해석개론 및 연습 1 과제 #4

2017-18570 컴퓨터공학부 이성찬

- **1.** It is trivial that x is continuous on \mathbb{R} , thus finite dimensional polynomials are also continuous on \mathbb{R} , since polynomials are composed of sums and products of x.
 - (1) $(x+1)^3$ is continuous on (-1,1), and never 0 in this interval. Thus $f(x) = 1/(x+1)^3$ is continuous on (-1,1).

Consider $x_n = 1/n - 1$. We immediately observe that $-1 < 1/n - 1 \le 0$, and $\lim_{n\to\infty} x_n = -1$. Thus $\langle x_n \rangle$ is a Cauchy sequence in (-1,1). But $f(x_n) = n^3$, and the sequence diverges. Therefore f(x) is not uniformly continuous on X.

(2) x+3 is continuous on $(0,\infty)$ and never 0 in this interval. Thus f(x)=1/(x+3) is continuous on $(0,\infty)$.

For given $\epsilon > 0$, Set $\delta = 9\epsilon$. For $x, y \in (0, \infty)$, we observe that

$$9 < xy + 3x + 3y + 9 = (x+3)(y+3)$$

then if $|x - y| < \delta$,

$$|f(x) - f(y)| = \left| \frac{1}{x+3} - \frac{1}{y+3} \right| = \frac{|x-y|}{(x+3)(y+3)} < \frac{9\epsilon}{9} = \epsilon$$

Thus f(x) is uniformly continuous on X.

(3) $x^2 + 1$ is continuous on \mathbb{R} , and never 0. Thus $f(x) = 1/(x^2 + 1)$ is continuous on \mathbb{R} . Given $\epsilon > 0$, set $\delta = \epsilon$. Since

$$x^{2}y^{2} + x^{2} + y^{2} + 1 - x - y = x^{2}y^{2} + \left(x - \frac{1}{2}\right)^{2} + \left(y - \frac{1}{2}\right)^{2} + \frac{1}{2} > 0$$

, the following directly follows.

$$\frac{x+y}{(x^2+1)(y^2+1)} < 1$$

Now, if $|x - y| < \delta = \epsilon$,

$$|f(x) - f(y)| = \left| \frac{1}{x^2 + 1} - \frac{1}{y^2 + 1} \right| = \frac{|x + y| |x - y|}{(x^2 + 1)(y^2 + 1)} < |x - y| < \epsilon$$

Therefore f(x) is uniformly continuous on X.

(4) $x^2 + 1$ is continuous on $(0, \infty)$, and \sqrt{x} is continuous on $(1, \infty)$. Thus their composition, $f(x) = \sqrt{x^2 + 1}$ is continuous on $(0, \infty)$.

It is trivial that

$$\sqrt{x^2+1} + \sqrt{y^2+1} - x - y > 0 \implies \frac{x+y}{\sqrt{x^2+1} + \sqrt{y^2+1}} < 1$$

so given $\forall \epsilon > 0$, if $|x - y| < \delta = \epsilon$, we have

$$|f(x) - f(y)| = \left| \sqrt{x^2 + 1} - \sqrt{y^2 + 1} \right| = \frac{(x+y)|x-y|}{\sqrt{x^2 + 1} + \sqrt{y^2 + 1}} < |x-y| < \epsilon$$

Therefore f(x) is uniformly continuous on on X.

2. (1) (\Longrightarrow) Suppose $x_0 \in X' \backslash X$. Then there exists a sequence x_n in X that converges to x_0 . Because f is uniformly continuous and x_n is a Cauchy sequence, $f(x_n)$ is also a Cauchy sequence. Thus $\lim_{n\to\infty} f(x_n) = \alpha \in \mathbb{R}$ exists. Define the continuous extension g of f by setting $g(x_0) = \alpha$.

