I(a) Proof. Let $\Gamma = \{C(X) : ||f|| \le 1 \text{ and } N_{\alpha}(f) \le 1\}$. We appeal to HW5 Problem 3. We show that Γ is compact by showing that it is closed, bounded, and equicontinous, as $\Gamma \subseteq C(X)$ and X is compact.

Closed: We show that $\Gamma' \subseteq \Gamma$. Pick any $g \in \Gamma'$. There exists a sequence of functions $(g_n) \subseteq \Gamma \setminus \{g\}$ that converges to g w.r.t. the supremum norm, and this means that $g_n \to g$ uniformly by Rudin Theorem 7.7.

We show that $g \in \Gamma$, i.e., $||g|| \le 1$ and $N_{\alpha}(g) \le 1$.

Given any $\varepsilon > 0$. We know there exists a natural N s.t. $||g - g_N|| < \varepsilon$. Also,

$$||g|| = ||g - g_N + g_N|| \le ||g - g_N|| + ||g_N|| < 1 + \varepsilon.$$

Since ε is arbitrary, $||g|| \leq 1$.

Now again given any $\varepsilon > 0$. Pick any $x, y \in X$ where $x \neq y$. Then first note that d(x, y) > 0 since $x \neq y$, so $d(x, y)^{\alpha}$ is a real number greater than zero. And since $g_n \to g$ uniformly, there exists a natural N s.t., $|g_N(t) - g(t)| < \varepsilon \cdot d(x, y)^{\alpha}/2$, for all $t \in X$. Therefore,

$$\frac{|g(x) - g(y)|}{d(x,y)^{\alpha}} = \frac{|g(x) - g_N(x) + g_N(y) - g(y) + g_N(x) - g_N(y)|}{d(x,y)^{\alpha}} \\
\leq \frac{|g(x) - g_N(x)|}{d(x,y)^{\alpha}} + \frac{|g_N(y) - g(y)|}{d(x,y)^{\alpha}} + \frac{|g_N(x) - g_N(y)|}{d(x,y)^{\alpha}} \\
\leq \frac{\varepsilon \cdot d(x,y)^{\alpha}}{2d(x,y)^{\alpha}} + \frac{\varepsilon \cdot d(x,y)^{\alpha}}{2d(x,y)^{\alpha}} + 1 \\
= 1 + \varepsilon.$$

Since ε is arbitrary, $|g(x) - g(y)|/d(x,y)^{\alpha} \le 1$ for this particular pair of x and y. And since x, y is arbitrary, then 1 is a upper bound of the set A where

$$A = \left\{ \frac{|g(x) - g(y)|}{d(x, y)^{\alpha}} : x, y \in X, x \neq y \right\},\,$$

which means that

$$N_{\alpha}(g) = \sup A \le 1,$$

as the supremum must be the least upper bound.

Bounded: It's enough to show that Γ can be covered in an open neighborhood in the metric space $(\mathcal{C}(X), \|\cdot\|)$. Let $\mathbb{B}[0; 2)$ be the open ball centered at the zero function with a radius 2. We claim that

$$\mathbb{B}[0;2) \supseteq \Gamma.$$

To see this, pick any $f \in \Gamma$, then $||f|| = ||f - 0|| \le 1 < 2$. Therefore, $f \in \mathbb{B}[0; 2)$.

Equicontinous: Give any $\varepsilon > 0$. We aim to find a $\delta > 0$ s.t.

$$|f(x) - f(y)| < \varepsilon,$$

whenever $d(x,y) < \delta$, $x,y \in X$, $f \in \Gamma$. We claim that $\delta = \varepsilon^{1/\alpha}$ will work. To see this, pick any $f \in \Gamma$ and any $x,y \in X$ s.t. $d(x,y) < \delta$. Note that either x = y or $x \neq y$. If x = y, then $|f(x) - f(y)| = 0 < \varepsilon$. If $x \neq y$, then

$$d(x,y) < \delta = \varepsilon^{1/\alpha} \implies d(x,y)^{\alpha} < \varepsilon.$$

Also, $N_{\alpha}(f) \leq 1$ since $f \in \Gamma$. This means that

$$\frac{|f(x) - f(y)|}{d(x, y)^{\alpha}} \le N_{\alpha}(f) \le 1 \implies |f(x) - f(y)| \le d(x, y)^{\alpha} < \varepsilon.$$

This proves equicontinuity and concludes the proof of compactness of Γ .

