

Analysis I
Homework Assignment 2 & 3

Problem 2.4

We need to show that $\| \cdot \|_\infty$ satisfies the 3 properties of any norm.

1) $\| \cdot \|_\infty = \max \{|x_1|, |x_2|\} \geq 0$ for any \mathbf{x} in \mathbb{R}^2 , and if $\|\mathbf{x}\|_\infty = 0$, then $\max \{|x_1|, |x_2|\} = 0 \implies x_1 = 0 = x_2 \implies \mathbf{x} = \mathbf{0}$. So, $\| \cdot \|_\infty$ is positive-definite.

2) For any c in \mathbb{R} and any \mathbf{x} in \mathbb{R}^2 , one has

$\|c\mathbf{x}\|_\infty = \max \{|cx_1|, |cx_2|\} = |c| \max \{|x_1|, |x_2|\} = |c| \|\mathbf{x}\|_\infty \implies \| \cdot \|_\infty$ satisfies the absolute homogeneity property.

3) For any \mathbf{x}, \mathbf{y} in \mathbb{R}^2 , one has

$\|\mathbf{x} + \mathbf{y}\|_\infty = \max \{|x_1 + y_1|, |x_2 + y_2|\} \leq \max \{|x_1| + |y_1|, |x_2| + |y_2|\} \leq \max \{|x_1|, |x_2|\} + \max \{|y_1|, |y_2|\} = \|\mathbf{x}\|_\infty + \|\mathbf{y}\|_\infty \implies \| \cdot \|_\infty$ satisfies the subadditivity property.

Problem 2.12

Let $\{x_k\}$ be an arbitrary convergent sequence in \mathbb{R}^n and let x_0 be its limit.

a) Suppose that there is another limit of $\{x_k\}$, say x' . Let $\epsilon > 0$ be any real number $< \|x_0 - x'\|/2$. There exists a natural number k_1 for which $\|x_k - x_0\| < \epsilon$ for all $k > k_1$. Likewise, there exists a natural number k_2 such that $\|x_k - x'\| < \epsilon$ for all $k > k_2$. Then for all $k > \max(k_1, k_2)$:

$$2\epsilon < \|x_0 - x'\| \leq \|x_k - x_0\| + \|x_k - x'\| < 2\epsilon,$$

contradiction. So, the limit of a convergent sequence is unique.

b) Let $\epsilon > 0$ be any real number. There exists a k_1 for which $\|x_k - x_0\| < \epsilon$ for all $k > k_1$, where x_0 is the limit of the sequence $\{x_k\}$. So, $\|x_k\| \leq \|x_k - x_0\| + \|x_0\| < \epsilon + \|x_0\|$ for all $k > k_1$. Let $M = \max(\|x_1\|, \dots, \|x_{k_1}\|, \epsilon + \|x_0\|)$. Then $\|x_k\| \leq M$ for all k .

c) Let $\epsilon > 0$ be any real number. There exists a k_1 such that $\|x_k - x_0\| < \epsilon/2$ for all $k \geq k_1$ (where x_0 is the limit of the sequence $\{x_k\}$). So, for all $m \geq k \geq k_1$,

$$\|x_k - x_m\| \leq \|x_k - x_0\| + \|x_m - x_0\| < \epsilon \implies$$

$\{x_k\}$ is Cauchy.

Problem 2.15

For any given $\epsilon > 0$, there exists a k_1 such that

$$\|x_m - x_k\| < \epsilon \text{ for all } m \geq k \geq k_1.$$

In particular, for $k = k_1$:

$$\|x_m - x_{k_1}\| < \epsilon \text{ for all } m \geq k_1 \implies$$

$$\|x_m\| < \|x_{k_1}\| + \epsilon \text{ for all } m \geq k_1.$$

Let $M = \max(\|x_1\|, \dots, \|x_{k_1-1}\|, \|x_{k_1}\| + \epsilon) \implies$

$$\|x_k\| \leq M \text{ for every natural number } k \implies \{x_k\} \text{ is bounded.}$$

