HWs

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Contents

Chapter 1

General Analysis HW

1.1 HW1

Question 1

Show $\mathbb{R}^n$ is complete.

Proof. Let $\mathbf{x}_k$ be an arbitrary Cauchy sequence in $\mathbb{R}^n$. We are required to show $\mathbf{x}_k$ converge in $\mathbb{R}^n$. For each k, denote $\mathbf{x}_k$ by $(x_{(1,k)}, \dots, x_{(n,k)})$. We claim that for each $i \in \{1, \dots, n\}$

$$x_{(i,k)} \text{ is a Cauchy sequence}$$

Fix i and $\epsilon > 0$. To show $x_{(i,k)}$ is a Cauchy sequence, we are required to find $N \in \mathbb{N}$ such that for all $r, m \geq N$ we have

$$\left| x_{(i,r)} - x_{(i,m)} \right| \leq \epsilon$$

Because $\mathbf{x}_k$ is a Cauchy sequence in $\mathbb{R}^n$, we know there exists $N \in \mathbb{N}$ such that for all $r, m \geq N$, we have

$$|\mathbf{x}_r - \mathbf{x}_m| < \epsilon$$

Fix such N and arbitrary $r, m \geq M$. Observe

$$\left| x_{(i,r)} - x_{(i,m)} \right| \leq \sqrt{\sum_{j=1}^{n} \left| x_{(j,r)} - x_{(j,m)} \right|^2} = |\mathbf{x}_r - \mathbf{x}_m| < \epsilon$$

We have proved that for each $i \in \{1, \dots, n\}$, the real sequence $x_{(i,k)}$ is Cauchy. We now claim that for each $i \in \{1, \dots, n\}$, we have

$$\limsup_{r \to \infty} x_{(i,r)} \in \mathbb{R} \text{ and } \lim_{k \to \infty} x_{(i,k)} = \limsup_{r \to \infty} x_{(i,r)}$$

Again fix i. Because $x_{(i,k)}$ is a Cauchy sequence, we know there exists some N such that for all $r,m \geq N$, we have

$$\left|x_{(i,r)} - x_{(i,m)}\right| < 1$$

This implies that for all $r \geq N$, we have

$$x_{(i,r)} < x_{(i,N)} + 1 \tag{1.1}$$

Equation 1.1 then tell us

$$x_{(i,N)} + 1 \text{ is an upper bound of } \{x_{(i,r)} : r \geq N\}$$

Then by definition of sup, we have

$$\sup\{x_{(i,r)} : r \geq N\} \leq x_{(i,N)} + 1 \in \mathbb{R}$$

This then implies $\limsup_{r\to\infty} x_{(i,r)} \in \mathbb{R}$. We now prove

$$\lim_{k\to\infty} x_{(i,k)} = \limsup_{r\to\infty} x_{(i,r)} \tag{1.2}$$

Fix $\epsilon > 0$. We are required to find N such that

$$\forall k \geq N, \left|x_{(i,k)} - \limsup_{r\to\infty} x_{(i,r)}\right| \leq \epsilon$$

Because $\{x_{(i,k)}\}_{k\in\mathbb{N}}$ is a Cauchy sequence, we can let N_0 satisfy

$$\forall k,m \geq N_0, \left|x_{(i,k)} - x_{(i,m)}\right| < \frac{\epsilon}{2}$$

Because $\sup\{x_{(i,k)} : k \geq N'\} \searrow \limsup_{r\to\infty} x_{(i,r)}$ as $N' \to \infty$, we know there exists $N_1 > N_0$ such that

$$\limsup_{r\to\infty} x_{(i,r)} - \frac{\epsilon}{2} < \sup\{x_{(i,k)} : k \geq N_0\} \leq \limsup_{r\to\infty} x_{(i,r)} + \frac{\epsilon}{2}$$

Then because $\limsup_{r\to\infty} x_{(i,r)} - \frac{\epsilon}{2}$ is strictly smaller than the smallest upper bound of $\{x_{(i,k)} : k \geq N_1\}$, we see $\limsup_{n\to\infty} x_{(i,r)} - \frac{\epsilon}{2}$ is not an upper bound of $\{x_{(i,k)} : k \geq N_1\}$. This implies the existence of some N such that $N \geq N_1$ and

$$\limsup_{r\to\infty} x_{(i,r)} - \frac{\epsilon}{2} < x_{(i,N)} \leq \limsup_{r\to\infty} x_{(i,r)} + \frac{\epsilon}{2}$$

Now observe that for all $k \geq N$, because $N \geq N_1 \geq N_0$

$$\limsup_{r\to\infty} x_{(i,r)} - \epsilon < x_{(i,N)} - \frac{\epsilon}{2} < x_{(i,k)} < x_{(i,N)} + \frac{\epsilon}{2} \leq \limsup_{r\to\infty} x_{(i,r)} + \epsilon$$

This implies for all $k \geq N$, we have

$$\left| x_{(i,k)} - \limsup_{r\to\infty} x_{(i,r)} \right| \leq \epsilon$$

We have just proved Equation 1.2. Lastly, to close out the proof, we show

$$\lim_{k\to\infty} \mathbf{x}_k = \left(\lim_{k\to\infty} x_{(1,k)}, \dots, \lim_{k\to\infty} x_{(n,k)} \right) \tag{1.3}$$

Fix $\epsilon > 0$. For each $i \in \{1, \dots, n\}$, let N_i satisfy

$$\forall r \geq N_i, \left| x_{(i,r)} - \lim_{k\to\infty} x_{(i,k)} \right| \leq \frac{\epsilon}{\sqrt{n}}$$

Observe that for all $r \geq \max_{i\in\{1,\dots,n\}} N_i$, we have

$$\begin{aligned} \left| \mathbf{x}_r - \left(\lim_{k\to\infty} x_{(1,k)}, \dots, \lim_{k\to\infty} x_{(n,k)} \right) \right| &= \sqrt{\sum_{i=1}^{n} \left| x_{(i,r)} - \lim_{k\to\infty} x_{(i,k)} \right|^2} \\ &\leq \sqrt{\sum_{i=1}^{n} \frac{\epsilon^2}{n}} = \epsilon \end{aligned}$$

We have proved Equation 1.3.

■

Question 2

Show $\mathbb{Q}$ is dense in $\mathbb{R}$.

Proof. Fix $x \in \mathbb{R}$ and $\epsilon > 0$. To show $\mathbb{Q}$ is dense in $\mathbb{R}$, we have to find $q \in \mathbb{Q}$ such that $|x - q| < \epsilon$.

Let $m \in \mathbb{N}$ satisfy $\frac{1}{m} < \epsilon$. Let n be the largest integer such that $n \leq mx$. Because n is the largest integer such that $n \leq mx$, we know $mx - n < 1$, otherwise we can deduce $n + 1 \leq mx$, which is impossible, since $n + 1$ is an integer and n is the largest integer such that $n \leq mx$. We now see that

$$\frac{n}{m} \in \mathbb{Q} \text{ and } \left| x - \frac{n}{m} \right| = \frac{mx - n}{m} < \frac{1}{m} < \epsilon$$

■

Theorem 1.1.1. (Distance Formula) Given two subsets A, B of a metric space, we have

$$d(A, B) = \inf_{b\in B} d(A, b)$$

Proof. Fix arbitrary $b \in B$. It is clear that

$$d(A,B) \leq d(A,b)$$

It then follows $d(A,B) \leq \inf_{b\in B} d(A,b)$. Fix arbitrary $a \in A$ and $b_0 \in B$. Observe that

$$d(a,b_0) \geq d(A,b_0) \geq \inf_{b\in B} d(A,b)$$

It then follows $\inf_{b\in B} d(A,b) \leq d(A,B)$. ■

Question 3

Let E_1, E_2 be non-empty sets in $\mathbb{R}^n$ with E_1 closed and E_2 compact. Show that there are points $x_1 \in E_1$ and $x_2 \in E_2$ such that

$$d(E_1,E_2) = |x_1 - x_2|$$

Deduce that $d(E_1,E_2)$ is positive if such E_1, E_2 are disjoint.

Proof. Because

(a) $f(x) \triangleq d(E_1,x)$ is a continuous function on $\mathbb{R}^n$.

(b) E_2 is compact.

It now follows by EVT there exists some $x_2 \in E_2$ such that

$$d(E_1,x_2) = \min_{x\in E_2} d(E_1,x) = \inf_{x\in E_2} d(E_1,x) = d(E_1,E_2)$$

where the last equality is proved above. We can now reduce the problem into finding x_1 in E_1 such that

$$d(x_1,x_2) = d(E_1,x_2)$$

For each $n \in \mathbb{N}$, let t_n satisfy

$$t_n \in E_1 \text{ and } d(t_n,x_2) < d(E_1,x_2) + \frac{1}{n}$$

Clearly, t_n is a bounded sequence. Then by Bolzano-Weierstrass Theorem, there exists a convergence subsequence t_{n_k}. Now, because E_1 is closed, we know

$$x_1 \triangleq \lim_{k\to\infty} t_{n_k} \in E_1$$

It then follows from the function $f(x) \triangleq d(x,x_2)$ being continuous on $\mathbb{R}^n$ such that

$$d(x_1,x_2) = \lim_{k\to\infty} d(t_{n,k},x_2) = d(E_1,x_2)$$

■

Question 4

Prove that the distance between two nonempty, compact, disjoint sets in $\mathbb{R}^n$ is positive.

Proof. The proof follows from the result in last question while acknowledging compact is closed. ■

Question 5

Prove that if f is continuous on $[a,b]$, then f is Riemann-integrable on$[a,b]$.

Proof. Let $\overline{\int_a^b} f dx$ and $\underline{\int_a^b} f dx$ respectively denote the upper and lower Darboux sums. We prove that

$$\overline{\int_a^b} f dx = \underline{\int_a^b} f dx$$

Fix ϵ. We reduce the problem into proving the existence of some partition $\{a = x_0, x_1, \dots, x_n = b\}$ such that

$$\sum_{i=1}^{n} \Big[M_i - m_i\Big](x_i - x_{i-1}) \leq \epsilon$$

where

$$M_i \triangleq \sup_{t \in [x_{i-1}, x_i]} f(t) \text{ and } m_i \triangleq \inf_{t \in [x_{i-1}, x_i]} f(t)$$

Because f is continuous on the compact interval $[a,b]$, we know f is uniformly continuous on $[a,b]$. Let δ satisfy

$$|x - y| < \delta \text{ and } x, y \in [a,b] \implies |f(x) - f(y)| < \frac{\epsilon}{b-a}$$

Let n satisfy $\frac{b-a}{n} < \delta$. We claim the partition

$$\{a = x_0, x_1, \dots, x_n = b\} \text{ where } x_i \triangleq a + \frac{i(b-a)}{n} \text{ suffices}$$

Now, by EVT, we know that for each i, there exists some $t_{i,M}, t_{i,m} \in [x_{i-1}, x_i]$ such that

$$f(t_{i,m}) = m_i \text{ and } f(t_{i,M}) = M_i$$

Then because

$$|t_{i,m} - t_{i,M}| \leq x_i - x_{i-1} \leq \frac{b-a}{n} < \delta$$

We know $M_i - m_i < \frac{\epsilon}{b-a}$. This now give us

$$\begin{aligned}\sum_{i=1}^{n}\Big[M_i - m_i\Big](x_i - x_{i-1}) &< \sum_{i=1}^{n}\frac{\epsilon}{(b-a)}(x_i - x_{i-1})\\ &= \frac{\epsilon}{b-a}\sum_{i=1}^{n}(x_i - x_{i-1})\\ &= \frac{\epsilon}{b-a}(b-a) = \epsilon\end{aligned}$$

■

Question 6

Find $\limsup_{n\to\infty} E_n$ and $\liminf_{n\to\infty} E_n$ where

$$E_n \triangleq \begin{cases}[\frac{-1}{n}, 1] & \text{if } n \text{ is odd}\\ [-1, \frac{1}{n}] & \text{if } n \text{ is even}\end{cases}$$

Proof. Fix arbitrary $n \in \mathbb{N}$. Let $p, q \geq n$ respectively be odd and even. We see

$$[0, 1] \subseteq E_p \text{ and } [-1, 0] \subseteq E_q$$

This now implies

$$[-1, 1] \subseteq \bigcup_{k\geq n} E_k$$

Then because n is arbitrary, it follows

$$\limsup_{n\to\infty} E_n = \bigcap_{n=1}^{\infty}\bigcup_{k\geq n} E_k = [-1, 1]$$

Again, fix arbitrary $n \in \mathbb{N}$ and $\epsilon > 0$. Let p, q respectively be even and odd integers greater than $\max\{n, \frac{1}{\epsilon}\}$. We now see

$$\epsilon \notin [-1, \frac{1}{p}] = E_p \text{ and } -\epsilon \notin [\frac{-1}{q}, 1] = E_q$$

Because ϵ is arbitrary and clearly $0 \in E_k$ for all k, we now see

$$\bigcap_{k\geq n} E_k = \{0\}$$

Then because n is arbitrary, we see

$$\liminf_{n\to\infty} E_n = \bigcup_{n=1}^{\infty}\bigcap_{k\geq n} E_k = \{0\}$$

$\blacksquare$

Question 7

Show that

$$(\limsup_{n\to\infty} E_n)^c = \liminf_{n\to\infty}(E_n)^c$$

and

$$E_n \searrow E \text{ or } E_n \nearrow E \implies \limsup_{n\to\infty} E_n = \liminf_{n\to\infty} E_n = E$$

Proof. Fix arbitrary $x \in (\limsup_{n\to\infty} E_n)^c$. We can deduce

$$\exists n, x \notin \bigcup_{k\geq n} E_k$$

This implies

$$\exists n, x \in \bigcap_{k\geq n} E_k^c$$

Then we see

$$x \in \bigcup_{n=1}^{\infty}\bigcap_{k\geq n} E_k^c = \liminf_{n\to\infty} E_n^c$$

We have proved $(\limsup_{n\to\infty} E_n)^c \subseteq \liminf_{n\to\infty} E_n^c$. We now prove the converse. Fix arbitrary $x \in \liminf_{n\to\infty} E_n^c$. We can deduce

$$\exists n, x \in \bigcap_{k\geq n} E_k^c$$

This implies

$$\exists n, x \notin \bigcup_{k\geq n} E_k$$

Then we see

$$x \notin \bigcap_{n=1}^{\infty} \bigcup_{k \geq n} E_k = \limsup_{n \to \infty} E_n$$

■

Theorem 1.1.2. (Equivalent Definition for Limit Superior) If we let E be the set of subsequential limits of a_n

$$E \triangleq \{L \in \overline{\mathbb{R}} : L = \lim_{k \to \infty} a_{n_k} \text{ for some } n_k\}$$

The set E is non-empty and

$$\max E = \limsup_{n \to \infty} a_n$$

Proof. Let $n_1 \triangleq 1$. Recursively, because

$$\sup_{j \geq n_k} a_k \geq \limsup_{n \to \infty} a_n > \limsup_{n \to \infty} a_n - \frac{1}{k} \text{ for each } k$$

We can let n_{k+1} be the smallest number such that

$$a_{n_{k+1}} > \limsup_{n \to \infty} a_n - \frac{1}{k}$$

It is straightforward to check $a_{n_k} \to \limsup_{n \to \infty} a_n$ as $k \to \infty$. Note that no subsequence can converge to $\limsup_{n \to \infty} a_n + \epsilon$ because there exists N such that $\sup_{k \geq N} a_k < \limsup_{n \to \infty} a_n + \epsilon$. ■

Question 8

Show that

$$\limsup_{n \to \infty} (-a_n) = -\liminf_{n \to \infty} a_n$$

Proof. Note that $-a_{n_k}$ converge if and only if a_{n_k} converge. Then if we respectively define E and E^- to be the set of subsequential limits of a_n and $-a_n$, we see

$$E^- = \{-L \in \mathbb{R} : L \in E\}$$

We now see

$$\limsup_{n \to \infty} (-a_n) = \max E^- = -\min E = -\liminf_{n \to \infty} a_n$$

■

Question 9

Show that

$$\limsup_{n\to\infty}(a_n+b_n) \leq \limsup_{n\to\infty} a_n + \limsup_{n\to\infty} b_n \tag{1.4}$$

Proof. Fix arbitrary ϵ. Let N_a, N_b respectively satisfy

$$\sup_{n\geq N_a} a_n \leq \limsup_{n\to\infty} a_n + \frac{\epsilon}{2} \text{ and } \sup_{n\geq N_b} b_n \leq \limsup_{n\to\infty} b_n + \frac{\epsilon}{2}$$

Let $N \triangleq \max\{N_a, N_b\}$. We now see that

$$\limsup_{n\to\infty}(a_n+b_n) \leq \sup_{n\geq N}(a_n+b_n) \leq \limsup_{n\to\infty} a_n + \limsup_{n\to\infty} b_n + \epsilon$$

The result then follows from ϵ being arbitrary. ■

Question 10

$$a_n, b_n \text{ is bounded non-negative } \implies \limsup_{n\to\infty}(a_nb_n) \leq (\limsup_{n\to\infty} a_n)(\limsup_{n\to\infty} b_n) \tag{1.5}$$

Proof. There are three cases we should consider

(a) Both $\limsup_{n\to\infty} a_n$ and $\limsup_{n\to\infty} b_n$ equal 0.