Now we must check if $g(x_0)$ is well-defined. For any two sequence $\langle x_n \rangle$, $\langle y_n \rangle$ that converge to x_0 , consider $\langle z_n \rangle = x_1, y_1, x_2, y_2, \ldots$ It is trivial that $z_n \to x_0$. Since $\langle z_n \rangle$ is a Cauchy sequence, $\langle f(z_n) \rangle$ is also a Cauchy sequence by uniform continuity of f. Let its limit be γ . Then $\langle f(x_n) \rangle$, $\langle f(y_n) \rangle$ is a subsequence of $\langle f(z_n) \rangle$, thus they both must converge to γ . Now we must check if g is continuous on \overline{X} . For $x_0 \in \overline{X}$, there exists a sequence x_n in X

that converges to x_0 . Since $g(x_n) = f(x_n)$, $f(x_n)$ converges to $f(x_0)$ by continuity of f. Thus g(x) is continuous extension of f to \overline{X} .

(\iff) Since X is bounded, there exists a closed ball B such that $X \subset B$. Because \overline{X} is the smallest closed set containing X, $\overline{X} \subset B$, and \overline{X} is bounded. We know that \overline{X} is closed, thus \overline{X} is compact. By Heine's Theorem, the continuous extension g of f is uniformly continuous on \overline{X} . Now f is uniformly continuous since it is defined on a subset of the domain of g.

(2) Since $\overline{X} = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 \le 3\}$, define the continuous extension g of f by

$$g(x,y) = \begin{cases} f(x,y) & (x^2 + y^2 < 3) \\ \sqrt{x^{2020} + y^{2020} + x^2 + 1} & (x^2 + y^2 = 3, x = \sqrt{3}\cos\theta, y = \sqrt{3}\sin\theta) \end{cases}$$

(Such $\theta \in [0, 2\pi)$ exists) Now we show that g(x, y) is continuous on \overline{X} . For $(x_0, y_0) \in X' \setminus X$, $x_0^2 + y_0^2 = 3$, set $x_0 = \sqrt{3} \cos \theta$, $y_0 = \sqrt{3} \sin \theta$. Define a sequence in X by

$$(x_n, y_n) = \left(\left(\sqrt{3} - \frac{1}{n}\right)\cos\theta, \left(\sqrt{3} - \frac{1}{n}\right)\sin\theta\right)$$

 $(x_n^2 + y_n^2 < 3 \text{ can be easily checked})$, and it converges to (x_0, y_0) . It can be easily seen that $g(x_n, y_n) \to g(x_0, y_0)$, because $1/n \to 0$. Thus g(x) is a continuous extension of f to \overline{X} and therefore f is uniformly continuous on X.

(3) (\Longrightarrow) Since f is uniformly continuous on (a,b), there exists a continuous extension g of f to [a,b]. Since g(x) is continuous at $x=a, \ \forall \epsilon>0, \ \exists \ \delta \text{ s.t. } x\in \overline{X}, \ |x-a|<\delta \implies |g(x)-g(a)|<\epsilon$. Observe that $x\in \overline{X}, |x-a|<\delta$ is equivalent to $x\in [a,a+\delta)$. Thus $(a,a+\delta)\subset [a,b]$, and we have

$$x \in (a, a + \delta) \implies x \in [a, a + \delta) \implies |g(x) - g(a)| = |f(x) - g(a)| < \epsilon$$

Now by definition, $\lim_{x\to a^+} f(x) = g(a)$.

Similarly, since g(x) is continuous on x = b, $\forall \epsilon > 0$, $\exists \delta$ s.t. $x \in \overline{X}$, $|x - b| < \delta \implies |g(x) - g(b)| < \epsilon$. Observe that $x \in \overline{X}$, $|x - b| < \delta$ is equivalent to $x \in (b - \delta, b]$. Thus $(b - \delta, b) \subset [a, b]$, and we have

$$x \in (b-\delta,b) \implies x \in (b-\delta,b] \implies |g(x)-g(b)| = |f(x)-g(b)| < \epsilon$$

Now by definition, $\lim_{x\to b^-} f(x) = g(b)$.

- **3.** Let the domain be $X = \mathbb{R} \setminus \{0\}$.
 - (1) $\lim_{x \to 0^{-}} \frac{\max\{x, 0\}}{x} = 0.$ $\forall \epsilon > 0, \text{ set } \delta = \epsilon, \ (-\delta, 0) \subset X, \text{ and since } \max\{x, 0\} = 0 \text{ for all } x \text{ in this interval,}$ $\frac{\max\{x, 0\}}{x} = 0 < \epsilon.$ $\lim_{x \to 0^{+}} \frac{\max\{x, 0\}}{x} = 1.$ $\forall \epsilon > 0, \text{ set } \delta = \epsilon, \ (0, \delta) \subset X, \text{ and since } \max\{x, 0\} = x \text{ for all } x \text{ in this interval,}$ $\left|\frac{\max\{x, 0\}}{x} 1\right| = 0 < \epsilon.$

Thus the wanted limit is -1.