Problem 2.17

Note that any deleted neighborhood $N'(x_0; \epsilon)$ of x_0 contains infinitely many points of S [If a deleted neighborhood $N'(x_0; \epsilon)$ contains only finitely many points, say x_{i_1}, \dots, x_{i_k} , let $\epsilon_1 = \min(\|x_{i_1} - x_0\|, \dots, \|x_{i_k} - x_0\|)$. Then $N'(x_0; \epsilon_1)$ contains no points of S , contradiction]. Let x_{i_1} be a point of S in $N'(x_0; \epsilon)$, and let x_{i_2} be a point of S in $N'(x_0; \epsilon/2)$,

which is different from x_{-1} . Having chosen the points $x_{-1}, x_{-2}, \dots, x_{-k}$ of S , let x_{-k+1} be a point of S in $N'(x_{-0}; e/(k+1))$, different from $x_{-1}, x_{-2}, \dots, x_{-k}$. Then $\{x_{-k}\}$ is a sequence of distinct points in S . Observe that $\|x_{-k} - x_{-0}\| < e/k$ for every natural number k . Let $e' > 0$ be any real number. Then there exists a k_{-1} for which $e/k_{-1} < e' \implies$ for any $k > k_{-1}$, $\|x_{-k} - x_{-0}\| < e/k \leq e/k_{-1} < e' \implies \lim\{k \text{ goes to infinity}\} x_{-k} = x_{-0}$.

Problem 2.25

Let $T = \{x_{-k} : k \in \mathbb{N}\}$. Then $S = T \cup \{x_{-0}\}$. Obviously, x_{-0} is a limit point of S . Suppose that S has another limit point, say x' . Then any deleted neighborhood $N'(x'; e)$ contains infinitely many points of $S \implies$ infinitely points of $T \implies x'$ is a limit point of $T \implies x'$ is a cluster point of the sequence $\{x_{-k}\} \implies$ there exists a subsequence $\{x_{-k_j}\}$ of $\{x_{-k}\}$ that converges to x' ; contradiction, since all the subsequences of $\{x_{-k}\}$ converges to x_{-0} (as x_{-0} is the limit of the sequence $\{x_{-k}\}$). So, x_{-0} is the only limit point of S and x_{-0} is in $S \implies S$ is closed.

Problem 2.29

a) $\text{interior}(S) = (a, b)$, $\text{closure}(S) = [a, b]$, $\text{derived set}(S) = [a, b]$, $\text{bd}(S) = \{a, b\}$ (consists of points a and b) (every point in the interval (a, b) has a neighborhood which is completely contained in S , and if x' is any point that does not belong to (a, b) , then any neighborhood of x' contains a point that belongs to S -complement $\implies \text{interior}(S) = (a, b)$. It is easy observe that, the only points whose every neighborhood contains a point of S are those that are contained in $[a, b]$, so $\text{closure}(S) = [a, b]$.

If x' is a point that $N(x'; e)$ contains both point of S and S -complement for every $e > 0$, then $x' = a$ or $x' = b \implies \text{bd}(S) = \{a, b\}$. Finally, the only points whose every neighborhood contains a point of S are those that are contained in $[a, b] \implies \text{derived set}(S) = [a, b]$

b) $\text{interior}(S) = \{(x, 0) \in \mathbb{R}^2 : a < x < b\}$, $\text{closure}(S) = \{(x, 0) \in \mathbb{R}^2 : a \leq x \leq b\}$, $\text{derived set}(S) = \{(x, 0) \in \mathbb{R}^2 : a \leq x \leq b\}$, $\text{bd}(S) = \{(a, 0), (b, 0)\}$ (consists of points $(a, 0)$ and $(b, 0)$ in \mathbb{R}^2). (the same reasoning as in (a))

c) $\text{interior}(S) = \text{empty set}$, $\text{closure}(S) = \mathbb{R}$ (the set of real numbers), $\text{derived set}(S) = \mathbb{R}$, $\text{bd}(S) = \mathbb{R}$. (if x is any rational number, then every neighborhood of x will contain irrational numbers $\implies \text{interior}(S) = \text{empty set}$.

For any real number x and any positive real number e , the neighborhood $N(x; e)$ contains both rational numbers and irrational numbers $\implies \text{derived set}(S) = \text{closure}(S) = \text{bd}(S) = \mathbb{R}$.)

d) $\text{interior}(S) = \text{empty set}$, $\text{closure}(S) = \mathbb{R}^n$, $\text{derived set}(S) = \mathbb{R}^n$, $\text{bd}(S) = \mathbb{R}^n$. (the same reasoning as in (c))

e) $\text{interior}(S) = \text{empty set}$, $\text{closure}(S) = S$, $\text{derived set}(S) = S$, $\text{bd}(S) = S$.