1(b) Proof. Let $\Pi = \{ f \in \mathcal{C}[0,1] : ||f|| \leq 1 \}$. It's suffice to find a subset Λ of Π that is not equicontinous. This is due to the fact that if Π is equicontinous, then every subset of Π is as well.

Let Λ be the sequence of functions $\{g_n\}_{n\in\mathbb{N}}$ where for each $n, g_n: [0,1] \to \mathbb{R}$ and,

$$g_n(x) = \begin{cases} -nx + 1 & \text{if } 0 \le x \le \frac{1}{n}, \\ 0 & \text{otherwise.} \end{cases}$$

It's clear that $\{g_n\} \subseteq \Pi$ since each g_n is continuous and each $||g_n|| \le 1$ as $0 \le g_n(x) \le 1$ for all $n \in \mathbb{N}$ and all $x \in [0, 1]$.

Now let $\delta_n = 1/n$. We see that for each n, $d(0, 1/(n+1)) = 1/(n+1) < \delta_n$, and

$$\left| g_{n+1}(0) - g_{n+1} \left(\frac{1}{n+1} \right) \right| = 1.$$

Therefore, we see that there exists an $\varepsilon = 1 > 0$, s.t. for any $\delta > 0$, we can pick two points $x = 0, y = 1/(n+1) \in [0,1]$ with $d(x,y) < \delta_n < \delta$ for some n, and we can pick a function $g_{n+1} \in \Lambda$ for the same n, s.t. $|g_{n+1}(x) - g_{n+1}(y)| \geq \varepsilon$. This proves the negation of the condition for equicontinuity, so Λ is not equicontinous. Hence, the set Π is not equicontinous, which proves it is also not compact by HW5 Problem 3.

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2 Proof. First note that for any non-constant polynomial p, $\lim_{x\to\infty} p(x) = +\infty$ if the leading coefficient of p is positive, and $\lim_{x\to\infty} p(x) = -\infty$ if the leading coefficient of p is negative.

Now suppose we have a sequence of polynomials $p_n \to f$ uniformly on the whole \mathbb{R} . Then by adopting the Cauchy Criteria, we see that there exists a natural N s.t.

$$|p_N(x) - p_m(x)| < 1,$$

for any $m \geq N$ and $x \in \mathbb{R}$. Note that for each $m \geq N$, $p_N - p_m$ is also a polynomial, but it doesn't diverge to infinity. This means that $p_N - p_m$'s must be constant polynomials, which means that for $m \geq N$, p_m 's only differ by constants.

Let q be the polynomial p_N without the constant term. Let $a_0 = \lim_{n\to\infty} p_n(0)$. We then claim that $f(x) = q(x) + a_0$, which is a polynomial. It's suffice to show that $q(x) + a_0$ is the point-wise limit of the sequence of polynomials (p_n) . Pick any $t \in \mathbb{R}$. Consider the sequence of real numbers $(p_n(t))_{n\in\mathbb{N}}$. Based on previous discussion, we know that for $n \geq N$, p_n 's are polynomials that only differ by constant terms. So, for $n \geq N$,

$$p_n(t) = q(t) + p_n(0).$$

And we know that $p_n(0) \to a_0$ as $n \to \infty$. Therefore, $q(t) + p_n(0) \to q(t) + a_0$, which means that $p_n(t) \to q(t) + a_0$ as $n \to \infty$. Hence, $q(x) + a_0$ is indeed the point-wise limit of $(p_n)_{n \in \mathbb{N}}$. And since the limit of a sequence real numbers is unique, f(x) for each x is therefore a unique real number. This means the limit function f is unique, which gives that $f(x) = q(x) + a_0$ and proves that it is a polynomial.