(b) Between $\limsup_{n\to\infty} a_n$ and $\limsup_{n\to\infty} b_n$, only one of them equals 0.

(c) Neither $\limsup_{n\to\infty} a_n$ nor $\limsup_{n\to\infty} b_n$ equals to 0.

In the first case, because a_n, b_n are both non-negative, we can deduce

$$\lim_{n\to\infty} a_n = \lim_{n\to\infty} b_n = 0$$

which implies

$$\limsup_{n\to\infty}(a_nb_n) = \lim_{n\to\infty} a_nb_n = 0 = \lim_{n\to\infty} a_n \lim_{n\to\infty} b_n$$

For second case, WOLG, suppose $\limsup_{n\to\infty} a_n = 0$. Fix arbitrary ϵ. We can let N satisfy

$$\sup_{n\geq N} a_n < \frac{\epsilon}{\sup_{n\in\mathbb{N}} b_n}$$

Since for all $n \geq N$, we have

$$a_n b_n \leq \frac{b_n \epsilon}{\sup_{k \in \mathbb{N}} b_k} \leq \epsilon$$

We now see

$$\limsup_{n\to\infty} (a_n b_n) \leq \sup_{n \geq N} a_n b_n \leq \epsilon$$

The result

$$\limsup_{n\to\infty} a_n b_n = 0 = \limsup_{n\to\infty} a_n \limsup_{n\to\infty} b_n$$

then follows from ϵ being arbitrary.

Lastly, for the last case, let N_a, N_b respectively satisfy

$$\sup_{n \geq N_a} a_n \leq \limsup_{n\to\infty} a_n \sqrt{1+\epsilon} \text{ and } \sup_{n \geq N_b} b_n \leq \limsup_{n\to\infty} b_n \sqrt{1+\epsilon}$$

Let $N \triangleq \max\{N_a, N_b\}$, because for each $n \geq N$, we have

$$a_n b_n \leq (\sup_{k \geq N_a} a_k)(\sup_{k \geq N_b} b_k) \leq (1+\epsilon)(\limsup_{n\to\infty} a_n)(\limsup_{n\to\infty} b_n)$$

It then follows that

$$\limsup_{n\to\infty} (a_n b_n) \leq \sup_{n \geq N} (a_n b_n) \leq (1+\epsilon)(\limsup_{n\to\infty} a_n)(\limsup_{n\to\infty} b_n)$$

The result then follows from ϵ being arbitrary. ■

Question 11

Show that if either a_n or b_n converge, the equalities in Equation 1.4 and Equation 1.5 both hold true.

Proof. WOLG, suppose $\lim_{n\to\infty} a_n = L \in \mathbb{R}$. We then see

$$(a_{n_k} + b_{n_k}) \text{ converge } \iff b_{n,k} \text{ converge}$$

Let $E_{a,b}$ and E_b respectively be the set of subsequential limits of $(a_n + b_n)$ and b_n. We now have

$$E_{a,b} = \{L + L_b \in \mathbb{R} : L_b \in E_b\}$$

This give us

$$\limsup_{n\to\infty}(a_n+b_n)=\max E_{a,b}=L+\max E_b=\limsup_{n\to\infty}a_n+\limsup_{n\to\infty}b_n$$

Now, additionally, suppose a_n,b_n are both bounded and nonnegative. Again because

$$a_{n_k}b_{n,k}\text{ converge}\iff b_{n,k}\text{ converge}$$

We see

$$E_{a,b}=\{L(L_b)\in\mathbb{R}:L_b\in E_b\}$$

This give us

$$\limsup_{n\to\infty}(a_nb_n)=\max E_{a,b}=L\max E_b=(\limsup_{n\to\infty}a_n)(\limsup_{n\to\infty}b_n)$$

■

Question 12

Give example for which inequality in Equation 1.4 and Equation 1.5 are not equalities.

Proof. If

$$a_n\triangleq\begin{cases}1&\text{if }n\text{ is odd}\\-1&\text{if }n\text{ is even}\end{cases}\text{ and }b_n\triangleq\begin{cases}-1&\text{if }n\text{ is odd}\\1&\text{if }n\text{ is even}\end{cases}$$

we have

$$\limsup_{n\to\infty}(a_n+b_n)=0<2=\limsup_{n\to\infty}a_n+\limsup_{n\to\infty}b_n$$

Let $L>1$ and

$$a_n\triangleq\begin{cases}L-\frac{1}{k}&\text{if }n=2k-1\\(L-\frac{1}{k})^{-1}&\text{if }n=2k\end{cases}\text{ and }b_n\triangleq\begin{cases}(L-\frac{1}{k})^{-1}&\text{if }n=2k-1\\(L-\frac{1}{k})&\text{if }n=2k\end{cases}$$

We have

$$\limsup_{n\to\infty}a_nb_n=1<L^2=\limsup_{n\to\infty}a_n\limsup_{n\to\infty}b_n$$

■

Question 13

Give an example of a decreasing sequence of nonempty closed sets in $\mathbb{R}^n$ whose intersection is empty.

Proof.

$$F_n \triangleq [n, \infty) \text{ suffices}$$

■

Question 14

Given an example of two disjoint, nonempty closed sets in E_1 and E_2 in $\mathbb{R}^n$ for which $d(E_1, E_2) = 0$.

Proof. Let

$$E_1 \triangleq \{n - \frac{1}{n} \in \mathbb{R} : n \in \mathbb{N} \text{ and } n \geq 2\} \text{ and } E_2 \triangleq \{n - \frac{1}{2n} \in \mathbb{R} : n \in \mathbb{N} \text{ and } n \geq 2\}$$

To see $E_1 \cap E_2 = \varnothing$, suppose $n - \frac{1}{n} = k - \frac{1}{2k}$ where n, k are two natural numbers greater than 2. We then see $\frac{1}{n} - \frac{1}{2k} = n - k$, which is impossible, since

$$\left| \frac{1}{n} - \frac{1}{2k} \right| < \max\{\frac{1}{2k}, \frac{1}{n}\} < 1$$

The fact E_1, E_2 are closed follows from both of them being totally disconnected. Now observe that for all ϵ, there exists large enough n such that

$$(n + \frac{1}{n}) - (n + \frac{1}{2n}) < \frac{1}{n} < \epsilon$$

This implies $d(E_1, E_2) = 0$. ■

Question 15

If f is defined and uniformly continuous on E, show there is a function $\overline{f}$ defined and continuous on $\overline{E}$ such that $\overline{f} = f$ on E.

Proof. Define $\overline{f}$ on E by $\overline{f} = f$. For each $x \in \overline{E} \setminus E$, associate x with a sequence $t_{n,x}$ in E converging to x. We now claim that for each $x \in \overline{E} \setminus E$ the limit

$$\lim_{n \to \infty} f(t_{n,x}) \text{ converge in } \mathbb{R}$$

Fix ϵ. Because f is uniformly continuous on E, we know there exists δ such that

$$a,b \in E \text{ and } |a-b| \leq \delta \implies |f(a)-f(b)| < \epsilon$$

Because $t_{n,x}$ converge, we know $t_{n,x}$ is Cauchy, then we know there exists N such that $|t_{n,x}-t_{m,x}| < \delta$ for all $n,m > N$, we then see that for all $n,m > N$, we have

$$|f(t_{n,x}) - f(t_{m,x})| < \epsilon$$

This implies $\{f(t_{n,x})\}_{n\in\mathbb{N}}$ is a Cauchy sequence in $\mathbb{R}$, thus converge in $\mathbb{R}$.

Define

$$\overline{f}(x) \triangleq \lim_{n\to\infty} f(t_{n,x}) \text{ for all } x \in \overline{E} \setminus E$$

We are required to show $\overline{f}$ is also continuous on $\overline{E} \setminus E$. Fix ϵ and $x \in \overline{E} \setminus E$. Let δ satisfy

$$a,b \in E \text{ and } |a-b| \leq \delta \implies |f(a)-f(b)| < \frac{\epsilon}{3}$$

We claim

$$\sup_{t \in B_{\frac{\delta}{2}}(x) \cap \overline{E}} \left|\overline{f}(t) - \overline{f}(x)\right| \leq \epsilon$$

Fix $t \in B_{\frac{\delta}{2}}(x) \cap \overline{E}$. There are two possibilities

(a) $t \in E$

(b) $t \in \overline{E} \setminus E$

If $t \in E$, let n satisfy

$$\left|f(t_{n,x}) - \overline{f}(x)\right| < \frac{\epsilon}{3} \text{ and } |t_{n,x} - x| < \frac{\delta}{2}$$

Because

$$|t_{n,x} - t| \leq |t_{n,x} - x| + |t-x| < \delta$$

we can deduce $|f(t_{n,x}) - f(t)| < \frac{\epsilon}{3}$. This now give us

$$\left|f(t) - \overline{f}(x)\right| \leq |f(t_{n,x}) - f(t)| + \left|f(t_{n,x}) - \overline{f}(x)\right| < \epsilon$$

If $t \in \overline{E} \setminus E$. Write $y = t$ and let $t_{n,y}$ be the associated sequence in E. Because $y \in B_{\frac{\delta}{2}}(x)$, we know there exists $t_{n,y}$ such that

$$t_{n,y} \in B_{\frac{\delta}{2}}(x) \text{ and } \left|f(t_{n,y}) - \overline{f}(y)\right| < \frac{\epsilon}{3}$$

Again, let m satisfy

$$t_{m,x} \in B_{\frac{\delta}{2}}(x) \text{ and } \left|f(t_{m,x}) - \overline{f}(x)\right| < \frac{\epsilon}{3}$$

We know $|t_{n,y} - t_{m,x}| \leq \delta$ because they both belong to $B_{\frac{\delta}{2}}(x)$. We can now deduce

$$\left|\overline{f}(y) - \overline{f}(x)\right| = \left|\overline{f}(y) - f(t_{n,y})\right| + |f(t_{n,y}) - f(t_{m,x})| + \left|f(t_{m,x}) - \overline{f}(x)\right| < \epsilon$$

which finish the proof. ∎

Question 16

If f is defined and uniformly continuous on a bounded set E, show that f is bounded on E.

Proof. By last question, we can extend f to a continuous $\overline{f}$ onto $\overline{E}$. Now because $\overline{E}$ is compact and $\left|\overline{f}\right|$ is continuous on $\overline{E}$, by EVT, there exists $a \in \overline{E}$ such that

$$\sup_{x \in E} |f(x)| \leq \max_{x \in \overline{E}} |f(x)| = f(a)$$

∎

1.2 HW2

Question 17

Construct a two-dimensional Cantor set in the unit square $[0, 1]^2$ as follows. Subdivide the square into nine equal parts and keep only the four closed corner squares, removing the remaining region (which form a cross). Then repeat this process in a suitably scaled version for the remaining squares, ad infinitum. Show that the resulting set is perfect, has plane measure zero, and equals $\mathcal{C} \times \mathcal{C}$.

Proof. Let $\mathcal{C}'_n \subseteq \mathbb{R}^2$ be the result after the nth stage of removal, and let $\mathcal{C}_n \subseteq \mathbb{R}$ be the result after the nth stage of removal in the construction of the classical ternary Cantor set. It is clear that

$$\mathcal{C}'_n = \mathcal{C}_n \times \mathcal{C}_n \text{ for all } n$$

It then follows

$$\bigcap_n \mathcal{C}'_n = \bigcap_n \mathcal{C}_n \times \mathcal{C}_n = \mathcal{C} \times \mathcal{C}$$

The fact that $\mathcal{C} \times \mathcal{C}$ has plane measure zero follows from Lemma 1.2.1. Fix $(a, b) \in \mathcal{C} \times \mathcal{C}$. Because $\mathcal{C}$ is perfect, there exists some $b' \in \mathcal{C}$ such that

$$0 < |b' - b| < \epsilon$$

To see that $\mathcal{C}'$ is perfect, one see that

$$(a, b) \neq (a, b') \text{ and } (a, b') \in \mathcal{C}' \times \mathcal{C}' \text{ and } |(a, b) - (a, b')| = |b' - b| < \epsilon$$

∎

Question 18

Construct a subset of $[0, 1]$ in the same manner as the Cantor set, except that at the kth stage, each interval removed has length $\delta 3^{-k}, 0 < \delta < 1$. Show that the resulting set is perfect, has measure $1 - \delta$, and contains no intervals.

Proof. Let $\mathcal{C}'_n \subseteq \mathbb{R}$ be the result after the nth stage of removal according to the description. Clearly, each $\mathcal{C}'_n$ has 2^n amount of connected component, we then can compute the length of $\mathcal{C}' \triangleq \bigcap \mathcal{C}'_n$ to be

$$1 - \sum_{k=1}^{\infty} 2^{k-1} \delta 3^{-k} = 1 - \frac{\frac{\delta}{3}}{1 - \frac{2}{3}} = 1 - \delta$$

Since each $\mathcal{C}_n'$ has 2^n amount of connected component of equal length and $\mathcal{C}_n' \subseteq [0,1]$, we know the length of each connected component of $\mathcal{C}_n'$ must not be greater than $\frac{1}{2^n}$. It then follows that no interval $[a, a+h]$ can be contained by all $\mathcal{C}_n'$ because if $[a, a+h]$ is a subset of some connected component of $\mathcal{C}_k'$ of some k, then the measure $h = |[a, a+h]|$ must be smaller than $\frac{1}{2^k}$, which is false when k is large enough. ■

Question 19

If E_k is a sequence of sets with $\sum |E_k|_e < \infty$, show that $\limsup_{n\to\infty} E_n$ has measure zero.