Problem 2.43

For a point x , $d(x, S) = 0$ if and only if x is in the closure of S .

So, a set S in \mathbb{R}^n is closed $\iff S$ contains all of its limit points $\iff S = \text{closure}(S) \iff d(x, S) = 0$ if and only if x is a point of $S \iff d(x, S) > 0$ if and only if x is a point of S -complement.

(\iff means "if and only if")

Problem 2.52

We assume that the following is true:

If $\{C_k\}$ is a nested sequence of closed, bounded, non-empty subsets of \mathbb{R}^n (where n is fixed), then

$\bigcap (k : 1 \text{ to infinity}) C_k$ is non-empty.

Furthermore, if $\lim_{k \rightarrow \infty} d(C_k) = 0$, then $\bigcap (k : 1 \text{ to infinity}) C_k = \{x_0\}$, where x_0 is a point of \mathbb{R}^n .

Let $\{a_k\}$ and $\{b_k\}$ be any two sequences (in \mathbb{R}) such that $a_k < b_k$ (for every natural number k), $b_k \leq b_{k-1}$ (for every $k > 1$), and $a_k \geq a_{k-1}$ (for every $k > 1$). Then $C_k = \{(x, 0, \dots, 0) \text{ in } \mathbb{R}^n : a_k \leq x \leq b_k\}$ is a non-empty, bounded, closed subset of \mathbb{R}^n and $\{C_k\}$ is a nested sequence \implies (according to the assumption above)

$\bigcap (k : 1 \text{ to infinity}) C_k$ is non-empty \implies

$x_0 = (c, 0, \dots, 0) \in \bigcap (k : 1 \text{ to infinity}) C_k$ for some real number $c \implies$

$c \in \bigcap (k : 1 \text{ to infinity}) [a_k, b_k] \implies$

$\bigcap (k : 1 \text{ to infinity}) [a_k, b_k]$ is not empty. Note that $\lim_{k \rightarrow \infty} d(C_k) = 0 \iff \lim_{k \rightarrow \infty} \sqrt{(b_k - a_k)^2} = 0 \iff \lim_{k \rightarrow \infty} (b_k - a_k) = 0$. So, if $\lim_{k \rightarrow \infty} (b_k - a_k) = 0$, then $\bigcap (k : 1 \text{ to infinity}) C_k = \{x_0 = (c, 0, \dots, 0)\}$ (i.e., the intersection consists of a single point) for some x_0 in \mathbb{R}^n (and c is a real number) $\implies \bigcap (k : 1 \text{ to infinity}) [a_k, b_k] = \{c\}$.

So, Cantor's criterion holds in \mathbb{R} .

Problem 2.53

a) Suppose that A is an empty set $\implies B = \mathbb{R}$ (the set of real numbers) \implies contradiction, because S is non-empty.

Let $a \in A$ and $b \in B \implies b$ is an upper bound for S , but a is not \implies there exists an $x_0 \in S$ for which $x_0 > a \implies a < x_0 \leq b \implies x_0 \in S \cap [a, b]$ and $a < b$.

Problem 2.56

b) $C_k = \text{closure}(N(0; 1/k)) \cap X \implies C_k = [-1/k, 1/k] \cap X \implies C_k = (0, 1/k) \cap X$. Suppose that $\bigcap (k : 1 \text{ to infinity}) C_k$ is non-empty; let $x_0 \in \bigcap (k : 1 \text{ to infinity}) C_k$. There exists a natural number k_0 for which $x_0 > 1/k_0 \implies x_0 \notin C_{\{k_0\}} \implies x_0 \notin \bigcap (k : 1 \text{ to infinity}) C_k$, contradiction. So $\bigcap (k : 1 \text{ to infinity}) C_k$ is an empty set.

Problem 2.57

c) $C_k = \text{closure}(N(x_0; e_k)) \cap X = [x_0 - e_k, x_0 + e_k] \cap X$ (because if $S = (a, b)$, then $\text{closure}(S) = [a, b]$). Let x_1 be any real number different from $x_0 \implies |x_0 - x_1| = e > 0 \implies$ there exists a natural number k_0 for which $e > e_{\{k_0\}} \implies x_1 \notin [x_0 - e_{\{k_0\}}, x_0 + e_{\{k_0\}}] = \text{closure}(N(x_0; e_{\{k_0\}})) \implies x_1 \notin C_{\{k_0\}} \implies x_1 \notin \bigcap (k : 1 \text{ to infinity}) C_k$. Note that $x_0 \notin \bigcap (k : 1 \text{ to infinity}) C_k$ as well $\implies \bigcap (k : 1 \text{ to infinity}) C_k$ is empty.

