x) + W''(x) + \dots \ge 0.$$

Proof. Since $u(x) = W(x) + W'(x) + W''(x) + \cdots + W^{(n)}(x) + \cdots$. Then we have

$$u'(x) = W'(x) + W''(x) + \dots + W^{(n)}(x) + \dots$$

Then we have

$$u(x) = W(x) + u'(x)$$

And u(x) will obtain its minimum at some point c such that u'(c) = 0, then we have

$$u(x) \ge u(c) = W(c) + u'(c) \ge 0$$

The proof is complete.

Problem 68. Prove that the polynomial

$$W_n(x) = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots + \frac{x^n}{n!}.$$

has no multiple roots.

Proof. We have $W'_n(x) = 1 + \frac{x^2}{2!} + \cdots + \frac{x^{n-1}}{(n-1)!}$, and then we get $W'_n(x) = W_n(x) - \frac{x^n}{n!}$. If r is a root of $W_n(x)$, then we have $W'_n(r) = 0$, and it follows

$$W'_n(r) = W_n(r) - \frac{r^n}{n!} = 0$$

$$\Rightarrow \frac{r^n}{n!} = 0$$

so we have r must be 0. Also, we can know that $W_n(0) = 1 \neq 0$, then we know $W_n(x)$ has no multiple roots.

Problem 69. Suppose that $f \in C^{\infty}(\mathbb{R})$ and f(a) = 0. Prove that there is $g \in C^{\infty}(\mathbb{R})$ such that f(x) = (x - a)g(x) for all $x \in \mathbb{R}$.

Proof. Since $f(x) \in C^{\infty}(\mathbb{R})$, we can know that f(x) can be expressed as polynomial, with f(a) = 0, we have

$$f(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \frac{f'''(a)}{3!}(x - a)^3 + \cdots$$
$$= (x - a)\sum_{n=2}^{\infty} \frac{f^{(n)}(a)}{n!}(x - a)^{n-1}$$

Then we can define $g(x) = \sum_{n=2}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^{n-1}$ and it is easy to see that $g(x) \in C^{\infty}(\mathbb{R})$.

Problem 70. Let $f(x) = e^{-1/x^2}$ for $x \neq 0$ and f(0) = 0. Prove that $f \in C^{\infty}(\mathbb{R})$ and $f^{(n)}(0) = 0$ for all $n = 0, 1, 2, \ldots$

Hint: Use induction to prove that f is n-times differentiable, $f^{(n)}(0) = 0$ and $f^{(n)}(x) = W_n(1/x)e^{-1/x^2}$ for $x \neq 0$, where W_n is a polynomial.

Remark. This is a very important example. Since all derivatives at 0 are equal zero, Maclaurin's series of f equals zero. However, f(x) > 0 for $x \neq 0$ so it is not equal to the Maclaurin series at any point except x = 0. Another reason why this is so important is that it allows to construct compactly supported smooth functions, see Problem 71.

Proof. First, we have $f'(x) = 2\left(\frac{1}{x}\right)^3 e^{-1/x^2}$, $x \neq 0$. Then $f'(x) = W_1(1/x)e^{-1/x^2}$ with $W_1(1/x) = 2\left(\frac{1}{x}\right)^3$ being a polynomial of 1/x. Suppose that for k > 1, $f^{(k)}(x) = W_k(1/x)e^{-1/x^2}$.

we need to prove that $f^{(k+1)}(x)$ still has the form of $W_{k+1}(1/x)e^{-1/x^2}$. We can know

$$f^{(k+1)}(x) = (f^{(k)}(x))'$$

$$= -\left(\frac{1}{x}\right)^2 W_k'(1/x)e^{-1/x^2} + 2\left(\frac{1}{x}\right)^3 W_k(1/x)e^{-1/x^2}$$

$$= \left(-\left(\frac{1}{x}\right)^2 W_k'(1/x) + 2\left(\frac{1}{x}\right)^3 W_k(1/x)\right)e^{-1/x^2}$$

Since the derivative of polynomial is still a polynomial, then we can know $f^{(k+1)}(x)$ is indeed of form of $W_{k+1}(1/x)e^{-1/x^2}$ with

$$W_{k+1}(1/x) = \left(-(1/x)^2 W_k'(1/x) + 2(1/x)^3 W_k(1/x)\right)$$

Then, we concluded that $f(x) \in C^{\infty}(\mathbb{R} \setminus \{0\})$.