Proof. Note that

$$\sum_{k=N}^{\infty} |E_k|_e = \left(\sum_{k=1}^{\infty} |E_k|_e - \sum_{k=1}^{N-1} |E_k|_e \right) \to 0 \text{ as } N \to \infty$$

and note for all N we have

$$\bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} E_k \subseteq \bigcup_{k=N}^{\infty} E_k$$

Then for arbitrary ϵ, if we let N satisfy $\sum_{k=N}^{\infty} |E_k|_e < \epsilon$, we see that

$$\left| \limsup_{n\to\infty} E_n \right|_e = \left| \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} E_k \right|_e \leq \left| \bigcup_{k=N}^{\infty} E_k \right|_e \leq \sum_{k=N}^{\infty} |E_k|_e < \epsilon$$

■

Question 20

If E_1, E_2 are measurable, show that

$$|E_1 \cup E_2| + |E_1 \cap E_2| = |E_1| + |E_2|$$

Proof. Observe the following expression of each set in disjoint union

(a) $E_1 = (E_1 \setminus E_2) \sqcup (E_1 \cap E_2)$

(b) $E_2 = (E_2 \setminus E_1) \sqcup (E_1 \cap E_2)$

(c) $E_1 \cup E_2 = (E_1 \setminus E_2) \sqcup (E_1 \cap E_2) \sqcup (E_2 \setminus E_1)$

It now follows

$$
\begin{aligned}
|E_1 \cup E_2| + |E_1 \cap E_2| &= |E_1 \setminus E_2| + |E_1 \cap E_2| + |E_1 \cap E_2| + |E_2 \setminus E_1| \\
&= |E_1| + |E_2|
\end{aligned}
$$

■

Lemma 1.2.1. Given two subsets Z_1, Z_2 of $\mathbb{R}$, if $|Z_1| = 0$, then $|Z_1 \times Z_2| = 0$.

Proof. Let $A_n \triangleq [n, n+1)$. Because

$$
Z_1 \times Z_2 = \bigsqcup_{n \in \mathbb{Z}} Z_1 \times (A_n \cap Z_2)
$$

To show $|Z_1 \times Z_2| = 0$, we only have to $|Z_1 \times (A_n \cap Z_2)| = 0$ for all $n \in \mathbb{Z}$. In other words, we can WOLG suppose Z_2 is bounded.

Now, fix ϵ. We are required to find an countable closed cube cover $Q_n \times C_n$ for $Z_1 \times Z_2$ such that $\sum_n |Q_n \times C_n| < \epsilon$. Let $C_n = C$ for all n where C is a compact interval containing Z_2, and let Q_n be a countable compact interval cover for Z_1 such that $\sum |Q_n| < \frac{\epsilon}{|C|}$. It then follows $\sum_n |Q_n \times C_n| = \sum_n |Q_n| \, |C| < \epsilon$. ■

Theorem 1.2.2. (Product of Finite Measure Set) If E_1 and E_2 are measurable subset of $\mathbb{R}$ and $|E_1|, |E_2| < \infty$, then $E_1 \times E_2$ is measurable in $\mathbb{R}^2$ and

$$
|E_1 \times E_2| = |E_1| \, |E_2|
$$

Proof. Write $E_1 \triangleq H_1 \sqcup Z_1$ and $E_2 \triangleq H_2 \sqcup Z_2$ where $H_1, H_2 \in F_\sigma$ and $|H_1| = |E_1|$ and $|H_2| = |E_2|$. Now observe

$$
E_1 \times E_2 = (H_1 \times H_2) \cup (Z_1 \times E_2) \cup (E_1 \times Z_2)
$$

Note that if we write $H_1 = \bigcap F_{1,n}$ and $H_2 = \bigcap F_{2,n}$, we see $H_1 \times H_2 = \bigcap F_{1,n} \times F_{2,n} \in F_\sigma$ in $\mathbb{R}^2$, it now follows from Lemma 1.2.1 that $E_1 \times E_2$ is measurable.

Now, let S_n be a decreasing sequence of open set containing E_1 such that $|S_n \setminus E_1| < \frac{1}{n}$, and let T_n be a decreasing sequence of open set containing E_2 such that $|T_n \setminus E_2| < \frac{1}{n}$. In other words,

$$
E_1 = S \setminus Z_1 \text{ and } E_2 = T \setminus Z_2 \text{ where } \begin{cases} S \triangleq \bigcap S_n \\ T \triangleq \bigcap T_n \\ |Z_1| = |Z_2| = 0 \end{cases}
$$

We now have

$$S \times T = (E_1 \times E_2) \cup (Z_1 \times E_2) \cup (E_1 \times Z_2)$$

This then implies $|S \times T| = |S \times T|_e \leq |E_1 \times E_2|_e + |Z_1 \times E_2|_e + |E_1 \times Z_2|_e = |E_1 \times E_2|$, where the last inequality follows from Lemma 1.2.1. The reverse inequality is clear, since $E_1 \times E_2 \subseteq S \times T$. We have proved $|E_1 \times E_2| = |S \times T|$.

Now, for each n, write

$$S_n = \bigcup_{k \in \mathbb{N}} I_{k,S_n} \text{ and } T_n = \bigcup_{k \in \mathbb{N}} I_{k,T_n}$$

where $(I_{k,S_n})_k$ and $(I_{k,T_n})_k$ are non-overlapping compact interval. It then follows that

$$|S_n \times T_n| = \sum_{i,j} |I_{i,S_n} \times I_{j,T_n}| = \sum_{i,j} |I_{i,S_n}| \times |I_{j,T_n}| = \sum_i |I_{i,S_n}| \sum_j |I_{j,T_n}| = |S_n| \, |T_n|$$

Write $S \triangleq \bigcap_{n \in \mathbb{N}} S_n$ and $T \triangleq \bigcap_{n \in \mathbb{N}} T_n$. Because

(a) Each $S_n \times T_n$ is open.

(b) $|S_n \times T_n| = |S_n| \, |T_n|$ is bounded ($\because |S_n| \searrow |E_1| < \infty$).

(c) $S_n \times T_n \searrow S \times T$

We can now deduce

$$\begin{aligned} |E_1 \times E_2| = |S \times T| &= \lim_{n \to \infty} |S_n \times T_n| \\ &= \lim_{n \to \infty} |S_n| \, |T_n| \\ &= |E_1| \, |E_2| \end{aligned}$$

■

Question 21

If E_1 and E_2 are measurable subset of $\mathbb{R}$, then $E_1 \times E_2$ is a measurable subset of $\mathbb{R}^2$ and $|E_1 \times E_2| = |E_1| \, |E_2|$

Proof. Define

$$A_n \triangleq \{x \in \mathbb{R} : n \leq x < n + 1\}$$

Because

$$E_1 = \bigcup_{n\in\mathbb{Z}} E_1 \cap A_n \text{ and } E_2 = \bigcup_{k\in\mathbb{Z}} E_2 \cap A_k$$

We can deduce

$$E_1 \times E_2 = \bigcup_{n,k\in\mathbb{Z}} (E_1 \cap A_n) \times (E_2 \cap A_k)$$

Note that Theorem 1.2.2 tell us $(E_1 \cap A_n) \times (E_2 \cap A_k)$ is measurable, which implies $E_1 \times E_2$ is measurable. Theorem 1.2.2 also tell us $|(E_1 \cap A_n) \times (E_2 \cap A_k)| = |E_1 \cap A_n| \, |E_2 \cap A_k|$, which allow us to deduce

$$\begin{aligned} |E_1 \times E_2| = \sum_{n,k\in\mathbb{Z}} |(E_1 \cap A_n) \times (E_2 \cap A_k)| &= \sum_{n,k\in\mathbb{Z}} |E_1 \cap A_n| \, |E_2 \cap A_k| \\ &= \sum_{n\in\mathbb{Z}} |E_1 \cap A_n| \sum_{k\in\mathbb{Z}} |E_2 \cap A_k| = |E_1| \, |E_2| \end{aligned}$$

■

Question 22

Give an example that shows that the image of a measurable set under a continuous transformation may not be measurable. See also Exercise 10 of Chapter 7.

Proof. Consider the Cantor-Lebesgue function denoted by $f : [0,1] \to [0,1]$ and denote the classical ternary Cantor set by $\mathcal{C}$. Let V be a Vitali set contained by $[0,1]$. Because $f(\mathcal{C}) = [0,1]$, we know there exists $E \subseteq \mathcal{C}$ such that $f(E) = V$. Such E is measurable since $|E|_e \le |\mathcal{C}| = 0$, yet its continuous image $V = f(E)$ is by definition non-measurable. ■

Question 23

Show that there exists disjoint $E_1, E_2, \ldots$ such that $|\bigcup E_k|_e < \sum |E_k|_e$ with strict inequality.

Proof. Let V be a Vitali Set contained by $[0,1]$. Enumerate $[0,1] \cap \mathbb{Q}$ by x_n. Define

$$E_n \triangleq \{v + x_n \in \mathbb{R} : v \in V\} \text{ for all } n$$

The sequence E_n is disjoint, since if $p \in E_n \cap E_m$, then there exists some pair v_n, v_m belong to V such that

$$v_n + x_n = p = v_m + x_m \tag{1.6}$$

which is impossible, since Equation 1.6 implies that $v_n \neq v_m$ and v_n, v_m are of difference of a rational number.

Now, note that for arbitrary n and $v \in V$, because $v \in V \subseteq [0,1]$ and $x_n \in [0,1]$, we have $v + x_n \in [0,2]$. This implies

$$\bigsqcup_n E_n \subseteq [0,2] \text{ and } \left|\bigsqcup_n E_n\right|_e \leq 2$$

Because V is non-measurable by definition, we know $|V|_e > 0$, and since outer measure is translation invariant, we can now deduce

$$\sum_n |E_n|_e = \sum_n |V|_e = \infty > 2 \geq \left|\bigsqcup_n E_n\right|_e$$

■

Question 24

Show that there exists decreasing sequence E_k of sets such that

(a) $E_k \searrow E$.

(b) $|E_k|_e < \infty$.

(c) $\lim_{k\to\infty} |E_k|_e > |E|_e$

Proof. Let V be a Vitali Set contained by $[0,1]$. Enumerate $[0,1] \cap \mathbb{Q}$ by x_n. Define

$$V + x_n \triangleq \{v + x_n \in \mathbb{R} : v \in V\}$$

In last question, we have proved that $V + x_n$ is pairwise disjoint. Define for all $n \in \mathbb{N}$

$$E_n \triangleq \bigsqcup_{k \geq n} V + x_k$$

Observe that

$$E_k \searrow \bigcap E_n = \varnothing$$

which implies $|\bigcap E_n|_e = 0$, but

$$\lim_{n\to\infty} |E_n|_e = \lim_{n\to\infty} \left|\bigsqcup_{k\geq n} V + x_k\right| \geq \lim_{n\to\infty} |V + x_n| = |V| > 0$$

■

Question 25

Let Z be a subset of $\mathbb{R}$ with measure zero. Show that the set $\{x^2 : x \in Z\}$ also has measure zero.

Proof. Fix $Z_n \triangleq Z \cap [-n, n]$. Since

$$\left|\{x^2 : x \in Z\}\right| \leq \sum_{n=1}^{\infty} \left|\{x^2 : x \in Z_n\}\right|_e$$

We only have to prove

$$\left|\{x^2 : x \in Z_n\}\right|_e = 0 \text{ for all } n$$

Fix ϵ, n. Let I_k be a compact interval cover of Z_n such that $\sum |I_k| < \frac{\epsilon}{2n}$. We shall suppose $I_k \subseteq [-n, n]$, since if not, we can just let $I'_k \triangleq I_k \cap [-n, n]$.

Now, define

$$I_k^2 \triangleq \{x^2 : x \in I_k\}$$

Clearly, I_k^2 are all compact intervals, and if we write $I_k \triangleq [a_k, b_k]$, we have the following inequalities

$$\begin{cases} 0 \leq a_k \leq b_k \implies \left|I_k^2\right| = b_k^2 - a_k^2 = |I_k| (b_k + a_k) \leq 2n |I_k| \\ a_k \leq 0 \leq b_k \implies \left|I_k^2\right| = \max\{a_k^2, b_k^2\} \leq (b_k - a_k)^2 = |I_k| (b_k - a_k) \leq 2n |I_k| \\ a_k \leq b_k \leq 0 \implies \left|I_k^2\right| = a_k^2 - b_k^2 = |I_k| (-a_k - b_k) \leq 2n |I_k| \end{cases}$$

Note that $\{I_k^2\}_{k \in \mathbb{N}}$ is a compact interval cover of $\{x^2 : x \in Z_n\}$, we now see

$$\left|\{x^2 : x \in Z_n\}\right|_e \leq \sum_k \left|I_k^2\right| \leq 2n \sum |I_k| < \epsilon$$

∎

1.3 HW3

Question 26

Let f be a simple function, taking its distinct values on disjoint sets $E_1, \dot{;} E_N$. Show that f is measurable if and only if $E_1, \dots, E_N$ are measurable.

Proof. ∎

Question 27

Let f be defined and measurable on $\mathbb{R}^n$. If T is a nonsingular linear transformation of $\mathbb{R}^n$, show that $f(T\mathbf{x})$ is measurable. (If $E_1 = \{\mathbf{x} : f(\mathbf{x}) > a\}$, and $E_2 = \{\mathbf{x} : f(T\mathbf{x}) > a\}$, show that $E_2 = T^{-1}E_1$)

Proof. ∎

Question 28

Give an example to show that $\phi \circ f$ may not be measurable if $\phi, f : \mathbb{R} \to \mathbb{R}$ are measurable and finite. (Let F be the Cantor-Lebesgue function and let f be its inverse suitably defined. Let ϕ be the characteristic function of a set of measure zero whose image under F is not measurable.) Show that the same may be true even if f is continuous. (Let $g(x) = x + F(x)$ and consider $f = g^{-1}$)

Proof. ∎

Question 29

(a) Show that the limit of a decreasing (increasing) sequence of functions upper (lower) semicontinuous at $\mathbf{x}_0$ is upper (lower) semicontinuous at $\mathbf{x}_0$. In particular, the limit of a decreasing (increasing) sequence of functions continuous at $\mathbf{x}_0$ is upper (lower) semicontinuous at $\mathbf{x}_0$.

(b) Let f be upper semicontinuous and less than ∞ on $[a, b]$. Show that there exists continuous f_k on $[a, b]$ such that $f_k \searrow f$. (First show that there exist continuous f_k on $[a, b]$ such that $f_k \searrow f$)

Proof. ∎

Question 30

Let f_k be a sequence of measurable function defined on a measurable set E with finite measure. If $|f_k(\mathbf{x})| \leq M_{\mathbf{x}} < \infty$ for all k and for each $\mathbf{x} \in E$, show that given $\epsilon > 0$, there exists closed $F \subseteq E$ and finite M such that $|E - F| < \epsilon$ and $|f_k(\mathbf{x})| \leq M$ for all k and $\mathbf{x} \in F$.

Proof. ∎

Question 31

If f is measurable on E, define $\omega_f(a) \triangleq |f > a|$ for $a \in \mathbb{R}$. If $f_k \nearrow f$, show $\omega_{f_k} \nearrow \omega_f$. If $f_k \xrightarrow{m} f$, show that $\omega_{f_k} \to \omega_f$ at each point of continuity of ω_f. (For the second part, show that if $f_k \xrightarrow{m} f$, then $\limsup_{k\to\infty} \omega_{f_k}(a) \leq \omega_f(a - \epsilon)$ and $\liminf_{k\to\infty} \omega_{f_k}(a) \geq \omega_f(a + \epsilon)$ for all $\epsilon > 0$).

Proof. ∎

Question 32

If f is measurable and finite almost everywhere on $[a, b]$, show that given $\epsilon > 0$, there ix a continuous g on $[a, b]$ such that $|f \neq g| < \epsilon$. Formulate and prove a similar result in $\mathbb{R}^n$ by combining Lusin's Theorem with the Tietze extension Theorem.

Proof. ∎

1.4 Brunn-Minkowski Inequality

Abstract

This HW assignment require us to prove Brunn-Minkowski Inequality.