It is obvious that the sets C_k are nonempty (since \mathbb{Q} is dense in \mathbb{R}), bounded ($x_0 - e_k \leq x \leq x_0 + e_k$ for all $x \in C_k$), relatively closed in X (since the sets $\text{closure}(N(x_0; e_k))$ are closed), and $C_k \subset C_{k-1}$ for all $k > 1$.

Problem 2.61

Suppose the claim is false; let U and V be two disjoint open sets for which

- 1) $R \in U \cup V$,
- 2) $R \cap U$ is non-empty and $R \cap V$ is non-empty.

Let $a \in R \cap U$ and $b \in R \cap V$. It follows that

- 1) $[a, b] \in U \cup V$,
- 2) $[a, b] \cap U$ is non-empty and $[a, b] \cap V$ is non-empty.

This means that the interval $[a, b]$ is disconnected; contradiction. So, R cannot be disconnected $\implies R$ is connected.

Problem 2.68

- a) $S = \mathbb{R}^n$ is closed (S contains all of its limit points), but is not compact, because it is not bounded.
- b) There is no such set; any compact subset S of \mathbb{R}^n is closed.
- c) $S = \mathbb{R}^n$ is an open subset of \mathbb{R}^n (for every point x in \mathbb{R}^n , every neighborhood of x is contained in \mathbb{R}^n), and is not compact (since it is not bounded),
- d) $S = \{x \in \mathbb{R}^n : \|x\| \leq 1\}$ is compact, since it is closed and bounded. However, it is not open, as there is no neighborhood $N(x_0; \epsilon)$ for which $\|x_0\| = 1$ and $N(x_0; \epsilon) \in S$.

Problem 2.69

Let S be any compact set in \mathbb{R}^n and let $A \in S$ be any closed subset of S . Then A is bounded, as S is bounded. Since A is also closed (in \mathbb{R}^n), it follows that A is compact.

Problem 2.70

C_1, C_2, \dots, C_k – compact subsets of \mathbb{R}^n .

a) $\bigcup_{j=1}^k C_j$ is compact; $\bigcup_{j=1}^k C_j$ is closed, because each C_j is closed, and $\bigcup_{j=1}^k C_j$ is bounded, as each C_j is bounded (let m_j be an upper bound for C_j ; then $\max(m_1, m_2, \dots, m_k)$ is an upper bound for $\bigcup_{j=1}^k C_j$) $\implies \bigcup_{j=1}^k C_j$ is compact.

b) $\bigcap_{j=1}^k C_j$ is compact; $\bigcap_{j=1}^k C_j$ is closed, since each C_j is closed, and $\bigcap_{j=1}^k C_j \in C_1$ is bounded $\implies \bigcap_{j=1}^k C_j$ is compact.

Problem 3.17

If $x_0 \neq \frac{1}{2}$ is a rational number in $[0, 1]$, let $\{e_k\}$, where $e_1 < 1 - x_0$, be a sequence of positive irrational numbers that converges monotonically to 0. So, $\{x_0 + e_k\}$ converges to x_0 , and $x_0 + e_k$ is irrational for all k . Then $\lim_{k \rightarrow \infty} f(x_0 + e_k) = \lim_{k \rightarrow \infty} m(1 - x_0 - e_k) = m(1 - x_0) \neq f(x_0) \implies f$ is not continuous at x_0 (because f is continuous at c if and only if every Cauchy sequence $\{x_k\}$ such that $\lim_{k \rightarrow \infty} x_k = c$, it follows that $\lim_{k \rightarrow \infty} f(x_k) = f(c)$ (where c is a limit point of the domain of f ; in this problem, the domain of f is the interval $[0, 1]$, and each point of this interval is a limit point)).