3

3(a) Proof. Let $G = \{e^{-nx} : n = 0, 1, 2, 3, \dots\}$ be a set of real-valued functions on [0, 1]. And let \mathcal{A} be an algebra of real-valued continuous functions generated by G, and it's clear that \mathcal{A} has the form,

$$\mathcal{A} = \left\{ c_0 + c_1 e^{-x} + c_2 e^{-2x} + \dots + c_n e^{-nx} : n \in \mathbb{N}, c_0, c_1, \dots, c_k \in \mathbb{R} \right\}.$$

To see \mathcal{A} is an algebra, pick any $\alpha \in \mathbb{R}$, $a = c_0 + c_1 e^{-x} + \cdots + c_n e^{-nx}$, $b = d_0 + d_1 e^{-x} + \cdots + d_m e^{-mx} \in \mathcal{A}$. Note that we can assume n = m because if not, say n > m, then we can add on zero terms, i.e., $d_i e^{-ix}$ where $d_i = 0$, to the end of b. Therefore,

$$a + b = (c_0 + d_0) + (c_1 + d_1)e^{-x} + (c_2 + d_2)e^{-2x} + \dots + (c_n + d_n)e^{-nx} \in \mathcal{A}.$$

And,

$$a \cdot b = c_0 d_0 + (c_0 d_1 + c_1 d_0) e^{-x} + \dots + \left(\sum_{i+j=n+m} c_i d_j\right) e^{-(n+m)x} \in \mathcal{A}.$$

Lastly,

$$\alpha b = \alpha d_0 + \alpha d_1 e^{-x} + \dots + \alpha d_m e^{-mx} \in \mathcal{A}.$$

So, \mathcal{A} is closed under addition, multiplication, and scalar multiplication, which makes \mathcal{A} an algebra.

Also note that on [0,1], e^{-nx} is strictly monotone decreasing for $n \geq 1$, which makes \mathcal{A} separate points. And on [0,1], e^{-nx} is strictly positive for $n \geq 0$, which makes \mathcal{A} vanishes at no points. Therefore, by Stone-Weistrass Theorem, the uniform closure of \mathcal{A} is $\mathcal{C}([0,1])$.

Now pick any continuous real-valued function f on [0,1]. Based on our discussion before, there exists a sequence of functions $(\varphi_n) \subseteq \mathcal{A}$ s.t. $\varphi_n \to f$ uniformly. Note that since each φ_n is of the form

$$c_0e^{-0x} + c_1e^{-x} + \dots + c_ke^{-kx},$$

by the linearity of Stieltjes integrals,

$$\int_{0}^{1} \varphi_{n} d\alpha = c_{0} \int_{0}^{1} e^{-0x} d\alpha + c_{1} \int_{0}^{1} e^{-x} d\alpha + \dots + c_{k} \int_{0}^{1} e^{-kx} d\alpha, \text{ and}$$

$$\int_{0}^{1} \varphi_{n} d\beta = c_{0} \int_{0}^{1} e^{-0x} d\beta + c_{1} \int_{0}^{1} e^{-x} d\beta + \dots + c_{k} \int_{0}^{1} e^{-kx} d\beta.$$

And since $\int_0^1 e^{-mx} d\alpha = \int_0^1 e^{-mx} d\beta$ for each $m = 0, 1, 2, \dots$, $\int_0^1 \varphi_n d\alpha = \int_0^1 \varphi_n d\beta$ for each $n \in \mathbb{N}$. Therefore, $(\int_0^1 \varphi_n d\alpha)_{n \in \mathbb{N}}$ and $(\int_0^1 \varphi_n d\beta)_{n \in \mathbb{N}}$ are the same sequence of real numbers, and hence their limits are the same, if they exist.

Also, since $\varphi_n \to f$ uniformly on [0, 1], by Rudin Theorem 7.16,

$$\int_0^1 f \, d\alpha = \lim_{n \to \infty} \int_0^1 \varphi_n \, d\alpha, \text{ and similarly,}$$
$$\int_0^1 f \, d\beta = \lim_{n \to \infty} \int_0^1 \varphi_n \, d\beta.$$

And since the two limits are the same,

$$\int_0^1 f \, \mathrm{d}\alpha = \int_0^1 f \, \mathrm{d}\beta,$$

as desired.

3(b) Proof. The claim is true and we give a direct proof. First note that $\alpha(x) = \beta(x)$ when x = 0 since they are both zero when x = 0.