We first introduce some notation. Given two sets $A, B \subseteq \mathbb{R}^d$ and a point $p \in \mathbb{R}^d$, we write

$$A + p \triangleq \{a + p \in \mathbb{R}^d : a \in A\}$$

and write

$$A + B \triangleq \{a + b \in \mathbb{R}^d : a \in A \text{ and } b \in B\}$$

Note that elementary set theory tell us

$$(A + p) + (B + q) = (A + B) + (p + q) \tag{1.7}$$

Theorem 1.4.1. (Brunn-Minkowski Inequality for Bricks) Suppose A, B are two **bricks**, i.e., A is of the form $\prod_{j=1}^{d}[x_j, y_j]$, and so is B. We have

$$|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}} \leq |A + B|^{\frac{1}{d}}$$

Proof. Because Lebesgue measure is translation invariant, by Equation 1.7, we can WOLG suppose

$$A = \prod_{j=1}^{d}[0, a_j] \text{ and } B = \prod_{j=1}^{d}[0, b_j]$$

It is clear that

$$A + B = \prod_{j=1}^{d}[0, a_j + b_j]$$

Now, by direct computation, we know that

$$|A + B| = \prod_{j=1}^{d}(a_j + b_j) \text{ and } |A| = \prod_{j=1}^{d} a_j \text{ and } |B| = \prod_{j=1}^{d} b_j$$

Note that by AM-GM inequality, we have

$$\frac{|A|^{\frac{1}{d}}}{|A+B|^{\frac{1}{d}}} = \Big(\prod_{j=1}^{n} \frac{a_j}{a_j+b_j}\Big)^{\frac{1}{n}} \le \frac{1}{d}\sum_{j=1}^{d} \frac{a_j}{a_j+b_j}$$

Similarly by AM-GM inequality, we have

$$\frac{|B|^{\frac{1}{d}}}{|A+B|^{\frac{1}{d}}} = \Big(\prod_{j=1}^{n} \frac{b_j}{a_j+b_j}\Big)^{\frac{1}{n}} \le \frac{1}{d}\sum_{j=1}^{d} \frac{b_j}{a_j+b_j}$$

Adding two inequalities together, now have

$$\frac{|A|^{\frac{1}{d}}+|B|^{\frac{1}{d}}}{|A+B|^{\frac{1}{d}}} \le \frac{1}{d}\sum_{j=1}^{d} \frac{a_j+b_j}{a_j+b_j} = 1$$

The result then follows from multiplying both side with $|A+B|^{\frac{1}{d}}$. ■

Theorem 1.4.2. (Brunn-Minkowski Inequality for finite union of non-overlapping of bricks) Suppose A is a union of a finite collection of non-overlapping brick and so is B. We have

$$|A|^{\frac{1}{d}}+|B|^{\frac{1}{d}} \le |A+B|^{\frac{1}{d}}$$

Proof. We prove by induction on the sum k of the amount of bricks consisting A and the amount of bricks consisting B. The base case $k=2$ have been proved by Theorem 1.4.1. Suppose the proposition hold true when $k \le r$. Let $k = r+1$. Because the bricks consisting of A are non-overlapping, by a translation (and renaming axis if necessary), we can suppose the following proposition.

> Proposition 1: Both $A^+ \triangleq A \cap \{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \ge 0\}$ and $A^- \triangleq A \cap \{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \le 0\}$ are union of collection of non-overlapping bricks, with each collection containing at least one fewer brick than A.

Proposition 1 hold because if we write $A = A_1 \cup \cdots \cup A_m$ where $A_1, \dots, A_m$ are non-overlapping bricks, then by translation and remaining axis, we can suppose A_1, A_2 lie in distinct closed subspace, either $\{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \ge 0\}$ or $\{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \le 0\}$, while for all $n \ge 3$, $A_n \cap \{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \ge 0\}$ is either empty or also a brick.

Now, note that $h : \mathbb{R} \to \mathbb{R}$ defined by

$$h(t) \triangleq \Big|\Big(B + (t, 0, \dots, 0)\Big) \cap \{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \ge 0\}\Big|$$

is clearly a continuous function. (If B consists of p bricks, then h can be written as a finite sum of continuous function with compact support, $\sum_{k=1}^{p} h_k$) Then by IVT, we can translate B to let B satisfy

$$\frac{|A^+|}{|A|} = \frac{|B^+|}{|B|} \text{ where } B^+ \triangleq B \cap \{\mathbf{x} \in \mathbb{R}^d : x_1 \geq 0\} \tag{1.8}$$

Define $B^- \triangleq B \cap \{\mathbf{x} \in \mathbb{R}^d : \mathbf{x}_1 \leq 0\}$. With reason similar to that of Proposition 1, we know B^+ and B^- are both union of collection of non-overlapping bricks, with each collection containing bricks no more than B. Therefore, with Proposition 1, we can deduce that the sum of the amount of bricks consisting A^+ (resp. A^-) and the amount bricks consisting B^+ (resp. B^-) is at least one fewer than $r+1$. Then because the proposition hold true for $k \leq r$, we now have

$$\left|A^+\right|^{\frac{1}{d}} + \left|B^+\right|^{\frac{1}{d}} \leq \left|A^+ + B^+\right|^{\frac{1}{d}} \text{ and } \left|A^-\right|^{\frac{1}{d}} + \left|B^-\right|^{\frac{1}{d}} \leq \left|A^- + B^-\right|^{\frac{1}{d}}$$

Note that for each $\mathbf{x}$ in the interior of $A^+ + B^+$, we must have $\mathbf{x}_1 > 0$, and for each $\mathbf{y}$ in the interior of $A^- + B^-$, we must have $\mathbf{y}_1 < 0$. This implies that $(A^+ + B^+)$ and $(A^- + B^-)$ are non-overlapping. Now, because

$$A + B = (A^+ + B^+) \cup (A^- + B^-)$$

if we define $\rho \triangleq \frac{|A^+|}{|A|}$, from Equation 1.8 we can finally deduce

$$\begin{aligned}
|A+B| &= \left|A^+ + B^+\right| + \left|A^- + B^-\right| \\
&\geq \left(\left|A^+\right|^{\frac{1}{d}} + \left|B^+\right|^{\frac{1}{d}} \right)^d + \left(\left|A^-\right|^{\frac{1}{d}} + \left|B^-\right|^{\frac{1}{d}} \right)^d \\
(\because \frac{|A^-|}{|A|} = \frac{|B^-|}{|B|} = 1-\rho) \quad &= \left((\rho\,|A|)^{\frac{1}{d}} + (\rho\,|B|)^{\frac{1}{d}} \right)^d + \left(((1-\rho)\,|A|)^{\frac{1}{d}} + ((1-\rho)\,|B|)^{\frac{1}{d}} \right)^d \\
&= \left(\rho^{\frac{1}{d}}(|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}}) \right)^d + \left((1-\rho)^{\frac{1}{d}}(|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}}) \right)^d \\
&= (\rho + 1 - \rho)(|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}})^d \\
&= (|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}})^d
\end{aligned}$$

This then give us the desired inequality

$$|A+B|^{\frac{1}{d}} \geq |A|^{\frac{1}{d}} + |B|^{\frac{1}{d}}$$

■

Theorem 1.4.3. (Brunn-Minkowski Inequality for bounded open set) Suppose A, B are both bounded open subset of $\mathbb{R}^d$. We have

$$|A|^{\frac{1}{d}} + |B|^{\frac{1}{d}} \leq |A+B|^{\frac{1}{d}}$$

Proof. Note that $A+B$ is also open since it is a union of the open sets:

$$A+B=\bigcup_{\mathbf{b}\in B} A+\mathbf{b}$$

It then follows that $A+B$ is Lebesgue measurable, so it makes sense for us to write $|A+B|$. By a proposition taught in class, we can let

$$A=\bigcup_{n\in\mathbb{N}} K_{n,a} \text{ and } B=\bigcup_{n\in\mathbb{N}} K_{n,b}$$

Fix arbitrary $\mathbf{x}\in A+B$. Let $\mathbf{a}\in A,\mathbf{b}\in B$ satisfy $\mathbf{x}=\mathbf{a}+\mathbf{b}$. Because $A=\bigcup K_{n,a}$ and $B=\bigcup K_{n,b}$, we know there exists $j_a,j_b\in\mathbb{N}$ such that $\mathbf{a}\in K_{j_a,a}$ and $\mathbf{b}\in K_{j_b,b}$. WOLG, suppose $j_a\geq j_b$. Now, because

$$\mathbf{x}=\mathbf{a}+\mathbf{b}\in\Big(\bigcup_{n=1}^{j_a} K_{n,a}\Big)+\Big(\bigcup_{n=1}^{j_a} K_{n,b}\Big)$$

and $\mathbf{x}$ is arbitrary selected from $A+B$, we have proved

$$\Big(\bigcup_{n=1}^{N} K_{n,a}\Big)+\Big(\bigcup_{n=1}^{N} K_{n,b}\Big)\nearrow A+B \text{ as } N\to\infty$$

This together with Theorem 1.4.2 then give us the desired inequality

$$\begin{aligned}
|A+B|^{\frac{1}{d}}&=\left(\lim_{N\to\infty}\left|\Big(\bigcup_{n=1}^{N} K_{n,a}\Big)+\Big(\bigcup_{n=1}^{N} K_{n,b}\Big)\right|\right)^{\frac{1}{d}}\\
&=\lim_{N\to\infty}\left|\Big(\bigcup_{n=1}^{N} K_{n,a}\Big)+\Big(\bigcup_{n=1}^{N} K_{n,b}\Big)\right|^{\frac{1}{d}}\\
&\geq\lim_{N\to\infty}\left|\bigcup_{n=1}^{N} K_{n,a}\right|^{\frac{1}{d}}+\left|\bigcup_{n=1}^{N} K_{n,b}\right|^{\frac{1}{d}}\\
&=\Big(\lim_{N\to\infty}\left|\bigcup_{n=1}^{N} K_{n,a}\right|\Big)^{\frac{1}{d}}+\Big(\lim_{N\to\infty}\left|\bigcup_{n=1}^{N} K_{n,b}\right|\Big)^{\frac{1}{d}}\\
&=|A|^{\frac{1}{d}}+|B|^{\frac{1}{d}}
\end{aligned}$$

■

Theorem 1.4.4. (Brunn-Minkowski Inequality for compact set) Suppose A,B are both compact subset of $\mathbb{R}^d$. We have

$$|A|^{\frac{1}{d}}+|B|^{\frac{1}{d}}\leq|A+B|^{\frac{1}{d}}$$

Proof. For each $\epsilon > 0$, define

$$A_\epsilon \triangleq \{\mathbf{x} \in \mathbb{R}^d : d(\mathbf{x}, A) < \epsilon\} \text{ and } B_\epsilon \triangleq \{\mathbf{x} \in \mathbb{R}^d : d(\mathbf{x}, B) < \epsilon\}$$

To see A_ϵ is open, observe that if $\mathbf{x} \in A_\epsilon$, then for all $\mathbf{y}$ in the open ball $d(\mathbf{x}, \mathbf{y}) < \frac{\epsilon - d(\mathbf{x}, A)}{2}$, we can pick some $\mathbf{z} \in A$ satisfying $d(\mathbf{x}, \mathbf{z}) < d(\mathbf{x}, A) + \frac{\epsilon}{2}$ to have

$$\begin{aligned} d(\mathbf{y}, A) &\leq d(\mathbf{y}, \mathbf{z}) \\ &\leq d(\mathbf{x}, \mathbf{z}) + d(\mathbf{x}, \mathbf{y}) \\ &\leq d(\mathbf{x}, \mathbf{z}) + \frac{\epsilon - d(\mathbf{x}, A)}{2} \\ &\leq d(\mathbf{x}, \mathbf{z}) - d(\mathbf{x}, A) + \frac{\epsilon}{2} < \epsilon \text{ implying } \mathbf{y} \in A_\epsilon \end{aligned}$$

Similar argument shows that B_ϵ are open. To see $A_\epsilon \searrow A$, note that for all $\mathbf{x} \notin A$, because $d(\mathbf{z}, \mathbf{x})$ is a function continuous in the variable $\mathbf{z}$ and A is compact, by EVT we have

$$d(\mathbf{x}, A) = d(\mathbf{x}, \mathbf{z}) > 0 \text{ for some } \mathbf{z} \in A$$

Note that the inequality hold because $\mathbf{z} \in A \implies \mathbf{x} \neq \mathbf{z}$. Similar argument shows that $B_\epsilon \searrow B$. ■

Chapter 2

Complex Analysis HW

2.1 HW1

Theorem 2.1.1.

$$(1+i)^n, \frac{(1+i)^n}{n}, \frac{n!}{(1+i)^n} \text{ all diverge as } n \to \infty$$

Proof. Note that

$$|(1+i)^n| = 2^{\frac{n}{2}} \to \infty \text{ as } n \to \infty$$

This implies $(1+i)$ is unbounded, thus diverge.

Note that

$$\left|\frac{(1+i)^n}{n}\right| = \frac{(\sqrt{2})^n}{n}$$

Observe

$$\begin{aligned}\frac{(\sqrt{2})^n}{n} = \frac{[(\sqrt{2}-1)+1]^n}{n} &= \frac{\sum_{k=0}^{n} \binom{n}{k}(\sqrt{2}-1)^k}{n} \\ &\geq \frac{\binom{n}{2}(\sqrt{2}-1)^2}{n} = (n-1)[\frac{(\sqrt{2}-1)^2}{2}] \to \infty \text{ as } n \to \infty\end{aligned}$$

This implies $\frac{(1+i)^n}{n}$ is unbounded, thus diverge.