If $x_0 \neq \frac{1}{2}$ is an irrational number in $[0,1]$, let $\{e_k\}$ be a sequence of positive irrational numbers that converges monotonically to 0, and satisfies $e_1 < 1 - x_0$ and $(x_0 + e_k) \in \mathbb{Q}$ (the set of rational numbers) for every natural number k . Then $\{x_0 + e_k\}$ converges to x_0 . So, $\lim_{k \rightarrow \infty} f(x_0 + e_k) = \lim_{k \rightarrow \infty} m(x_0 + e_k) = mx_0 \neq f(x_0) \implies f$ is not continuous at x_0 .

Combining the two results obtained above, we conclude that f is not continuous at any point $\neq \frac{1}{2}$ in the interval $[0,1]$. It remains to show that f is continuous at $x = \frac{1}{2}$. Let $\epsilon > 0$ be any real number, and let $a = \epsilon/m$.

If x is a rational number in the neighborhood $N(1/2; a) : |f(x) - f(1/2)| = |mx - m/2| = m|x - 1/2| < ma = \epsilon$;

if x is an irrational number in the neighborhood $N(1/2; a) : |f(x) - f(1/2)| = |m(1 - x) - m/2| = m|1/2 - x| < ma = \epsilon$.

So, if x in the neighborhood $N(1/2; a)$, then $f(x)$ is in the neighborhood $N(f(1/2); \epsilon) \implies f$ is continuous at $x = \frac{1}{2}$.

Problem 3.20

a) $x \rightarrow x/2, y \rightarrow x/2 : f(x) = [f(x/2)]^2 \geq 0 \implies f(x) \geq 0$ for every real number x .

b) $f(x_0) = 0$ for some real number $x_0 \implies x \rightarrow x - x_0, y \rightarrow x_0 : f(x) = f(x - x_0)f(x_0) = 0 \implies f(x) = 0$ for every real number x .

c) $f(x_0) \neq 0$ for some real number $x_0 \implies x \rightarrow x_0, y \rightarrow 0 : f(x_0) = f(x_0)f(0) \implies f(0) = 1$.

d) Suppose that $\lim_{x \rightarrow 0} f(x) = f(0)$. If $f(x_0) = 0$ some x_0 , then f is identically 0 (according to (b)), so $\lim_{x \rightarrow c} f(x) = 0 = f(c)$ for every real number $c \implies f$ is continuous on all of \mathbb{R} . Consider the case $f(x) \neq 0$ for all x in \mathbb{R} . Then $\lim_{x \rightarrow 0} f(x) = f(0) = 1$. So,

$\lim_{x \rightarrow c} f(x) = \lim_{y \rightarrow 0} f(y + c) = \lim_{y \rightarrow 0} f(y)f(c) = \lim_{y \rightarrow 0} f(y) \times \lim_{y \rightarrow 0} f(c) = f(c) \implies f$ is continuous at every point c of \mathbb{R} .

e) Observe that $f(2x) = f(x)^2 \implies f(3x) = f(x)f(2x) = f(x)^3 \implies \dots f(nx) = f(x)^n$ for every natural number n . So, setting $x = 1 \implies f(n) = f(1)^n$ for every natural number n . Also, setting $y \rightarrow x : f(-x) = 1/f(x) \implies f(-n) = 1/f(1)^n = f(1)^{-n}$ for every natural number $n \implies f(x) = f(1)^x$ for every integer x . Then $x \rightarrow m/n$ (where m is any integer) in the equation $f(nx) = f(x)^n$ (where n is any natural number) $\implies f(m) = f(m/n)^n \implies f(m/n) = f(m)^{1/n} = f(1)^{m/n} \implies f(x) = f(1)^x$ holds for every rational number x . Let c be an irrational number, and let $\{c_k\}$ be a sequence of rational numbers that converges to c . Note that c is a limit point of the set of real numbers. So, as f is continuous on all of \mathbb{R} ,

$f(c) = \lim_{x \rightarrow c} f(x) = \lim_{k \rightarrow \infty} f(c_k) = \lim_{k \rightarrow \infty} f(1)^{c_k} = f(1)^c \implies f(x) = f(1)^x$ for every irrational number $x \implies f(x) = f(1)^x$ for every real number x .