Second, we prove the derivative of f(x) at point 0 exists, we have

$$f'(0) = \lim_{x \to 0} \frac{e^{-\frac{1}{x^2}} - 0}{x - 0} = \lim_{x \to 0} \frac{1}{xe^{1/x^2}} = \lim_{t \to \infty} \frac{t}{e^{t^2}} = \lim_{t \to \infty} \frac{1}{2te^{t^2}} = 0$$

Then f(x) is differential at point x = 0, thus, $f \in C^1(\mathbb{R})$. Then, we assume that $f^{(K)}(0) = 0$, and we want to prove that $f^{(k+1)}(x) = 0$. By definition of derivative, we have

$$f^{(K+1)}(0) = \lim_{x \to 0} \frac{f^{(K)}(x) - f^{(K)}(0)}{x - 0}$$

$$= \lim_{x \to 0} \frac{f^{(K)}(x)}{x}$$

$$= \lim_{x \to 0} \frac{W_K(1/x)e^{-1/x^2}}{x}$$

$$= \lim_{x \to 0} \frac{\left(W_K(1/x)e^{-1/x^2}\right)'}{1}$$

$$= \lim_{x \to 0} -\frac{1}{x^2}W_K'(1/x)e^{-1/x^2} + \frac{2}{x^4}W_K(1/x)e^{-1/x^2}$$

$$= \lim_{x \to 0} -\frac{W_K'(1/x)}{x^2e^{1/x^2}} + \frac{2W_K(1/x)}{x^4e^{1/x^2}}$$

$$= 0$$

In the last step, we could use L'Hospital's rule to determine the limit, and in limit steps, saying there exists k_1 and k_2 such that $(W'_K(1/x))^{(k_1)}$ and $(W_K(1/x))^{(k_2)}$ are constants, while the denominator always has the term e^{1/x^2} , and we already know that $\lim_{x\to 0} e^{1/x^2} = \infty$. Thus, we can know that $f^{(K+1)}(0) = 0$.

Problem 71. Use the function from Problem 70 to construct $f \in C^{\infty}(a,b)$ such that f(x) = 0 for $x \in \mathbb{R} \setminus (a,b)$.

Proof. Set the function in Problem 63 as $g(x) : [0,1] \to \mathbb{R}$, then g is continuous on [0,1] and differentiable on (0,1). Also, g(0) < 0 < g(1) and $g'(x) \neq 0, \forall x \in (0,1)$.

Now consider $f(x) = g\left(\frac{x-a}{b-a}\right), x \in [a,b]$ and $f(x) = 0, x \in \mathbb{R} \setminus [a,b]$. And for f(x), using Taylor Theorem, we have

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k$$
$$= \sum_{k=0}^{\infty} \frac{g^{(k)}(0)}{k!} \left(\frac{x-a}{b-a}\right)^k$$

Then, we define $f(x) = \sum_{k=0}^{\infty} \frac{g^{(k)}(0)}{k!} \left(\frac{x-a}{b-a}\right)^k$, and $f^{\infty}(a,b)$ and f(x) = 0 for $x \in \mathbb{R} \setminus (a,b)$.

Problem 72. Let $n \geq 3$. Consider an *n*-times continuously differentiable function $f \in C^n(\mathbb{R})$ such that $f^{(k)}(0) = 0$, for k = 2, 3, ..., n-1 and $f^{(n)}(0) \neq 0$. Clearly, by the mean value theorem for any h > 0 there is $0 < \theta(h) < h$ such that

$$f(h) - f(0) = hf'(\theta(h)).$$

Prove that

$$\lim_{h \to 0} \frac{\theta(h)}{h} = \left(\frac{1}{n}\right)^{\frac{1}{n-1}}.$$

Hint: Expand f and f' using Taylor's formula.

Proof. With Taylor Theorem, we have

$$f(h) = f(0) + f'(0)h + \frac{f''(0)}{2!}h^2 + \dots + \frac{f^{(n)}(0)}{n!}h^n + h - [^{n+1}\psi(h)]$$
$$f'(\theta) = f'(0) + f''(0)h + \frac{f^{(3)}(0)}{2!}h^2 + \dots + \frac{f^{(n)}(0)}{(n-1)!}\theta^{n-1}$$

With $f(h) - f(0) = hf'(\theta(h))$, $f^{(k)}(0) = 0$, k = 2, 3, ..., n - 1 and $f^{(n)}(0) \neq 0$, we have

$$f(h) - f(0) = \left(f'(0) + \frac{f^{(n)}(0)}{(n-1)!} \right) h^n = h \left(f'(0) + \frac{f^{(n)}(0)}{(n-1)!} \theta^{n-1} \right)$$

$$\Rightarrow \frac{h^{n-1}}{n!} = \frac{\theta^{n-1}}{(n-1)!}$$

$$\Rightarrow \left(\frac{\theta}{h} \right)^{n-1} = \frac{1}{n}$$

Thus we have $\lim \theta/h = (1/n)^{\frac{1}{n-1}}$.