Note that

$$\left|\frac{n!}{(1+i)^n}\right| = \frac{n!}{(\sqrt{2})^n}$$

Note that for all $k \geq 8$, we have

$$\frac{k}{\sqrt{2}} \geq \frac{\sqrt{8}}{\sqrt{2}} = 2$$

This implies

$$\frac{n!}{(\sqrt{2})^n} = \prod_{k=1}^{n} \frac{k}{\sqrt{2}} = \frac{7!}{(\sqrt{2})^7} \prod_{k=8}^{n} \frac{k}{\sqrt{2}} \geq \frac{7!}{(\sqrt{2})^7} \prod_{k=8}^{n} 2 \geq \frac{7! 2^{n-8+1}}{(\sqrt{2})^7} \to \infty$$

which implies $\frac{n!}{(1+i)^n}$ is unbounded, thus diverge. ∎

Theorem 2.1.2.

$$n! z^n \text{ converge } \iff z = 0$$

Proof. If $z = 0$, then $n! z^n = 0$ for all n, which implies $n! z^n \to 0$. Now, suppose $z \neq 0$. Let $M \in \mathbb{N}$ satisfy $|z| > \frac{1}{M}$. Observe

$$|n! z^n| = \left| \prod_{k=1}^{n} kz \right| = \left| \prod_{k=1}^{2M-1} kz \right| \left| \prod_{k=2M}^{n} kz \right| \geq \left| \prod_{k=1}^{2M-1} kz \right| \left| \prod_{k=2M}^{n} 2Mz \right| \geq \left| \prod_{k=1}^{2M-1} kz \right| 2^{n-2M+1} \to \infty$$

This implies $n! z^n$ is unbounded, thus diverge. ∎

Theorem 2.1.3.

$$u_n \to u \implies v_n \triangleq \sum_{k=1}^{n} \frac{u_k}{n} \to u$$

Proof. Because

$$\sum_{k=1}^{n} \frac{u_k}{n} = \sum_{k \leq \sqrt{n}} \frac{u_k}{n} + \sum_{\sqrt{n} < k \leq n} \frac{u_k}{n}$$

It suffices to prove

$$\sum_{k \leq \sqrt{n}} \frac{u_k}{n} \to 0 \text{ and } \sum_{\sqrt{n} < k \leq n} \frac{u_k}{n} \to u \text{ as } n \to \infty$$

Because u_n converge, we can let M bound $|u_n|$. Observe

$$\left| \sum_{k \leq \sqrt{n}} \frac{u_k}{n} \right| \leq \sum_{k \leq \sqrt{n}} \left| \frac{u_k}{n} \right| \leq \sum_{k \leq \sqrt{n}} \frac{M}{n} \leq \frac{M\sqrt{n}}{n} = \frac{M}{\sqrt{n}} \to 0 \text{ as } n \to 0 \text{ (done)}$$

Because

$$\sum_{\sqrt{n}<k\leq n}\frac{u_k}{n}=\frac{n-\lceil\sqrt{n}\rceil+1}{n}\sum_{\sqrt{n}<k\leq n}\frac{u_k}{n-\lceil\sqrt{n}\rceil+1}$$

and

$$\lim_{n\to\infty}\frac{n-\lceil\sqrt{n}\rceil+1}{n}=1$$

We can reduce the problem into proving

$$\lim_{n\to\infty}\sum_{\sqrt{n}<k\leq n}\frac{u_k}{n-\lceil\sqrt{n}\rceil+1}=u$$

Fix ϵ. Let N satisfy that for all $n\geq N$, we have $|u_n-u|<\epsilon$. Then for all $n\geq N^2$, we have

$$\begin{aligned}\left|\left(\sum_{\sqrt{n}<k\leq n}\frac{u_k}{n-\lceil\sqrt{n}\rceil+1}\right)-u\right|&=\left|\sum_{\sqrt{n}<k\leq n}\frac{u_k-u}{n-\lceil\sqrt{n}\rceil+1}\right|\\&\leq\sum_{\sqrt{n}<k\leq n}\frac{|u_k-u|}{n-\lceil\sqrt{n}\rceil+1}\\&\leq\sum_{\sqrt{n}<k\leq n}\frac{\epsilon}{n-\lceil\sqrt{n}\rceil+1}=\epsilon\text{ (done)}\end{aligned}$$

■

2.2 Exercise 1

Let R be a complex algebra with 1_A and $a \in R$. Given a complex polynomial

$$f(Z) = a_0 + a_1 Z + \cdots + a_n Z^n,$$

we define the evaluation of f at a by

$$f(a) = a_0 1_A + a_1 a + \cdots + a_n a^n.$$

Question 33

Let $R = \mathbb{C}$ and $a = 1 + i$. Given $f(Z) = Z^3$. Evaluate $f(a)$.

Proof. $f(a) = (1+i)^3 = 2i(1+i) = -2 + 2i$ ■

Question 34

Let $R = M_{2\times 2}(\mathbb{C})$ be the algebra of 2×2 complex matrices. Take

$$a = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$$

and $g(Z) = 3 + 2Z$. Evaluate $g(a)$.

Proof.

$$g(a) = \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} + \begin{bmatrix} 2 & -2 \\ 2 & 2 \end{bmatrix} = \begin{bmatrix} 5 & -2 \\ 2 & 5 \end{bmatrix}$$

■

Question 35

Let R be the algebra of complex valued periodic functions of period 2π, i.e., $a \in R$ is a continuous function $a : \mathbb{R} \to \mathbb{C}$ so that $a(x + 2\pi) = a(x)$. Let $e(x) = \cos x + i \sin x$ and

$$h(Z) = 1 + Z + Z^2 + \cdots + Z^9.$$

Find $h(e)$.

Proof. Note that

$$\begin{aligned}(\cos x + i \sin x)(\cos y + i \sin y) &= (\cos x \cos y - \sin x \sin y) + i(\sin x \cos y + \cos x \sin y) \\ &= \cos(x+y) + i \sin(x+y)\end{aligned}$$

This give us

$$h(e) = \sum_{k=0}^{9} \cos(kx) + i\sin(kx)$$

$\blacksquare$

2.3 HW2

Theorem 2.3.1. (Root Test is Stronger Than Ratio Test)

$$\liminf_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right| \le \liminf_{n\to\infty}\sqrt[n]{|z_n|} \le \limsup_{n\to\infty}\sqrt[n]{|z_n|} \le \limsup_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right|$$

Proof. Fix ϵ and WOLG suppose $\liminf_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right| > 0$. We prove

$$\liminf_{n\to\infty}\sqrt[n]{|z_n|} \ge \liminf_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right| - \epsilon$$

Let $\alpha \in \mathbb{R}$ satisfy

$$\liminf_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right| - \epsilon < \alpha < \liminf_{n\to\infty}\left|\frac{z_{n+1}}{z_n}\right|$$

Let N satisfy

$$\text{For all } n \ge N, \left|\frac{z_{n+1}}{z_n}\right| > \alpha$$

We then see

$$\sqrt[N+n]{|z_{N+n}|} \ge \sqrt[N+n]{|z_N|\,\alpha^n} = \alpha\Big(\frac{|z_N|^{\frac{1}{N+n}}}{\alpha^{\frac{N}{N+n}}}\Big) \to \alpha \text{ as } n \to \infty \text{ (done)}$$

The proof for the other side is similar. ∎

Question 36

Find the radius of convergence of the following series:

(a) $\sum \frac{z^n}{n}$.

(b) $\sum \frac{z^n}{n!}$.

(c) $\sum n! z^n$.

(d) $\sum n^k z^n$ where k is a positive integer.

(e) $\sum z^{n!}$.

Proof. We know

$$n^{\frac{1}{n}} = e^{\frac{\ln n}{n}} \to 1 \text{ as } n \to \infty \tag{2.1}$$

Equation 2.1 implies $n^{\frac{-1}{n}} \to 1$ as $n \to \infty$ and that $\sum \frac{z^n}{n}$ has radius of convergence 1. Equation 2.1 also implies $n^{\frac{k}{n}} \to 1$ and $\sum n^k z^n$ has radius of convergence 1.

We know

$$\lim_{n\to\infty} \frac{(n+1)!}{n!} = \infty$$

Then Theorem 2.3.1 tell us

$$\lim_{n\to\infty} (n!)^{\frac{1}{n}} = \infty \tag{2.2}$$

which implies that $\sum n! z^n$ has radius of convergence 0 and $\sum \frac{z^n}{n!}$ has radius of convergence ∞. Note that

$$\sum z^{n!} = \sum a_n z^n \text{ where } a_n = \begin{cases} 1 & \text{if } n = k! \text{ for some } k \\ 0 & \text{otherwise} \end{cases}$$

It is then clear that

$$\limsup_{n\to\infty} (a_n)^{\frac{1}{n}} = 1$$

and the radius is 1. ∎

Question 37

The 0th order Bessel function $J_0(z)$ is defined by the power series

$$J_0(z) = \sum_{n=0}^{\infty} (-1)^n \frac{1}{(n!)^2} \frac{z^n}{2n}$$

Find its radius of convergence.

Proof. Equation 2.1 and Equation 2.2 tell us

$$\lim_{n\to\infty} (2n(n!)^2)^{\frac{1}{n}} = \infty$$

which implies that the radius of convergence of $J_0(z)$ is ∞. ∎

Theorem 2.3.2. (Abel's Test for Power Series) Suppose $a_n \to 0$ monotonically and $\sum a_n z^n$ has radius of convergence R .

$$\text{The power series } \sum a_n z^n \text{ at least converge on } \overline{D_R(0)} \setminus \{R\}$$

Proof. Note that

$$\sum \frac{a_n}{R^n} z^n \text{ has radius of convergence } R$$

Fix $z \in \overline{D_R(0)} \setminus \{R\}$. Note that

$$\left| \sum_{n=0} \frac{z^n}{R^n} \right| = \left| \frac{1 - (\frac{z}{R})^{N+1}}{1 - \frac{z}{R}} \right| \leq \frac{2}{\left|1 - \frac{z}{R}\right|} \text{ for all } N$$

It then follows from Dirichlet's Test that $\sum a_n (\frac{z}{R})^n$ converge. ∎

Question 38

Suppose that $\sum a_n z^n$ has radius of convergence R and let C be the circle $\{z \in \mathbb{C} : |z| = R\}$. Prove or disprove

(a) If $\sum a_n z^n$ converge at every point on C, except possibly one, then it converges absolutely every where on C

Proof. Consider $a_n \triangleq \frac{1}{n}$ for all $n \in \mathbb{N}$ and $a_0 \triangleq 1$. Then $\sum a_n z^n$ has convergence radius 1. Since $a_n \searrow 0$, it follows from Theorem 2.3.2, $\sum a_n z^n$ converge everywhere on $C \setminus \{1\}$. Observe that when $z = 1$, the series is just harmonic series, which diverge. ∎

Question 39

If $\sum a_n z^n$ has radius of convergence R, find the radius of convergence of

(a) $\sum n^3 a_n z^n$.

(b) $\sum a_n z^{3n}$.

(c) $\sum a_n^3 z^n$

Proof. Since $(n^3)^{\frac{1}{n}} \to 1$, we know $\sum n^3 a_n z^n$ also had radius of convergence R. We claim that the series $\sum a_n z^{3n}$ has convergence radius $R^{\frac{1}{3}}$. If $|z| < R^{\frac{1}{3}}$, then $\left|z^3\right| < R$ and thus

$$\sum a_n (z^3)^n \text{ converge}$$

and if $|z| > R^{\frac{1}{3}}$, then $\left|z^3\right| > R$ and

$$\sum a_n (z^3)^n \text{ diverge}$$

We have proved that $\sum a_n z^{3n}$ has convergence radius $R^{\frac{1}{3}}$.

Note that given a sub-sequence $|a_{n_k}|^{\frac{1}{n_k}}$,

$|a_{n_k}|^{\frac{1}{n_k}}$ converge in extended reals if and only if $|a_{n_k}|^{\frac{3}{n_k}}$ converge in extended reals

and if the former converge to L, then the latter converge to L^3. It now follows that

$$\limsup_{n\to\infty} |a_n^3| = (\limsup_{n\to\infty} |a_n|)^3 = \frac{1}{R^3}$$

It now follows that $\sum a_n^3 z^n$ has convergence radius R^3. ∎

Theorem 2.3.3. (Summation by Part)

$$\begin{aligned} f_n g_n - f_m g_m &= \sum_{k=m}^{n-1} f_k \Delta g_k + g_k \Delta f_k + \Delta f_k \Delta g_k \\ &= \sum_{k=m}^{n-1} f_k \Delta g_k + g_{k+1} \Delta f_k \end{aligned}$$

Proof. The proof follows induction which is based on

$$f_m g_m + f_m \Delta g_m + g_m \Delta f_m + \Delta f_m \Delta g_m = f_{m+1} g_{m+1}$$

∎

Question 40

Prove that, for $z \neq 1$

$$\sum_{n=1}^{k} \frac{z^n}{n} = \frac{z}{1-z}\Big(\sum_{n=1}^{k-1} \frac{1}{n(n+1)} - \sum_{n=1}^{k-1} \frac{z^n}{n(n+1)} + \frac{1-z^k}{k}\Big)$$

Show that the series $\sum \frac{z^n}{n}$ and $\sum \frac{z^n}{n(n+1)}$ have radius of convergence 1; that the latter series converge everywhere on $|z| = 1$, while the former converges everywhere on $|z| = 1$ except $z = 1$.

Proof. We prove by induction. The base case $k = 1$ is trivial. Suppose the equality hold when $k = m$. The difference of the left hand side is clearly $\frac{z^{m+1}}{m+1}$, and the difference of the right hand side is

$$\begin{aligned}
&\frac{z}{1-z}\Big(\frac{1}{m(m+1)}-\frac{z^m}{m(m+1)}+\frac{1-z^{m+1}}{m+1}-\frac{1-z^m}{m}\Big)\\
&=\frac{z}{1-z}\cdot\frac{1-z^m+m-mz^{m+1}+(m+1)z^m-(m+1)}{m(m+1)}\\
&=\frac{z}{1-z}\cdot\frac{-mz^{m+1}+mz^m}{m(m+1)}=\frac{z(z^m-z^{m+1})}{(1-z)(m+1)}=\frac{z^{m+1}}{m+1}
\end{aligned}$$

The fact that both series have radius of convergence 1 follows from $n^{\frac{1}{n}}\to 1$. Both of them converge on $\overline{D_1(0)}\setminus\{1\}$ by Theorem 2.3.2. The former clearly diverge at $z=1$, since it would be a harmonic series, and the latter converge at $z=1$ by comparison test with $\frac{1}{n(n+1)}\leq\frac{1}{n^2}$ for all $n\in\mathbb{N}$. ∎

Question 41

Suppose that the power series $\sum a_n z^n$ has a recurring sequence of coefficients; that is $a_{n+k}=a_n$ for some fixed positive integer k and all n. Prove that the series converge for $|z|<1$ to a rational function $\frac{p(z)}{q(z)}$ where p,q are polynomials, and the roots of q are all on the unit circle. What happens if $a_{n+k}=\frac{a_n}{k}$ instead?

Proof. Let

$$L^-\triangleq\min\{|a_0|,\dots,|a_{k-1}|\}\text{ and }L^+\triangleq\max\{|a_0|,\dots,|a_{k-1}|\}$$

We see that

$$1=\liminf_{n\to\infty}(L^-)^{\frac{1}{n}}\leq\lim_{n\to\infty}|a_n|^{\frac{1}{n}}\leq\limsup_{n\to\infty}(L^+)^{\frac{1}{n}}=1$$

It then follows that $\sum a_n z^n$ has convergence radius 1. Now observe that for $|z|<1$, we have

$$z^k\sum_{n=0}^{\infty}a_nz^n=\sum_{n=k}^{\infty}a_nz^n=\sum_{n=0}^{\infty}a_nz^n-\sum_{n=0}^{k-1}a_nz^n$$

This now implies

$$\sum_{n=0}^{\infty}a_nz^n=\frac{\sum_{n=0}^{k-1}a_nz^n}{1-z^k}$$

Since $q(z) = 1 - z^k$, clearly the roots are all on the unit circle. Suppose now $b_n \triangleq a_n$ for all $n < k$ and $b_{n+k} \triangleq \frac{b_n}{k}$ for all $n \geq k$. We then have

$$b_n = \frac{a_n}{k^{q(n)}} \text{ where } q \text{ is the largest integer such that } qk \leq n$$

Note that $n - q(n)$ is always smaller than k. It then follows that

$$(k^{q(n)})^{\frac{1}{n}} = k^{\frac{q(n)}{n}} = k \cdot k^{\frac{q(n)-n}{n}} \to k$$

We then see that

$$\limsup_{n\to\infty} |b_n|^{\frac{1}{n}} = \frac{\limsup_{n\to\infty} |a_n|^{\frac{1}{n}}}{k} = \frac{1}{k}$$

It then follows that $\sum b_n z^n$ has convergence radius k. Now observe that for $|z| < k$, we have

$$z^k \sum_{n=0}^{\infty} b_n z^n = \sum_{n=0}^{\infty} b_n z^{n+k} = \frac{1}{k} \sum_{n=k}^{\infty} b_n z^n = \frac{1}{k} \Big(\sum_{n=0}^{\infty} b_n z^n - \sum_{n=0}^{k-1} b_n z^n \Big)$$

This now implies

$$\sum_{n=0}^{\infty} b_n z_n = \frac{\sum_{n=0}^{k-1} b_n z^n}{k(\frac{1}{k} - z^k)}$$

$\blacksquare$

2.4 Exercises 2

Let (M, d) be a metric space, $x \in M$ and F a subset of M.

Question 42

Prove that the following statements are equivalent

(a) There exists a sequence $\{x_n\}$ in F with $x_n \neq x$ so that $\lim_{n\to\infty} x_n = x$.