Problem 3.48

a) for every $y \in [c,d]$, there exists at least one $x \in [a,b]$ such that $f(x) = y$, since f maps $[a,b]$ onto $[c,d]$. Furthermore, if there existed two different values $x = x_1$ and $x = x_2$ for which $f(x) = y$, then f would not be strictly monotone. This implies that for every $y \in [c,d]$, there exists a unique value $x \in [a,b]$ such that $f(x) = y \implies f^{-1}$ maps $[c,d]$ one-to-one onto $[a,b]$.

b) let $y_1 < y_2 < y_3$ be any three numbers in $[c,d]$, and let x_1, x_2 , and x_3 be the unique values for which $f(x_1) = y_1$, $f(x_2) = y_2$, and $f(x_3) = y_3$ (so $f^{-1}(y_i) = x_i$ for $i = 1,2,3$). Since f is strictly monotone on $[a,b]$, it follows that either $x_1 < x_2 < x_3$ or $x_1 > x_2 > x_3$ should hold $\implies f^{-1}$ is strictly monotone on $[c,d]$.

Problem 3.51

Note that $\tan(x) = \sin(x)/\cos(x)$, and since $\sin(x)$ and $\cos(x)$ are continuous on all of \mathbb{R} , $\tan(x)$ is also continuous at every point it is defined; that is, $\tan(x)$ is continuous at every point x for which $\cos(x) \neq 0$. Furthermore, $\tan(x)$ maps $(-\pi/2, \pi/2)$ one-to-one onto \mathbb{R} . To prove this assertion, first notice that $\tan(x_1) = \tan(x_2)$ for $x_1, x_2 \in (-\pi/2, \pi/2)$ implies $x_1 = x_2 \implies \tan(x)$ is one-to-one on $(-\pi/2, \pi/2)$. Secondly,

$$\begin{aligned} y = \tan(x) = \sin(x)/\cos(x) &\implies \\ \sin(x) = \cos(x) y &\implies \end{aligned}$$

$$1 = \sin^2(x) + \cos^2(x) = \cos^2(x) (y^2 + 1) \implies$$

which is solvable for every real number y , since $\cos^2(x)$ can take any real value not exceeding 1. So, the claim is justified. Consequently, $\tan^{-1}(x)$ maps \mathbb{R} one-to-one onto $(-\pi/2, \pi/2)$.

Another observation is that $\tan(x)$ is strictly monotone increasing on $(-\pi/2, \pi/2)$. This, in turn, implies that $\tan^{-1}(x)$ is strictly monotone increasing on \mathbb{R} .

Let $0 < x_0 < \pi/2$ be any real number. Consider the compact set $[-x_0, x_0]$. $\tan(x)$ is continuous and strictly increasing on $[-x_0, x_0]$, and maps $[-x_0, x_0]$ one-to-one onto $[-\tan(x_0), \tan(x_0)]$. Therefore, $\tan^{-1}(x)$ is continuous and strictly increasing on $[-\tan(x_0), \tan(x_0)]$, and maps $[-\tan(x_0), \tan(x_0)]$ one-to-one onto $[-x_0, x_0]$. Choosing x_0 close enough to $\pi/2$, one can make the interval $[-\tan(x_0), \tan(x_0)]$ as large as one wishes. So, $\tan^{-1}(x)$ is continuous on all of \mathbb{R} .

a) the function $\tan^{-1}(x)$ has domain \mathbb{R} (the set of real numbers), so $f(x)$ has domain \mathbb{R}^2 (there is no restriction on the values of x_1 and x_2). As noted above, $\tan^{-1}(x)$ is strictly increasing on \mathbb{R} . Since $\tan^{-1}(0) = 0$, and since the range of $\tan^{-1}(x)$ is the interval $(-\pi/2, \pi/2)$, it follows that the range of $f(x)$ is the interval $[0, \pi/2]$.

b) $g(x) = \tan^{-1}(x)$ is continuous on all of \mathbb{R} . $h(\mathbf{x}) = x_1^2 + x_2^2$ is also continuous on all of \mathbb{R}^2 . Consequently, $g(h(\mathbf{x})) = \tan^{-1}(x_1^2 + x_2^2)$ is continuous at every point (x_1, x_2) of \mathbb{R}^2 .

c) As noted above, $\tan^{-1}(x)$ is strictly increasing on \mathbb{R} , and maps the real line one-to-one onto the interval $(-\pi/2, \pi/2)$. The immediate consequence is that $\lim\{x \text{ goes to infinity}\} \tan^{-1}(x) = \pi/2$. Then

$$\lim\{\|\mathbf{x}\| \text{ goes to infinity}\} \tan^{-1}(x_1^2 + x_2^2) = \lim\{x \text{ goes to infinity}\} \tan^{-1}(x) = \pi/2.$$

Problem 3.59

Let $g(x) = f(x) - x$ for all $x \in [a, b]$.