Also, since $e^{-0x} = 1$ for any $x \in [0, 1]$,

$$\int_0^1 e^{-0x} d\alpha = \int_0^1 d\alpha = \alpha(1) - \alpha(0) = \alpha(1), \text{ and similarly,}$$
$$\int_0^1 e^{-0x} d\beta = \beta(1).$$

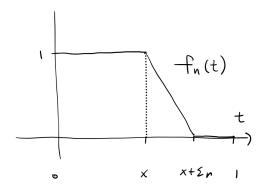
Since $\int_0^1 e^{-0x} d\alpha = \int_0^1 e^{-0x} d\beta$, $\alpha(x) = \beta(x)$ when x = 1.

Now for any $x \in (0,1)$. We first construct a sequence of functions $(f_n(t))$ on [0,1] that approaches point-wise to the heavy-side step function on [0,1], $H_x(t)$ where,

$$H_x(t) = \begin{cases} 1, & t \in [0, x] \\ 0, & t \in (x, 1]. \end{cases}$$

First let $\varepsilon_n = (1-x)/2^n$. It's clear that $\varepsilon_n \to 0$, each ε_n is nonzero, and $x + \varepsilon_n \in (x,1)$. Now for each n, define

$$f_n(t) = \begin{cases} 1, & t \in [0, x] \\ -\frac{1}{\varepsilon_n} t + \frac{x + \varepsilon_n}{\varepsilon_n}, & t \in (x, x + \varepsilon_n), \\ 0, & t \in [x + \varepsilon_n, 1]. \end{cases}$$



Therefore, for each n,

$$\int_0^1 f_n(t) d\alpha(t) = \int_0^x f_n(t) d\alpha(t) + \int_x^{x+\varepsilon_n} f_n(t) d\alpha(t) + \int_{x+\varepsilon_n}^1 f_n(t) d\alpha(t).$$

Note first that $\int_0^x f_n(t) d\alpha(t) = \alpha(x)$ and $\int_{x+\varepsilon_n}^1 f_n(t) d\alpha(t) = 0$. Also,

$$\int_{x}^{x+\varepsilon_{n}} f_{n}(t) d\alpha(t) \leq \int_{x}^{x+\varepsilon_{n}} 1 d\alpha(t) = \alpha(x+\varepsilon_{n}) - \alpha(x).$$

Therefore, combining the above equalities/inequalities,

$$\int_0^1 f_n(t) \, \mathrm{d}\alpha(t) \le \alpha(x) + \alpha(x + \varepsilon_n) - \alpha(x) + 0 = \alpha(x + \varepsilon_n).$$

Also, since $f_n(t) \ge 0$ on $[x, x + \varepsilon_n]$, therefore $\int_x^{x+\varepsilon_n} f_n(t) d\alpha(t) \ge 0$. This gives that

$$\alpha(x) = \int_0^x f_n(t) \, d\alpha(t) \le \int_0^1 f_n(t) \, d\alpha(t).$$

Combining the above results, we have

$$\alpha(x) \le \int_0^1 f_n(t) \, d\alpha(t) \le \alpha(x + \varepsilon_n).$$

Since α is continuous, as $\varepsilon_n \to 0$, $x + \varepsilon_n \to x$, so $\alpha(x + \varepsilon_n) \to \alpha(x)$. Therefore, $\int_0^1 f_n(t) d\alpha(t) \to \alpha(x)$ by Squeeze Theorem. And by a similar reasoning, $\int_0^1 f_n(t) d\beta(t) \to \beta(x)$.

Note that since each f_n is continuous, by the results of (a), $(\int_0^1 f_n(t) d\alpha)$ and $(\int_0^1 f_n(t) d\beta)$ are essentially the same sequence of real numbers. Since the limit of a sequence of real numbers is unique, $\alpha(x) = \beta(x)$. This concludes the proof that $\alpha(x) = \beta(x)$ on the whole [0, 1].

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4 Proof. Note that the algebra \mathcal{A} in question either vanishes at no points in K or it vanishes at some points in K. If it's the former, then by Stone-Weistrass Theorem, $\overline{\mathcal{A}}$ consists of all continuous real-valued functions on K; this is case (i). If, however, \mathcal{A} does vanish at some point in K, say $p \in K$. Let \mathcal{F} by the set of all continuous functions on K that vanish at p. For case (ii), it remains to show that $\overline{\mathcal{A}} = \mathcal{F}$.