(b) For any ϵ, the intersection of $B'_\epsilon(x) \triangleq \{y \in M : 0 < d(x, y) < \epsilon\}$ and F are non-empty.

Proof. If (a) is true, then for all ϵ there exists some $x_n \in F$ such that $d(x_n, x) < \epsilon$. Because $x_n \neq x$, we know that $0 < d(x_n, x)$. This now implies $x_n \in B'_\epsilon(x) \cap F$.

If (b) is true, then for all n, we simply select a point in $x_n \in B'_{\frac{1}{n}}(x) \cap F$. After such selection, we see that $x_n \neq x$ and for all ϵ, if $n > \frac{1}{\epsilon}$, then $x_n \in B'_\epsilon(x) \cap F$. ■

Question 43

Prove that the following statements are equivalent

(a) F contain all its limit point.

(b) $U = M \setminus F$ is open.

Proof. If (a) is true, then for all $p \in U$, we know that p is not a limit point of F, then from the first question, we know that there exists ϵ such that $B'_\epsilon(x) \cap F = \varnothing$. Because $x \in U = M \setminus F$ also does not belong x, we also know that $B_\epsilon(x) \cap F = \varnothing$. This then implies that $B_\epsilon(x) \subseteq U$, since $U = M \setminus F$. We have proved that U is open.

If (b) is true, then for arbitrary $p \notin F$, we know there exists some ϵ such that $B_\epsilon(x)$ is disjoint with F. Because $B'_\epsilon(x)$ is a subset of $B_\epsilon(x)$, we can deduce that $B_\epsilon(x) \cap F = \varnothing$, which from the first question implies that p is not a limit point of F. Because p is arbitrary selected from $M \setminus F$, we have proved that none of the points in $M \setminus F$ is a limit point of F. This implies that if F has any limit point, then F must contain that limit point. ■

Question 44

Prove the following statements

(a) M and $\varnothing$ are closed.

(b) The intersection of any family of closed subsets of M is closed.

(c) The union of finitely many closed subsets of M is closed.

Proof. It is clear that M is open and trivially true that $\varnothing$ is open. It then follows from the second question that M and $\varnothing$ are both closed.

Let (F_α) be a collection of closed subsets of M. Arbitrary select a limit point x of $\bigcap F_\alpha$. Let $\{x_n\}$ be a sequence in $\bigcap F_\alpha$ with $x_n \neq x$ so that $\lim_{n\to\infty} x_n = x$. Arbitrary select β. Note that $\{x_n\}$ is also a sequence in F_β that converge to x with $x_n \neq x$. This now implies that x is a limit point of F_β. Then because F_β is closed, we see that $x \in F_\beta$. Now, since β is arbitrary selected, we see $x \in \bigcap_\alpha F_\alpha$. Because x is arbitrary, we have proved $\bigcap F_\alpha$ contained all its limit points.

Let $\{F_1, \ldots, F_N\}$ be a collection of closed subsets of M. Let x be an arbitrary limit point of $\bigcup_{n=1}^N F_n$. Let $\{x_n\}$ be a sequence in $\bigcup_{n=1}^N F_n$ with $x_n \neq x$ converging to x. It is clear that there must exists some $j \in \{1, \ldots, N\}$ such that F_j contain infinite terms of $\{x_n\}$, i.e., there exists a subsequence x_{n_k} such that $x_{n_k} \in F_j$ for all k. Because $\lim_{k\to\infty} x_{n_k} = \lim_{n\to\infty} x_n = x$, we now see that x is a limit point of F_j. It then follows from F_j being closed that $x \in F_j \subseteq \bigcup_{n=1}^N F_n$. Because x is arbitrary, we have proved that $\bigcup_{n=1}^N F_n$ is closed. ∎

2.5 Exercise 3

Question 45

Provide a counterexample to the following statement: Suppose

$$f(z) = u(x,y) + iv(x,y)$$

is defined in a neighborhood of $z_0 = a + ib$. If the partial derivatives of u and v exist at (a,b) and satisfy the Cauchy-Riemann equations $u_x(a,b) = v_y(a,b)$ and $u_y(a,b) = -v_x(a,b)$, then f is holomorphic at z_0.

Proof. WOLG, let $a = b = 0$ and define

$$u(x,y) \triangleq \begin{cases} x & \text{if } y = 0 \\ y & \text{if } x = 0 \\ 0 & \text{if otherwise} \end{cases} \quad \text{and } v(x,y) \triangleq \begin{cases} -x & \text{if } y = 0 \\ y & \text{if } x = 0 \\ 0 & \text{if otherwise} \end{cases}$$

It is clear that

$$u_x = 1 = v_y \text{ and } u_y = 1 = -v_x \text{ at } (0,0)$$

but

$$\lim_{t \to 0; t \in \mathbb{R}} \frac{f(t) - f(0)}{t - 0} = \lim_{t \to 0; t \in \mathbb{R}} \frac{t - it}{t} = 1 - i$$

together with

$$\lim_{t \to 0; t \in \mathbb{R}} \frac{f(t + it) - f(0)}{t + it} = \lim_{t \to 0; t \in \mathbb{R}} \frac{0}{t + it} = 0$$

shows that f is not holomorphic at $(0,0)$. ∎

Question 46

Let $f : [a,b] \to \mathbb{R}$ be a continuous function. Suppose that f is differentiable at (a,b) and that $f'(x) = 0$ for all $x \in (a,b)$. Prove that f is a constant function.

Proof. Assume $f(x) \neq f(y)$ for some $x \neq y \in [a,b]$. By MVT, we then see there exists some t between x, y (thus $t \in (a,b)$) such that $f'(t) = \frac{f(y)-f(x)}{y-x} \neq 0$, which is impossible. CaC ∎

Question 47

Let $B = B_R(x_0)$ be the open ball in $\mathbb{R}^n$ centered at x_0 with radius $R > 0$. Prove that if $f : B \to \mathbb{R}$ is a differentiable function such that $\nabla f = 0$ on B, then f is a constant function.

Proof. Let $\mathbf{x}, \mathbf{y}$ be two points in B. We are required to show $f(\mathbf{x}) = f(\mathbf{y})$. Define $g : [0,1] \to B$ by

$$g(t) \triangleq f(\mathbf{x} + t(\mathbf{y} - \mathbf{x}))$$

Note that g is well-defined since B is convex. Because f is differentiable, we have

$$g'(t) = \nabla f(\mathbf{x} + y(\mathbf{y} - \mathbf{x})) \cdot (\mathbf{y} - \mathbf{x}) = 0$$

It then follows from the last question that

$$f(\mathbf{y}) = g(1) = g(0) = f(\mathbf{x})$$

■

Question 48

Let U be an open subset of $\mathbb{R}^n$. A function $f : U \to \mathbb{R}$ is called **locally constant** if, for each $x \in U$, there exists an open neighborhood W of x such that $W \subseteq U$ and $f : W \to \mathbb{R}$ is constant on W. Prove that f is locally constant function if and only if $\nabla f = 0$ on U.

Proof. The if part follows from the last question by taking some small enough r such that $B_r(x) \subseteq W$. We now prove the only if part. Fix arbitrary $x \in U$. Because f is locally constant at x, we know there exists some $B_r(x)$ such that f is constant on $B_r(x)$. Therefore, we can let $c \in \mathbb{R}$ satisfy

$$f(y) = c \text{ for all } y \in B_r(x)$$

To see $\nabla f(x) = 0$, just observe that for arbitrary axis $\mathbf{j}$

$$f_{\mathbf{j}}(x) = \lim_{t \to 0} \frac{f(x + t\mathbf{j}) - f(x)}{t} = 0$$

since $f(x + t\mathbf{j}) = c = f(x)$ as long as $|t| < r$. Because $\mathbf{j}$ is arbitrary, it then follows that $\nabla f(x) = 0$, and because x is arbitrary selected from U, we have proved ∇f is 0 on U. ■

Question 49

Let D be an open, connected subset of $\mathbb{R}^n$. Prove that if $f : D \to \mathbb{R}$ is a locally constant function, then f is a constant function.

Chapter 3

PDE intro HW

3.1 1.2 First Order Linear Equations

(Principle of Geometric Method) Given a first order homogeneous linear PDE with the form

$$u_x + g(x,y)u_y = 0$$

We know if a curve $\gamma(x) = (x,y)$ satisfy

$$\gamma'(x) = c_x(1, g(x,y)) \text{ for some } c_x$$

Then

$$(u \circ \gamma)'(x) = 0 \text{ for all } x$$

Since

$$\gamma'(x) = (1, \frac{dy}{dx})$$

To find γ, we only wish to solve

$$\frac{dy}{dx} = g(x,y)$$

Question 50

Solve

$$(1+x^2)u_x + u_y = 0$$

Proof. The ODE

$$\frac{dy}{dx} = \frac{1}{1+x^2}$$

has general solution $y = \arctan x + C$, so

$$u(x,y) = f(y - \arctan x)$$

■

Question 51

Solve

$$\begin{cases} yu_x + xu_y = 0 \\ u(0,y) = e^{-y^2} \end{cases}$$

In which region of the xy plane is the solution uniquely determined?

Proof. We are required to solve the ODE

$$\frac{dy}{dx} = \frac{x}{y}$$

Separating the variables and integrate

$$\int yy'dx = \int xdx \implies \frac{y^2}{2} = \frac{x^2}{2} + C$$

This now implies

$$u(x,y) = f(y^2 - x^2)$$

Initial Condition then give us

$$u = e^{x^2 - y^2}$$

■

Question 52

Solve the equation

$$u_x + u_y = 1$$

Proof. Clearly $u = \frac{x}{2} + \frac{y}{2}$ is a solution. We now solve the PDE

$$v_x + v_y = 0$$

Solving the ODE

$$\frac{dy}{dx} = 1$$

we have

$$y = x + C$$

Thus the general solution is

$$u = \frac{x}{2} + \frac{y}{2} + f(y - x)$$

■

Question 53

Solve

$$\begin{cases} u_x + u_y + u = e^{x+2y} \\ u(x, 0) = 0 \end{cases}$$

Proof. Let $\gamma(x) = x + C$, we have

$$(u \circ \gamma)' + (u \circ \gamma) = e^{3x+2C}$$

We now solve the ODE

$$y' + y = e^{3x+2C}$$

The particular solution is clearly

$$y = \frac{1}{4}e^{3x+2C}$$

Thus the general solution is

$$y = \frac{e^{3x+2C}}{4} + \tilde{C}e^{-x}$$

We then now know

$$(u \circ \gamma)(x) = \frac{e^{3x+2C}}{4} + \tilde{C}e^{-x} \tag{3.1}$$

In other words,

$$u(x, x + C) = \frac{e^{3x+2C}}{4} + \tilde{C}e^{-x}$$

Putting in the initial conditions, we have

$$0 = u(-C, 0) = \frac{e^{-C}}{4} + \tilde{C}e^{C}$$

This implies

$$\tilde{C} = \frac{-e^{-2C}}{4}$$

Putting the back into Equation 3.1, we have

$$u(x, x + C) = \frac{e^{3x+2C} - e^{-x-2C}}{4}$$

So

$$u(x, y) = \frac{e^{3x+2(y-x)} - e^{-x-2(y-x)}}{4}$$

■

Question 54

Use the coordinate method to solve the equation

$$u_x + 2u_y + (2x - y)u = 2x^2 + 3xy - 2y^2$$

Proof. Let

$$\begin{cases} \xi \triangleq 2x - y \\ \eta \triangleq x + 2y \end{cases}$$

We see

$$\begin{cases} u_\xi = \frac{2}{5}u_x - \frac{1}{5}u_y \\ u_\eta = \frac{1}{5}u_x + \frac{2}{5}u_y \end{cases}$$

We then can rewrite

$$5u_\eta + \xi u = \xi\eta \tag{3.2}$$

which clearly have particular solution

$$u = \eta - \frac{5}{\xi}$$

To solve the linear homogeneous PDE

$$5u_\eta + \xi u = 0$$

Observe that for all fixed ξ, the PDE is just an ODE whose solution is exactly $u = C_\xi e^{\frac{-\xi\eta}{5}}$. We now know the general solution for PDE 3.2 is exactly

$$u = \eta - \frac{5}{\xi} + f(\xi)e^{\frac{-\xi\eta}{5}}$$

Then

$$u = x + 2y - \frac{5}{2x - y} + e^{\frac{-(2x-y)(x+2y)}{5}} f(2x - y)$$

$\blacksquare$

3.2 1.4 Initial and Boundary Condition

Question 55

Find a solution of

$$\begin{cases} u_t = u_{xx} \\ u(x,0) = x^2 \end{cases}$$

Proof. Clearly $u = x^2 + 2t$ suffices. ■

3.3 1.5 Well Posed Problems

Given a vector field $F : \mathbb{R}^3 \to \mathbb{R}^3$, Divergence Theorem shows

$$\iiint_D \nabla \cdot F dV = \iint_{\text{bdy } D} F \cdot \mathbf{n} dS$$

Then if F is the gradient of some scalar field $f : \mathbb{R}^3 \to \mathbb{R}$, we have

$$\iiint_D \Delta f dV = \iint_{\text{bdy } D} \frac{\partial f}{\partial \mathbf{n}} dS$$

Question 56

Consider the ODE

$$\begin{cases} u'' + u = 0 \\ u(0) = 0 \text{ and } u(L) = 0 \end{cases}$$

Is the solution unique? Does the answer depend on L?

Proof. We know the general solution space is exactly spanned by $\cos x$ and $\sin x$. Because

(a) $u(0) = 0$.

(b) $\sin 0 = 0$

(c) $\cos 0 = 1$

we know the solution of our original ODE must be of the form

$$u(x) = C \sin x$$

This implies that the solution is unique if and only if $2\pi \not\equiv L \pmod{2\pi}$ ■

Question 57

Consider the ODE

$$\begin{cases} u'' + u' = f \\ u'(0) = u(0) = \frac{1}{2}(u'(l) + u(l)) \end{cases}$$

where f is given.

(a) Is the solution unique?

(b) Does a solution necessarily exist, or is there a condition that f must satisfy for existence?

Proof. The solution space of linear homogeneous ODE $u'' + u' = 0$ is spanned by e^{-x} and constant. If we add in the initial condition $u'(0) = u(0)$, then the solution space become the subspace spanned by $e^{-x} - 2$. One can check that if $u \in \text{span}(e^{-x} - 2)$, then

$$u(0) = \frac{1}{2}(u'(l) + u(l)) \text{ for all } l \in \mathbb{R}$$

We now know the solution of the original ODE is not unique, since any solution added by $e^{-x} - 2$ is again a solution.

Integrating both side on $[0, l]$, we see that given the boundary conditions, f must satisfy

$$\begin{aligned}\int_0^l f(x)dx &= \int_0^l u'' + u'dx \\ &= u(l) + u'(l) - u(0) - u'(0) = 0\end{aligned}$$

■

Question 58

Consider the Neumann problem

$$\Delta u = f(x, y, z) \text{ in } D \text{ and } \frac{\partial u}{\partial n} = 0 \text{ on } \operatorname{bdy} D$$

(a) What can we add to any solution to get another solution?

(b) Use the divergence Theorem and the PDE to show that

$$\iiint_D f(x, y, z)dxdydz = 0$$

is a necessary condition for the Neumann problem to have a solution.

Proof. Clearly, constants suffices, and observe

$$\iiint_D fdxdydx = \iiint_D \Delta udxdydz = \iiint_D \nabla \cdot (\nabla u)dxdydz = \iint_{\text{bdy}\, D} \nabla u \cdot \mathbf{n}dS = 0$$

■

Question 59

Consider the equation

$$u_x + yu_y = 0$$

with the boundary condition $u(x, 0) = \phi(x)$.