If $g(x) \geq 0$ for all the values of x , then $g(b) \geq 0 \implies f(b) \geq b \implies f(b) = b \implies f(x) = x$ holds for $x = b$.

If $g(x) \leq 0$ for all the values of x , then $g(a) \leq 0 \implies f(a) \leq a \implies f(a) = a \implies f(x) = x$ holds for $x = a$.

Suppose that there exist real numbers x_1 and x_2 in $[a, b]$ for which $g(x_1) < 0$ and $g(x_2) > 0$. By the intermediate value theorem, there should exist a value x_0 such that $x_1 < x_0 < x_2$ and $g(x_0) = 0 \implies f(x_0) = x_0 \implies f(x) = x$ holds for $x = x_0$.

Problem 3.76

a) Suppose that f is uniformly continuous on S . Let $\varepsilon > 0$ be any positive real number. Then there exists a real number $\delta > 0$ such that if x, y are any two positive real numbers with $|x - y| < \delta$, then $|f(x) - f(y)| < \varepsilon$ holds. Observe that

$$\begin{aligned} |f(x) - f(y)| < \varepsilon &\iff |\ln(x) - \ln(y)| < \varepsilon \iff e^{|\ln(x) - \ln(y)|} < e^\varepsilon \\ &\iff x/y < e^\varepsilon \text{ and } y/x < e^\varepsilon. \end{aligned}$$

Let x be an arbitrary positive real number, and let $\delta' < \delta$ be any positive real number. According to the assumption above, $|f(x) - f(x + \delta')| < \varepsilon$ holds. So,

$$|f(x) - f(x + \delta')| < \varepsilon \implies (x + \delta')/x < e^\varepsilon \implies 1 + \delta'/x < e^\varepsilon.$$

Note that x was arbitrarily chosen, that is, it can be any positive real number. Let $x = s$ for some s with $0 < s < \delta'/(e^\varepsilon - 1)$. Then

$$1 + \delta'/x > 1 + \delta'/[\delta'/(e^\varepsilon - 1)] = 1 + (e^\varepsilon - 1) = e^\varepsilon,$$

contradiction. This means that $f(x) = \ln x$ is not uniformly continuous on $S = (0, \infty)$.

b) Let $\varepsilon > 0$ be any real number, and let $\delta = a(e^\varepsilon - 1)$. Then, if $|x - y| < \delta$ for any two real numbers x, y in $[a, \infty)$, it follows that (assume without loss of generality that $x \geq y$ and let $\delta' = x - y$)

$$x/y = (y + \delta')/y = 1 + \delta'/y < 1 + \delta/a = 1 + (e^\varepsilon - 1) = e^\varepsilon \quad \text{and} \quad y/x \leq 1 \leq e^\varepsilon \implies$$

$$e^{|\ln x - \ln y|} < e^\varepsilon \implies |\ln x - \ln y| < \varepsilon \implies |f(x) - f(y)| < \varepsilon.$$

Consequently, $f(x) = \ln x$ is uniformly continuous on $[a, \infty)$ for any $a > 0$.

Problem 3.83

a) Let f be any continuous, periodic function on \mathbb{R} . Then f is also continuous on the compact set $[0, p] \implies f([0, p]) = [m, M]$, where $m = \{\min(f(x)) : x \in [0, p]\}$ and $M = \{\max(f(x)) : x \in [0, p]\}$. Since f is periodic with period p , it follows that the range of f is $[m, M] \implies f$ is bounded on \mathbb{R} .

Observe that, since f is continuous, it is uniformly continuous on any closed interval $[-kp, kp]$, where k is any natural number. Since there is no restriction on the values that k can take, we conclude that f is uniformly continuous on \mathbb{R} .

b) Note that $\sin(x)$ and $\cos(x)$ are continuous on all of \mathbb{R} , and $\sin(x + 2\pi) = \sin(x)$ and $\cos(x + 2\pi) = \cos(x)$, that is, $\sin(x)$ and $\cos(x)$ both are periodic functions. According to (a), $\sin(x)$ and $\cos(x)$ are uniformly continuous on \mathbb{R} .