Pick any $f \in \overline{\mathcal{A}}$. This means that there exists a sequence of functions $(f_n) \subseteq \mathcal{A}$ that converges uniformly to f. This means that f is the limit function of f_n , i.e.,

$$f(p) = \lim_{n \to \infty} f_n(p) = \lim_{n \to \infty} 0 = 0.$$

Therefore, $f \in \mathcal{F}$. This shows that $\overline{\mathcal{A}} \subseteq \mathcal{F}$.

Now pick any $f \in \mathcal{F}$.

First note that $\mathcal{A} + \mathbb{R}$ is an algebra of continuous real-valued functions that both separate points and vanishes at no points. To see $\mathcal{A} + \mathbb{R}$ separate points, note that \mathcal{A} separate points and $\mathcal{A} = \mathcal{A} + 0 \subseteq \mathcal{A} + \mathbb{R}$. To see $\mathcal{A} + \mathbb{R}$ vanishes at no points, pick any $x \in K$. Then either \mathcal{A} vanishes at x or not. If \mathcal{A} doesn't not, then $\mathcal{A} + \mathbb{R}$ being a superset of clearly also doesn't not vanish at x; if it does, then there exists $\alpha \in \mathcal{A}$ s.t. $\alpha(x) = 0$, so $\alpha(x) + 1 \neq 0$ where $\alpha(x) + 1 \in \mathcal{A} + \mathbb{R}$, which means that $\mathcal{A} + \mathbb{R}$ doesn't not vanish at x, and hence it vanishes at no points in K at x is an arbitrary point in K.

Lastly, to see \mathcal{A} is an algebra, pick any $\varphi + a, \psi + b \in \mathcal{A} + \mathbb{R}$ where $a, b \in \mathbb{R}$ and $c \in \mathbb{R}$. Note that

$$\varphi + a + \psi + b = (\varphi + \psi) + (a + b) \in \mathcal{A} + \mathbb{R},$$

as $\varphi + \psi \in \mathcal{A}$, $a + b \in \mathbb{R}$, since both \mathcal{A} and \mathbb{R} are closed under addition. Also,

$$(\varphi + a)(\psi + b) = (\varphi \psi + a\psi + b\varphi) + ab \in \mathcal{A} + \mathbb{R},$$

as $\varphi\psi + a\psi + b\varphi \in \mathcal{A}$ and $ab \in \mathbb{R}$. It's clear that $ab \in \mathbb{R}$ as \mathbb{R} is closed under multiplication. To see $\varphi\psi + a\psi + b\varphi \in \mathcal{A}$, note that $\varphi\psi \in \mathcal{A}$ since \mathcal{A} is closed under multiplication, $a\psi, b\varphi \in \mathcal{A}$ since \mathcal{A} is also closed under scalar multiplication, so the sum of the three is in \mathcal{A} since \mathcal{A} is closed under addition. Also, it clearly that

$$c(\varphi + a) = c\varphi + ca \in \mathcal{A} + \mathbb{R},$$

as both \mathcal{A} and \mathbb{R} are closed under scalar multiplication.

Therefore, by Stone-Weistrass Theorem, $\overline{A} + \mathbb{R} = \mathcal{C}(K)$. This means that there exists a sequence of functions $(f_n + c_n) \subseteq A + \mathbb{R}$, where $(f_n) \subseteq A$ and $(c_n) \subseteq \mathbb{R}$, that approaches uniformly to the function f in \mathcal{F} we have picked before.

It remains to show that $f_n \to f$ uniformly on K, which gives $\mathcal{F} \subseteq \overline{\mathcal{A}}$. Given any $\varepsilon > 0$. Since $f_n + c_n \to f$ uniformly on K, there exists a natural N such that for n > N,

$$|(f_n(x)+c_n)-f(x)|<\frac{\varepsilon}{2},$$

for any $x \in K$. In particular,

$$|(f_n(p) + c_n) - f(p)| < \frac{\varepsilon}{2}, \text{ or simply } |c_n| < \frac{\varepsilon}{2},$$

since f and all f_n vanish at the point p. Now note that for any n > N,

$$|f_n(x) - f(x)| = |(f_n(x) + c_n - f(x)) - c_n| \le |f_n(x) + c_n - f(x)| + |c_n| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon,$$

for any $x \in K$. This concludes the step that $f_n \to f$ uniformly on K, which concludes the entire proof.