(a) $\phi(x) = x \implies$ no solution exists

(b) $\phi(x) = 1 \implies$ multiple solutions exist.

Proof. Using the geometric method, we see the characteristic curve is exactly $y = \tilde{C}e^x$. Thus the general solution is of the form

$$u(x, y) = f(e^{-x}y)$$

The boundary condition implies

$$\phi(x) = u(x, 0) = f(0)$$

The result then follows. ■

3.4 1.6 Types of Second-Order Equations

Consider the constant coefficient Linear PDE

$$u_{xx} + 2a_{12}u_{xy} + a_{22}u_{yy} + a_1u_x + a_2u_y + a_0u = 0$$

Ignoring the term with order less than 2, we have

$$u_{xx} + 2a_{12}u_{xy} + a_{22}u_{yy} = 0$$

Or equivalently

$$(\partial_x + a_{12}\partial_y)^2u + (a_{22} - a_{12}^2)\partial_{yy}u = 0$$

Now, if we set

$$x \triangleq \xi \text{ and } y \triangleq a_{12}\xi + (\left|a_{22} - a_{12}^2\right|)^{\frac{1}{2}}\eta$$

we see that

$$\begin{cases} a_{22} - a_{12}^2 > 0 \implies u_{\xi\xi} + u_{\eta\eta} = 0 \quad \text{(Elliptic)} \\ a_{22} - a_{12}^2 = 0 \implies u_{\xi\xi} = 0 \quad \text{(Parabolic)} \\ a_{22} - a_{12}^2 < 0 \implies u_{\xi\xi} - u_{\eta\eta} = 0 \quad \text{(Hyperbolic)} \end{cases}$$

More generally, if we are given

$$a_{11}u_{xx} + 2a_{12}u_{xy} + a_{22}u_{yy} = 0$$

then the discriminant is exactly

$$a_{11}a_{22} - a_{12}^2$$

Question 60

What is the type of each of the following equations.

(a) $u_{xx} - u_{xy} + u_{yy} + \cdots + u = 0.$

(b) $9u_{xx} + 6u_{xy} + u_{yy} + u_x = 0$

Proof. The discriminant for (a) and (b) are respectively $\frac{3}{4}$ are 0, thus elliptic and parabolic. ■

Question 61

Find the regions in the xy plane where the equation

$$(1+x)u_{xx} + 2xyu_{xy} - y^2u_{yy} = 0$$

is elliptic, hyperbolic, or parabolic. Sketch them.

Proof. The discriminant is exactly

$$\begin{aligned}(xy)^2 - (1+x)(-y^2) &= x^2y^2 + xy^2 + y^2 \\ &= y^2(x^2+x+1) \\ &= y^2[(x+\frac{1}{2})^2 + \frac{3}{4}]\end{aligned}$$

It then follows that the equation is parabolic if and only if $y = 0$, and hyperbolic if and only if $y \neq 0$.

■

Question 62

Reduce the elliptic equation

$$u_{xx} + 3u_{yy} - 2u_x + 24u_y + 5u = 0$$

to the form

$$v_{xx} + v_{yy} + cv = 0$$

by a change of dependent variable

$$u \triangleq ve^{\alpha x + \beta y}$$

then a change of scale

$$y' = \gamma y$$

Proof. The original elliptic equation can be written in the form

$$e^{\alpha x+\beta y}\Big[v_{xx} + 2\alpha v_x + \alpha^2 v + 3(v_{yy} + 2\beta v_y + \beta^2 v) - 2(v_x + \alpha v) + 24(v_y + \beta v) + 5v\Big] = 0$$

which implies

$$v_{xx} + 3v_{yy} + (2\alpha - 2)v_x + (6\beta + 24)v_y + (\alpha^2 + 3\beta^2 - 2\alpha + 24\beta + 5)v = 0$$

Letting $\alpha \triangleq 1$ and $\beta \triangleq -4$, we see

$$v_{xx} + 3v_{yy} + \tilde{c}v = 0$$

Letting $y \triangleq \sqrt{3}y'$, we then see

$$v_{xx} + v_{y'y'} + \tilde{c}v = 0$$

■

Question 63

Consider the equation $3u_y + u_{xy} = 0$.

(a) What is its type?

(b) Find the general solution. (Hint: Substitute $v = u_y$).

(c) With the auxiliary conditions $u(x,0) = e^{-3x}$ and $u_y(x,0) = 0$, does a solution exist? Is it unique?

Proof. Since the discriminant is exactly $\frac{-1}{4}$, the type is hyperbolic. Letting $v \triangleq u_y$, we see

$$3v + v_x = 0$$

This PDE on each horizontal line is an ODE and thus have the solution

$$u_y = v = f(y)e^{-3x}$$

Then u must be of the form

$$u = F(y)e^{-3x} + g(x)$$

Applying the initial condition $u_y(x,0) = 0$, we see

$$f(0)e^{-3x} = u_y(x,0) = 0$$

which implies $f(0) = 0$. Now apply another initial condition $u(x,0) = e^{-3x}$.

$$F(0)e^{-3x} + g(x) = u(x,0) = e^{-3x}$$

We then see the solutions exist and are not unique, since

$$\begin{cases} F(y) = 1 \\ g(x) = 0 \end{cases} \quad \text{and} \quad \begin{cases} F(y) = y^2 \\ g(x) = e^{-3x} \end{cases}$$

are both solutions. ■

3.5 2.1 The Wave Equation

Abstract

In this section, $c \in \mathbb{R}^*$.

Theorem 3.5.1. (General Solution of The Wave Equation) The general solution of the wave equation

$$u_{tt} = c^2 u_{xx}$$

is of the form

$$u = f(x+ct) + g(x-ct)$$

Proof. Observe that

$$0 = u_{tt} - c^2 u_{xx} = (\partial_t + c\partial_x)(\partial_t - c\partial_x)u$$

If we let $v = u_t - cu_x$, then we must have $v_t + cv_x = 0$. We know the general solution of v is $v = g(x-ct)$. We have reduce the problem into solving

$$u_t - cu_x = g(x-ct) \tag{3.3}$$

Now observe that for all $w : \mathbb{R} \to \mathbb{R}$

$$(\partial_t - c\partial_x)\big(w(x-ct)\big) = 2cw'(x-ct)$$

We then see the particular solution for Equation 3.3 is

$$u = \frac{1}{2c} G(x-ct)$$

and the general solution is then

$$u = f(x+ct) + \frac{1}{2c} G(x-ct)$$

■

Theorem 3.5.2. (IVP for The Wave Equation) The Initial Value Problem

$$\begin{cases} u_{tt} = c^2 u_{xx} \\ u(x,0) = \phi(x) \\ u_t(x,0) = \psi(x) \end{cases}$$

has exactly one solution

$$u(x,t) = \frac{1}{2}[\phi(x+ct) + \phi(x-ct)] + \frac{1}{2c}\int_{x-ct}^{x+ct} \psi(s)ds$$

Proof. Write $u(x,t) = f(x+ct) + g(x-ct)$. By initial condition, we know

$$f(x) + g(x) = \phi(x) \text{ and } f'(x) - g'(x) = \frac{\psi(x)}{c}$$

Differentiating the former, we also have

$$f'(x) + g'(x) = \phi'(x)$$

This then give us

$$f'(x) = \frac{\phi'(x)}{2} + \frac{\psi(x)}{2c} \text{ and } g'(x) = \frac{\phi'(x)}{2} - \frac{\psi(x)}{2c}$$

It now follows that

$$f(s) = \frac{\phi(s)}{2} + \frac{1}{2c}\int_0^s \psi(x)dx + A \text{ and } g(s) = \frac{\phi(s)}{2} - \frac{1}{2c}\int_0^s \psi(x)dx + B$$

Note that since $f(x) + g(x) = \phi(x)$, we know $B = -A$.

We now have

$$\begin{aligned} u(x,t) &= f(x+ct) + g(x-ct) \\ &= \frac{\phi(x+ct) + \phi(x-ct)}{2} + \frac{1}{2c}\int_{x-ct}^{x+ct} \psi(x)dx \end{aligned}$$

■

Question 64

Solve

$$\begin{cases} u_{tt} = c^2 u_{xx} \\ u(x,0) = e^x \\ u_t(x,0) = \sin x \end{cases}$$

Proof. Let

$$u \triangleq f(x+ct) + g(x-ct)$$

Plugging the initial conditions, we know

$$\begin{cases} f(x) + g(x) = e^x \\ f'(x) - g'(x) = \frac{\sin x}{c} \end{cases}$$

This give us

$$f'(x) = \frac{e^x + \frac{\sin x}{c}}{2} \text{ and } g'(x) = \frac{e^x - \frac{\sin x}{c}}{2}$$

Then by FTC, we have

$$\begin{cases} f(x) = \frac{e^x - \frac{\cos x}{c}}{2} + f(0) - \frac{1}{2} + \frac{1}{2c} \\ g(x) = \frac{e^x + \frac{\cos x}{c}}{2} + g(0) - \frac{1}{2} - \frac{1}{2c} \end{cases}$$

Note that $f(0) + g(0) = e^0 = 1$, which cancel the constant terms in u, i.e.

$$\begin{aligned} u &= f(x+ct) + g(x-ct) \\ &= \frac{e^{x+ct} + e^{x-ct} + \frac{-\cos(x+ct)+\cos(x+ct)}{c}}{2} \end{aligned}$$

■

Question 65

If both ϕ and ψ are odd functions of x, show that the solution of $u(x,t)$ of the wave equation is also odd in x for all t.

Proof. Suppose

$$u = f(x+ct) + g(x-ct)$$

We have

$$\begin{cases} f + g = \phi \\ f' - g' = \frac{\psi}{c} \end{cases}$$

This give us

$$f' = \frac{\phi' + \frac{\psi}{c}}{2} \text{ and } g' = \frac{\phi' - \frac{\psi}{c}}{2}$$

and

$$\begin{cases} f(x) = \frac{1}{2}\int_0^x (\phi' + \frac{\psi}{c}) ds + f(0) \\ g(x) = \frac{1}{2}\int_0^x (\phi' - \frac{\psi}{c}) ds + g(0) \end{cases}$$

that is

$$\begin{cases} f(x) = f(0) + \frac{1}{2}\Big[\phi(x) - \phi(0)\Big] + \frac{1}{2c}\int_0^x \psi(s)ds \\ g(x) = g(0) + \frac{1}{2}\Big[\phi(x) - \phi(0)\Big] - \frac{1}{2c}\int_0^x \psi(s)ds \end{cases}$$

Noting $f+g=\phi$, we now have

$$\begin{aligned} u(x,t) &= f(x+ct)+g(x-ct) \\ &= \frac{\phi(x+ct)+\phi(x-ct)}{2}+\frac{1}{2c}\int_{x-ct}^{x+ct}\psi(s)ds \end{aligned}$$

and

$$\begin{aligned} u(-x,t) &= \frac{\phi(-x+ct)+\phi(-x-ct)}{2}+\frac{1}{2c}\int_{-x-ct}^{-x+ct}\psi(s)ds \\ &= \frac{-\phi(x-ct)-\phi(x+ct)}{2}-\frac{1}{2c}\int_{x+ct}^{x-ct}\psi(-u)du \quad (\because u=-s) \\ &= \frac{-\phi(x-ct)-\phi(x+ct)}{2}+\frac{1}{2c}\int_{x+ct}^{x-ct}\psi(u)du \quad (\because \psi \text{ is odd }) \\ &= \frac{-\phi(x-ct)-\phi(x+ct)}{2}-\frac{1}{2c}\int_{x-ct}^{x+ct}\psi(u)du = -u(x,t) \end{aligned}$$

■

Question 66

A spherical wave is a solution of the three-dimensional wave equation of the form $u(r,t)$, where r is the distance to the origin (the spherical coordinate). The wave equation takes the form

$$u_{tt}=c^2\left(u_{rr}+\frac{2}{r}u_r\right)$$

(a) Change variables $v=ru$ to get the equation for $v: v_{tt}=c^2v_{rr}$.

(b) Solve for v and thereby solve the spherical wave equation.

(c) Solve it with the initial condition $u(r,0)=\phi(r), u_t(r,0)=\psi(r)$, taking both $\phi(r)$ and $\psi(r)$ to be even functions of r.

Proof. If we let $v=ru$, then

$$v_{tt}=ru_{tt} \text{ and } v_{rr}=ru_{rr}+2u_r$$

This then give us

$$v_{tt}=ru_{tt}=rc^2\left(u_{rr}+\frac{2}{r}u_r\right)=c^2(ru_{rr}+2u_r)=c^2v_{rr}$$

The general solution of v is

$$v = f(r+ct) + g(r-ct)$$

and thus

$$u(r,t) = \frac{f(ct+r) + g(r-ct)}{r}$$

Plugging the initial conditions, we have

$$\frac{f(r)+g(r)}{r} = u(r,0) = \phi(r) \text{ and } \frac{c[f'(r)-g'(r)]}{r} = u_t(r,0) = \psi(r)$$

In other words,

$$\begin{cases} f(r)+g(r) = r\phi(r) \\ f'(r)-g'(r) = \frac{r\psi(r)}{c} \end{cases}$$

Differentiating the first equation, we have

$$f'(r) + g'(r) = \phi(r) + r\phi'(r)$$

We now can solve f', g'

$$f'(r) = \frac{\phi(r) + r\phi'(r) + \frac{r\psi(r)}{c}}{2} \text{ and } g'(r) = \frac{\phi(r) + r\phi'(r) - \frac{r\psi(r)}{c}}{2}$$

We now have

$$\begin{aligned} f(r) &= f(1) + \int_1^r f'(s)ds \\ &= f(1) + \left[\frac{s\phi(s)}{2}\right]\Big|_{s=1}^r + \frac{1}{2c}\int_1^r s\psi(s)ds \end{aligned}$$

and

$$\begin{aligned} g(r) &= g(1) + \int_1^r g'(s)ds \\ &= g(1) + \left[\frac{s\phi(s)}{2}\right]\Big|_{s=1}^r - \frac{1}{2c}\int_1^r s\psi(s)ds \end{aligned}$$

Noting that $f(1) + g(1) = 1\phi(1)$, we can cancel these terms and get

$$\begin{aligned} u(r,t) &= \frac{f(r+ct) + g(r-ct)}{r} \\ &= \frac{(r+ct)\phi(r+ct) + (r-ct)\phi(r-ct)}{2r} + \frac{1}{2cr}\int_1^{r+ct} s\phi(s)ds - \frac{1}{2cr}\int_1^{r-ct} s\phi(s)ds \\ &= \frac{(r+ct)\phi(r+ct) + (r-ct)\phi(r-ct)}{2r} + \frac{1}{2cr}\int_{r-ct}^{r+ct} s\phi(s)ds \end{aligned}$$

■

Question 67

Solve

$$\begin{cases} u_{xx} + u_{xt} - 20u_{tt} = 0 \\ u(x,0) = \phi(x) \\ u_t(x,0) = \psi(x) \end{cases}$$

Proof. The PDE can be write in the form of

$$(\partial_x + 5\partial_t)(\partial_x - 4\partial_t)u = 0$$

which have the general solution

$$u(x,t) = f(5x - t) + g(4x + t)$$

We now see

$$f(5x) + g(4x) = \phi(x) \text{ and } -f'(5x) + g'(4x) = \psi(x)$$

This then give us

$$f'(5x) = \frac{(\phi' - 4\psi)(x)}{9} \text{ and } g'(4x) = \frac{(\phi' + 5\psi)(x)}{9}$$

and thus

$$\begin{aligned} f(x) &= f(0) + \int_0^x f'(s)ds \\ &= f(0) + \int_0^x \frac{(\phi' - 4\psi)(\frac{s}{5})}{9} ds \\ &= f(0) + \frac{5}{9}\Big[\phi(\frac{x}{5}) - \phi(0)\Big] - \frac{4}{9}\int_0^x \psi(\frac{s}{5})ds \end{aligned}$$

and similarly

$$\begin{aligned} g(x) &= g(0) + \int_0^x g'(s)ds \\ &= g(0) + \int_0^x \frac{(\phi' + 5\psi)(\frac{s}{4})}{9} ds \\ &= g(0) + \frac{4}{9}\Big[\phi(\frac{x}{4}) - \phi(0)\Big] + \frac{5}{9}\int_0^x \psi(\frac{s}{4})ds \end{aligned}$$

