

Introduction to Numerical Analysis

HW2

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1 CONNECTED SPACE

1. *Proof.* a) (i) \Rightarrow (ii)

Suppose (ii) is not true, which means $X = U_1 \cup U_2$, $U_1 \cap U_2 = \emptyset$, $U_1 \neq \emptyset$, $U_2 \neq \emptyset$, and both U_1 and U_2 are open.

Thus, U_1 and U_2 are closed as $U_1 = U_2^c$ and $U_2 = U_1^c$.

So, U_1 and U_2 are both open and closed in X , which is contradictory to (i).

Thus the assumption fails and (ii) is true when (i) is true.

b) (ii) \Rightarrow (i)

Suppose (i) is not true, which means there exists U s.t. $U \subset X$, $U \neq \emptyset$ and U is both open and closed in X .

Thus, U^c is open as U is closed.

As $X = U \cup U^c$, then X can be written as the union of two disjoint, non-empty open subsets, which is contradictory to (ii).

Thus the assumption fails and (i) holds true when (ii) is true.

c) (i) \Rightarrow (iii)

Suppose (iii) is not true, which means $X = U_1 \cup U_2$, $U_1 \cap U_2 = \emptyset$, $U_1 \neq \emptyset$, $U_2 \neq \emptyset$ and both U_1 and U_2 are closed.

Thus, U_1 and U_2 are open as $U_1 = U_2^c$ and $U_2 = U_1^c$.

So, U_1 and U_2 are both open and closed in X , which is contradictory to (i).

Thus the assumption fails and (iii) is true when (i) is true.

d) (iii) \Rightarrow (i)

Suppose (i) is not true, which means there exists U s.t. $U \subset X$, $U \neq \emptyset$ and U is both open and closed in X .

Thus, U^c is closed as U is open.

As $X = U \cup U^c$, then X can be written as the union of two disjoint, non-empty closed subsets, which is contradictory to (iii).

Thus the assumption fails and (i) holds true when (iii) is true. □

2. *Proof.* If (iv) is false, then there exists a continuous, surjective application from X into $[0, 1] \subset U$, which can be denoted as f .

$[0, 1]$ can be written as $[0, a) \cup [a, 1] \triangleq V_1 \cup V_2$, where $0 < a < 1$, V_1 and V_2 are closed. Denote $U_1 = f^{-1}(V_1)$ and $U_2 = f^{-1}(V_2)$.

As f is surjective, it follows that $U_1 \neq \emptyset$, $U_2 \neq \emptyset$ and $U_1 \cap U_2 = \emptyset$.

As f is continuous, it follows that U_1 and U_2 are also closed, $U_1 \cup U_2 = X$.

Thus, it is contradictory to (iii) as X can be written as the union of two disjoint, non-empty closed subsets.

So, if (iv) is not true then (iii) is also false. □

3. *Proof.* If (iii) is false, then $X = U_1 \cup U_2$, where U_1 and U_2 are two disjoint, non-empty closed subsets. □

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2 INTERMEDIATE VALUE THEOREM

1. *Proof.* Suppose $f(A) = V_1 \cup V_2$, where V_1 and V_2 are two disjoint, non-empty open subsets. Denote $U_1 = f^{-1}(V_1)$, $U_2 = f^{-1}(V_2)$. $A = U_1 \cup U_2$ as each element in A is mapped to either V_1 or V_2 . Further, U_1 and U_2 are open as f is a continuous map. Thus A can be written as the union of two disjoint, non-empty open subsets, which is contradictory to the fact that A is a connected space. Therefore, $f(A)$ is connected. □

2. *Proof.* a) It's clear that \emptyset is connected as X is itself.

For A containing only 1 element, it is connected as it can no be written as the union of two disjoint non-empty closed subsets.

b) If A is not an interval and the corner cases in a) are excluded, then it can be written as union of non-empty, disjoint closed subsets. Thus A is not connected.

c) □

3 ROLLE'S THEOREM

Proof. 1. For $n = 1$, if $f(x)$ has 2 distinct roots in $[a, b]$, then there exists the maximum M and minimum m between $[a, b]$ according to the extream value theorem.

If $M = m$, then $f(x)$ is constant, and it's obvious that for any $c \in [a, b]$, $f'(c) = 0$;
 If $M \neq m$, then $\exists \xi \in (a, b)$, s.t. $f(\xi)$ reaches its extremum, and equals to 0.

2. As induction hypothesis, assume the statement is true for $n = k$.
3. For $n = k + 1$, where $f(x)$ has $k + 2$ distinct roots denoted as $c_0 < c_1 < \dots < c_k < c_{k+1}$, applying the results for $n = 1$ on each gap $[c_i, c_{i+1}]$ ($i = 0, 1, \dots, k$), then $g(x) \triangleq f'(x)$ has $k + 1$ roots in $[c_0, c_{k+1}]$. By induction hypothesis, there exists $c \in [c_0, c_{k+1}]$ s.t. $g^{(k)}(c) = f^{(k+1)}(c) = f^{(n)}(c) = 0$. Thus the statement holds true for $n = k + 1$.

□

4 EXTREME VALUE THEOREM

1. *Proof.* □
2. *Proof.* □
3. *Proof.* □

5 CONTINUITY

1. *Proof.* (i) \Rightarrow (ii): For each $y \in B(f(a), \xi)$, there exists $U_x \subset X$, $U_x \neq \emptyset$ s.t. $y = f(U_x)$. Thus, $d(f(x), f(a)) < \xi$ is valid for any $x \in U \triangleq \bigcup_{x \in X} U_x$. As indicated by (i), there exists η s.t. $B(a, \eta) \subset U$. Thus, η is valid, and $d(a, x)$ for $x \in B(a, \eta)$ is less than η .
 (ii) \Rightarrow (i): As X and Y are two metric spaces, then the set containing all the elements in $d(x, a) < \eta$ is equivalent to the ball $B(a, \eta) \subset X$. It suffices to show that the η in (i) exists. □
2. *Proof.* Given ξ where $B(f(a), \xi) \subset V$, then it is indicated by (i) that there exists η where $f(B(a, \eta)) \subset B(f(a), \xi)$. Denote $U = B(a, \eta)$, then $f(U) \subset B(f(a), \xi) \subset V$. □
3. *Proof.* As indicated by (iii), U is a neighborhood of a and $f(U) \subset V$. Since $U \subset f^{-1}(V)$, thus, by observation, $f^{-1}(V)$ is a neighborhood of a . □
4. *Proof.* For any $\xi \in \mathbb{R}_+$, take the neighborhood V of $f(a)$ s.t. $V \subset B(f(a), \xi)$. Then, by (iv), $f^{-1}(V)$ is a neighborhood of a . Thus, there exists $\eta \in \mathbb{R}_+$ s.t. $B(a, \eta) \subset f^{-1}(V)$, and it is obvious that $f(B(a, \eta)) \subset B(f(a), \xi)$. □