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5 Proof. We first show that $\int_0^{2\pi} e^{in\theta} d\theta = 0$ for $n \in \mathbb{N}_{\geq 1}$. Note that for each fixed n,

$$\int_{0}^{2\pi} e^{in\theta} d\theta = \int_{0}^{2\pi} \cos(n\theta) + i\sin(n\theta) d\theta \qquad \text{(by Euler's identity)}$$

$$= \int_{0}^{2\pi} \cos(n\theta) d\theta + i \int_{0}^{2\pi} \sin(n\theta) d\theta \qquad \text{(by the def of complex integrals)}$$

$$= \left[\frac{\sin(n\theta)}{n} \right]_{0}^{2\pi} + i \left[\frac{-\cos(n\theta)}{n} \right]_{0}^{2\pi} \qquad \text{(since } n > 0)$$

$$= \frac{0}{n} + i \frac{0}{n}$$

$$= 0.$$

Therefore, for any $\varphi \in \mathcal{A}$.

$$\int_{0}^{2\pi} \varphi(e^{i\theta})e^{i\theta} d\theta = \int_{0}^{2\pi} \left(\sum_{n=0}^{N} c_{n}e^{in\theta}\right)e^{i\theta} d\theta$$

$$= \int_{0}^{2\pi} \sum_{n=0}^{N} c_{n}e^{i(n+1)\theta} d\theta$$

$$= \sum_{n=0}^{N} c_{n} \int_{0}^{2\pi} e^{i(n+1)\theta} d\theta$$

$$= \sum_{n=0}^{N} c_{n} \cdot 0 \qquad \text{(since } n+1>0\text{)}$$

$$= 0.$$

Therefore, if $f \in \overline{\mathcal{A}}$, there exists a sequence of functions $(\varphi_n) \subseteq \mathcal{A}$ that converges to f uniformly on K. This means that $\varphi_n(z)z$ converges uniformly to f(z)z as well on K. To see this, given any $\varepsilon > 0$. Since $\varphi_n \to f$ uniformly, there exists a natural N such that $n \geq N$ implies

$$|\varphi_n(z) - f(z)| < \varepsilon,$$

for all $z \in K$. This means that for all $n \geq N$,

$$|\varphi_n(z)z - f(z)z| = |z| |\varphi_n(z) - f(z)| = 1 \cdot |\varphi_n(z) - f(z)| < \varepsilon,$$

for all $z \in K$. Therefore, by Rudin Theorem 7.16 (I am assuming this also works on complex valued functions and their integrals),

$$\int_0^{2\pi} f(e^{i\theta})e^{i\theta} d\theta = \lim_{n \to \infty} \int_0^{2\pi} \varphi_n(e^{i\theta})e^{i\theta} d\theta = \lim_{n \to \infty} 0 = 0.$$
 (*)

Therefore, if we can find a continuous f such that (*) is false, then by contraposition, $f \notin \overline{\mathcal{A}}$.

Consider $f: K \to \mathbb{C}$ where $f(z) = \overline{z}$. First, f is continuous on K. Pick any $z_0 \in K$. Given any $\varepsilon > 0$. Let $\delta = \varepsilon$. So, if $|z - z_0| < \delta$, then

$$|f(z) - f(z_0)| = |\overline{z} - \overline{z_0}| = |\overline{z} - \overline{z_0}| = |z - z_0| < \delta = \varepsilon.$$

This concludes that f is continuous on K.

Also, note that

$$\int_0^{2\pi} f(e^{i\theta})e^{i\theta} d\theta = \int_0^{2\pi} e^{-i\theta}e^{i\theta} d\theta = \int_0^{2\pi} 1 d\theta = 2\pi \neq 0.$$

Therefore, $f \notin \overline{\mathcal{A}}$. This concludes the proof.