- (2) Given $\epsilon > 0$, set $\delta = \sqrt{\epsilon}$. $(0, \delta) \subset X$, and if $0 < x < \delta$, $0 < x^2 < \delta^2 = \epsilon$, then $0 < x^3/|x| < \epsilon$. Since x > 0, $|x^3/|x| - 0| < \epsilon$. $\therefore \lim_{x \to 0^+} \frac{x^3}{|x|} = 0$.
- **4.** (1) True. Since f, g are uniformly continuous on $X, \forall \epsilon > 0, \exists \delta$ s.t. if $||x y|| < \delta$ for all $x, y \in X \implies ||f(x) f(y)|| < \epsilon/2$ and $||g(x) g(y)|| < \epsilon/2$. We immediately have

$$||f(x) + g(x) - f(y) - g(y)|| \le ||f(x) - f(y)|| + ||g(x) - g(y)|| < \frac{\epsilon}{2} + \frac{\epsilon}{2} < \epsilon$$

Thus f + g is uniformly continuous on X.

- (2) False. (Counterexample) f(x) = g(x) = x defined on \mathbb{R} . f, g are uniformly continuous, but x^2 is not uniformly continuous (proof in textbook).
- (3) True. We use the fact $\max\{f,g\} = \frac{f+g}{2} + \frac{|f-g|}{2}$. For a constant c, since cf is uniformly continuous if f is uniformly continuous, it is sufficient to show that |f-g| is uniformly continuous, then the result directly follows by (1). Furthermore, because f-g and ||x|| are uniformly continuous, $(\forall \epsilon > 0, \text{ set } \delta = \epsilon. \text{ Then } ||x-y|| < \delta \implies |||x|| ||y||| \le ||x-y|| < \epsilon)$ we show that their composition is uniformly continuous.

Claim. Suppose $f: X \to Y, g: Y \to Z$ are uniformly continuous. Then $g \circ f$ is uniformly continuous.

Proof. For given $\epsilon > 0$, $\exists \, \delta_1$ s.t. $||x' - y'|| < \delta_1 \implies ||g(x') - g(y')|| < \epsilon$, for all $x', y' \in Y$. For this δ_1 , $\exists \, \delta$ s.t. $||x - y|| < \delta \implies ||f(x) - f(y)|| < \delta_1$, for all $x, y \in X$. Then if $||x - y|| < \delta \implies ||f(x) - f(y)|| < \delta_1 \implies ||g(f(x)) - g(f(y))|| < \epsilon$. Thus $g \circ f$ is uniformly continuous.

5. Define $g(x) = x^{2016} - f(x)$ on [0, 1]. Then since x^{2016} , f(x) are continuous, its difference g(x) is also continuous. Thus we have

$$g(0) = 0 - f(0) \le 0 \le 1 - f(1) = g(1)$$

and by IVT, there exists $x_0 \in [0,1]$ s.t. $g(x_0) = 0$. For this x_0 , $f(x_0) = x_0^{2016}$.

6. (1) Suppose f is Hölder continuous. Given $\forall \epsilon > 0$, set $\delta = \left(\frac{\epsilon}{M}\right)^{1/\alpha}$. Since $y = x^{\alpha}$ ($\alpha > 0$) is increasing, for all $x, y \in X$, if $\|x - y\| < \delta$, $M \|x - y\|^{\alpha} < \epsilon$. By the Hölder continuity condition, $\|f(x) - f(y)\| < M \|x - y\|^{\alpha} < \epsilon$, and f is uniformly continuous on X.

(2) For fixed $x, y \in X$, suppose x < y. Given $N \in \mathbb{N}$, define x_0, \ldots, x_N as follows.

$$x_0 = x$$
, $x_1 = x_0 + 1 \cdot \frac{y - x}{N}$, ..., $x_i = x_0 + i \cdot \frac{y - x}{N}$, ..., $x_N = y$

Then we have

$$||f(x) - f(y)|| \le \sum_{i=0}^{N-1} ||f(x_i) - f(x_{i+1})|| \le \sum_{i=0}^{N-1} M ||x_i - x_{i+1}||^{\alpha} = M \frac{||x - y||^{\alpha}}{N^{\alpha - 1}}$$

As $N \to \infty$, $0 \le \|f(x) - f(y)\| \le \lim_{N \to \infty} M \frac{\|x - y\|^{\alpha}}{N^{\alpha - 1}} = 0$. Thus $\|f(x) - f(y)\| = 0$ for all $x, y \in X$. Thus f(x) = f(0), merely a constant function.

- 7. (1) Let $y \in f(\overline{A})$. Then there exists $x_0 \in \overline{A}$ s.t. $f(x_0) = y$. Given $\epsilon > 0$, since $x_0 \in \overline{A}$, there exists $\delta > 0$ s.t. $N_{\mathbb{R}^m}(x_0, \delta) \cap A \neq \emptyset$. Take an element x from $N_{\mathbb{R}^m}(x_0, \delta) \cap A$. Since $x \in A$, $f(x) \in f(A)$, and since $x \in N_{\mathbb{R}^m}(x_0, \delta)$, $f(x) \in N_{\mathbb{R}^n}(f(x_0), \epsilon)$ by continuity of f. Therefore we have $f(x) \in N_{\mathbb{R}^n}(f(x_0), \epsilon) \cap f(A) \neq \emptyset$, and $f(x_0) = y \in \overline{f(A)}$. $f(\overline{A}) \subset \overline{f(A)}$.
 - (2) False. Consider $f(x) = \frac{1}{x^2+1}$. f is continuous. Set $A = (0, \infty)$. Then $\overline{A} = [0, \infty)$, $f(\overline{A}) = (0, 1)$, while $\overline{f(A)} = [0, 1]$.
- **8.** (Urysohn's Lemma)

9.

10. We first prove the following inequality.

Claim. For convex function $f:(a,b) \to \mathbb{R}$ and a < x < y < z,

$$\frac{f(y) - f(x)}{y - x} \le \frac{f(z) - f(y)}{z - y}$$

Proof. Since f is convex, for $t \in (0,1)$,

$$f(tx + (1-t)z) \le tf(x) + (1-t)f(z)$$

, and set y = tx + (1 - t)z. Multiply z - x on both sides, then

$$(z-x)f(y) \le t(z-x)f(x) + (1-t)(z-x)f(z) = (z-y)f(x) + (y-x)f(z)$$

Rearranging the terms gives

$$(z-y)(f(y)-f(x)) < (y-x)(f(z)-f(y))$$

, which directly gives the inequality.

Suppose $x \in (a, b)$. Since (a, b) is open, select real numbers s.t. $x_0 < x_1 < x, y < x_2 < x_3$, and define $C = \max\{\frac{|f(x_1) - f(x_0)|}{x_1 - x_0}, \frac{|f(x_3) - f(x_2)|}{x_3 - x_2}\}$. Given $\epsilon > 0$, choose $\delta = \min\{\epsilon/C, x_2 - x_1\}$. If x > y, by **Claim**,

$$\frac{f(x) - f(y)}{x - y} \le \frac{f(x_2) - f(x)}{x_2 - x} \le \frac{f(x_3) - f(x_2)}{x_3 - x_2}$$

and

$$\frac{f(x) - f(y)}{x - y} \ge \frac{f(y) - f(x_1)}{y - x_1} \ge \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

, therefore

$$\left| \frac{f(x) - f(y)}{x - y} \right| \le C = \max \left\{ \frac{|f(x_1) - f(x_0)|}{x_1 - x_0}, \frac{|f(x_3) - f(x_2)|}{x_3 - x_2} \right\}$$

and the inequality above can be shown similarly for x < y.

Therefore if $|x-y| < \delta$, $|f(x) - f(y)| \le C|x-y| \le C\frac{\epsilon}{C} = \epsilon$. f(x) is continuous.

- 11.
- **12**.