Noting that $f(0)+g(0)=u(0,0)=\psi(0)$, we now have

$$\begin{aligned}u(x,t)&=f(5x-t)+g(4x+t)\\&=\frac{5\phi(\frac{5x-t}{5})+4\phi(\frac{4x+t}{4})}{9}-\frac{4}{9}\int_0^{5x-t}\psi(\frac{s}{5})ds+\frac{5}{9}\int_0^{4x+t}\psi(\frac{s}{4})ds\end{aligned}$$

■

Question 68

Find the general solution of

$$3u_{tt}+10u_{xt}+3u_{xx}=\sin(x+t)$$

Proof. Clearly, we can rewrite the equation to be

$$(3\partial_x+\partial_t)(\partial_x+3\partial_t)u=\sin(x+t)$$

If we let $v=u_x+3u_t$, then we have

$$3v_x+v_t=\sin(x+t)$$

Define

$$\gamma(x)\triangleq(x,\frac{x}{3}+c)$$

We then see

$$(v\circ\gamma)'(x)=\frac{\sin(x+\frac{x}{3}+c)}{3}$$

which implies

$$v(x,\frac{x}{3}+c)=v\circ\gamma(x)=\frac{\cos(\frac{4x}{3}+c)}{-4}+C_c$$

and thus

$$\begin{aligned}v(x,t)&=\frac{\cos(\frac{4x}{3}+t-\frac{x}{3})}{-4}+f(t-\frac{x}{3})\\&=\frac{\cos(x+t)}{-4}+f(3t-x)\end{aligned}$$

It remains to solve

$$u_x+3u_t=\frac{\cos(x+t)}{-4}+f(3t-x)$$

Now define

$$\gamma(x) \triangleq (x, 3x + c)$$

We then see

$$(u \circ \gamma)'(x) = \frac{\cos(4x + c)}{-4} + f(8x + 3c)$$

which implies

$$u(x, 3x + c) = \frac{\sin(4x + c)}{-16} + \frac{F(8x + 3c)}{8} + u(0, c) + f(c)$$

and thus

$$u(x, t) = \frac{\sin(x + t)}{-16} + \tilde{F}(-x + 3t) + g(t - 3x)$$

where g is the initial condition. ■

3.6 2.2 Causality and Energy

Question 69

Show that the wave equation has the following invariant properties

(a) Any translate $u(x-y,t)$ where y is fixed, is also a solution.

(b) Any derivative, say u_x, is also a solution.

(c) The dilated function $u(ax,at)$ is also a solution.

Proof. The first property follows from direct computation, the second property follows from $0_x = 0$ and the third property follows from observing $v \triangleq u(ax,at)$ satisfy $v_{tt} = a^2 u_{tt} = a^2 c^2 u_{xx} = v_{xx}$. ■

Question 70

If $u(x,t)$ satisfy the wave equation $u_{tt} = u_{xx}$, prove the identity

$$u(x+h,t+k) + u(x-h,t-k) = u(x+k,t+h) + u(x-k,t-h)$$

Proof. Define $\phi, \psi : \mathbb{R} \to \mathbb{R}$ by

$$\phi(x) \triangleq u(x,0) \text{ and } \psi(x) \triangleq u_t(x,0)$$

We then know that

$$\begin{aligned} u(x,t) &= \frac{\phi(x+t)+\phi(x-t)}{2} + \frac{1}{2}\int_{x-t}^{x+t} \psi(s)ds \\ &\triangleq \frac{A(x,t)+B(x,t)+C(x,t)}{2} \end{aligned}$$

where

$$\begin{cases} A(x,t) \triangleq \phi(x+t) \\ B(x,t) \triangleq \phi(x-t) \\ C(x,t) \triangleq \int_{x-t}^{x+t} \psi(s)ds \end{cases}$$

The proof then follows from

$$\begin{aligned} A(x+h,t+k) = A(x+k,t+h) &\text{ and } A(x-h,t-k) = A(x-k,t-h) \\ B(x+h,t+k) = B(x-k,t-h) &\text{ and } B(x-h,t-k) = B(x+k,t+h) \\ C(x+h,t+k) = C(x+k,t+h) &\text{ and } C(x-h,t-k) = C(x-k,t-h) \end{aligned}$$

■

Question 71

Suppose that we have the PDE of damped string

$$\begin{cases} \rho u_{tt} - T u_{xx} + r u_t = 0 \text{ where } r > 0 \\ u(x, 0) = 0 \text{ if } |x| > N \end{cases}$$

Show that if we define the energy $E(t)$ of this system by

$$E(t) = \int_{-\infty}^{\infty} (\rho u_t^2 + T u_x^2) dx$$

Then the energy decrease as time goes.

Proof. Because u is smooth, we have

$$\begin{aligned} E'(t) &= \int_{-\infty}^{\infty} (\rho u_t^2 + T u_x^2)_t dx \\ &= \int_{-\infty}^{\infty} (2\rho u_t u_{tt} + 2T u_x u_{xt}) dx \\ &= \int_{-\infty}^{\infty} [2u_t(T u_{xx} - r u_t) + 2T u_x u_{xt}] dx \\ &= \int_{-\infty}^{\infty} [2T(u_t u_x)_x - 2r u_t^2] dx \\ &= 2T u_t t_x \Big|_{x=0}^{\infty} - \int_{-\infty}^{\infty} 2r u_t^2 \\ &= -\int_{-\infty}^{\infty} 2r u_t^2 \leq 0 \end{aligned}$$

■

3.7 2.3 The Diffusion Equation

In this section, we shall first set

$$\Omega \triangleq (0,l) \text{ and } \Gamma \triangleq \Omega \times \{0\} \cup \partial\Omega \times [0,T]$$

and write

$$\Omega_T \triangleq \Omega \times (0,T)$$

We suppose $u : \overline{\Omega_T} \to \mathbb{R}$ satisfy

$$u \in C^2(\Omega \times (0,T])$$

If u achieve a maximum on $\Omega \times (0,T]$, then at that point u must have

$$u_t \geq 0 \text{ and } u_{xx} \leq 0$$

Theorem 3.7.1. (Weak Maximum Principle) If

$$u_t - ku_{xx} \leq 0 \text{ on } \Omega \times (0,T] \tag{3.4}$$

then u must achieve its maximum at Γ.

Proof. Because Γ is compact, we know there exists a maximum M of u on Γ. Fix ϵ and define $v : \overline{\Omega_T} \to \mathbb{R}$

$$v(x,t) \triangleq u(x,t) + \epsilon x^2$$

Because

$$u(x,t) \leq \max_{\overline{\Omega_T}} v - \epsilon x^2 \text{ for all } (x,t) \in \overline{\Omega_T}$$

we can reduce the problem into proving

$$\max_{\overline{\Omega_T}} v \leq M + \epsilon l^2 \text{ for all } p \in F$$

From Equation 3.4, we can deduce

$$v_t - kv_{xx} = u_t - ku_{xx} - 2k\epsilon < 0$$

Because v is continuous, we know v attain its maximum at some point. Now, with diffusion inequality, we can deduce

(a) The maximum of v must not be in Ω_T, otherwise at that point $v_t = 0$ and $v_{xx} \leq 0$ yield a contradiction.

(b) The maximum of v must also not be in the top edge $\partial\Omega_T \setminus \Gamma$, otherwise $v_t \geq 0$ and $v_{xx} \leq 0$ yield a contradiction.

We have proved that v can only attain maximum at some point $(x_0, t_0) \in F_0$, and it follows that

$$\max_{(x,t)\in F} v(x,t) = v(x_0,t_0) = u(x_0,t_0) + \epsilon x_0^2 \leq M + \epsilon l^2 \text{ (done)}$$

■

Corollary 3.7.2. (Weak Minimum Principle) The minimum of u must also happen on F_0.

Now, consider the Dirichlet's problem

$$\begin{cases} u_t - ku_{xx} = f(x,t) \text{ for } 0 < x < l \text{ and } t > 0 \\ u(x,0) = \phi(x) \text{ for } 0 \leq x \leq l \\ u(0,t) = g(t) \text{ and } u(l,t) = h(t) \text{ for } t \geq 0 \end{cases} \tag{3.5}$$

Note that for all T, because the difference w of two solution u_1, u_2 for Dirichlet's function must satisfy

$$\begin{cases} w_t = kw_{xx} \text{ on } \overline{\Omega_T} \setminus \Gamma \\ w(x,0) = w(0,t) = 0 \text{ for any } 0 \leq x \leq l \text{ and } 0 \leq t \leq T \end{cases}$$

By minimum and maximum principle we can deduce $w = 0$ on Ω, and thus $u_1 = u_2$ on F. It then follows that $u_1 = u_2$ on $[0, l] \times [0, \infty)$.

Theorem 3.7.3. (Uniqueness for the Dirichlet's problem for the diffusion equation with Energy Method) If $u_1, u_2 : [0, l] \times [0, \infty)$ are both solution of the Dirichlet's problem, then $u_1 = u_2$.

Proof. Define $w : [0, l] \times [0, \infty) \to \mathbb{R}$ by $w = u_1 - u_2$. Multiplying w with $(w_t - kw_{xx})$, we see that for all $x \in (0, l)$ and $t > 0$,

$$0 = (w_t - kw_{xx})w = \left(\frac{w^2}{2}\right)_t + (-kw_x w)_x + kw_x^2$$

Because $w(0,t) = w(l,t) = 0$ for all t, it follows that for all $t > 0$

$$\begin{aligned} 0 &= \int_0^l \left[\left(\frac{w^2}{2}\right)_t + (-kw_x w)_x + kw_x^2\right] dx \\ &= \int_0^l \left[\left(\frac{w^2}{2}\right)_t + kw_x^2\right] dx \end{aligned}$$

which implies

$$I'(t) \le 0 \text{ if we define } I : [0, \infty) \to \mathbb{R} \text{ by } I(t) \triangleq \int_0^l \left(\frac{w^2}{2}\right) dx$$

Because $I(0) = 0$ by definition and $I(t)$ are integrals of non-negative functions, we can deduce I is identically 0. The desired result $w(x,t) = 0$ for all $x, t \in [0,l] \times [0, \infty)$ then follows. ■

Now, consider Dirichlet's problem with different initial conditions $\phi_1, \phi_2 : [0,l] \to \mathbb{R}$, and suppose $u_1, u_2 : [0,l] \times [0, \infty)$ are corresponding solutions. The maximum and minimum principle give us a L^∞ estimation for stability

$$\max_{[0,l]\times[0,\infty)} |u_1 - u_2| \le \max_{[0,l]} |\phi_1 - \phi_2|$$

While the energy method give us a L^2 estimation for stability: For all $t \ge 0$,

$$\int_0^l \left(\frac{w^2(x,t)}{2}\right) dx = I(t) \le I(0) = \int_0^l \left(\frac{w^2(x,0)}{2}\right) = \int_0^l \frac{(\phi_1 - \phi_2)^2}{2} dx$$

Question 72

Consider the diffusion equation

$$\begin{cases} u_t = u_{xx} \text{ on } (0,1) \times (0, \infty) \\ u(0,t) = u(1,t) = 0 \text{ for all } t > 0 \\ u(x,0) = 1 - x^2 \end{cases}$$

(a) Show that $u(x,t) > 0$ for all $(x,t) \in (0,1) \times (0, \infty)$.

(b) Define $\mu : (0, \infty) \to \mathbb{R}$ by $\mu(t) \triangleq \max_{x \in [0,1]} u(x,t)$. Show that μ is a decreasing function.

Proof. The proof of (a) follows from a loose application of the strong minimum principle.

The proof of (b) follows from noting $v(x,t) \triangleq u(x, t + t_0) : [0,1] \times [0, \infty)$ also is a solution of the diffusion equation and application of maximum principle on v. ■

Question 73

Consider the Dirichlet's problem

$$\begin{cases} u_t = u_{xx} \text{ on } (0,1)\times(0,\infty) \\ u(0,t) = u(1,t) = 0 \text{ for all } t \geq 0 \\ u(x,0) = 4x(1-x) \end{cases}$$

Show that

(a) $0 < u(x,t) < 1$ for all $t > 0$ and $0 < x < 1$.

(b) $u(x,t) = u(1-x,t)$ for all $t \geq 0$ and $0 \leq x \leq 1$.

(c) Use the energy method to show that $\int_0^1 u^2 dx$ is a strictly decreasing function of t.

Proof. (a) follows from application of strong maximum and minimum principle. (b) follows from uniqueness of Dirichlet's problem and the observation that $u(1-x,t)$ is also a solution.

The energy method give us

$$\frac{d}{dt}\int_0^1 \frac{u^2}{4}dx = -\int_0^1 u_x^2 dx \leq 0 \text{ for all } t > 0$$

and (c) follows. ∎

Question 74

Verify that

$$u = -2xt - x^2 \text{ is a solution of } u_t = xu_{xx}$$

and find the location of maximum of t in the close rectangle $\{-2 \leq x \leq 2, 0 \leq t \leq 1\}$.

Proof. Write

$$u = -(x+t)^2 + t^2$$

It follows that the maximum occurs at $t = -x = 1$. ∎

Question 75

Prove the comparison principle for the diffusion equation: If u and v are two solutions and

$$u \le v \text{ for } t = 0, x = 0, x = l$$

then

$$u \le v \text{ on } [0, l] \times [0, \infty)$$

Proof. This follows from application of the minimum principle on $v - x$. ■

Question 76

Suppose

$$\begin{cases} u_t - k u_{xx} = f \\ v_t - k v_{xx} = g \end{cases} \quad \text{and } f \le g$$

and suppose

$$u \le v \text{ at } x = 0, x = l \text{ and } t = 0$$

Prove that

$$u \le v \text{ on } [0, l] \times [0, \infty)$$

Proof. Let $w \triangleq u - v : \overline{\Omega_T} \to \mathbb{R}$. It is clear that

$$w_t - k w_{xx} \le 0 \text{ on } \overline{\Omega_T} \setminus \Gamma$$

It then follows that w attain its maximum on Γ, which must not be greater than 0. ■

3.8 2.4 Diffusion on the whole line

In this section, we are concerned with solving the following initial value problem (**Cauchy problem**)

$$\begin{cases} u_t = ku_{xx} \text{ on } \mathbb{R} \times (0, \infty) \\ \lim_{t \to 0} u(x,t) = \phi(x) \text{ for all specified } x \end{cases}$$

We shall mostly express our answer with function $\text{erf} : \mathbb{R} \to \mathbb{R}$

$$\text{erf}(x) \triangleq \frac{2}{\sqrt{\pi}} \int_0^x e^{-p^2} dp$$

Theorem 3.8.1. (Solution of Dirac Initial Condition) If ϕ is defined to be

$$\phi(x) \triangleq \begin{cases} 1 & \text{if } x > 0 \\ 0 & \text{if } x < 0 \end{cases}$$

then a solution is

$$Q(x,t) = \frac{1}{2} + \frac{\text{erf}(\frac{x}{\sqrt{4kt}})}{2} \tag{3.6}$$

Proof. Note that our version of diffusion equation admits dilated solutions. This inspire us to guess

$$Q(x,t) \triangleq g\Big(\frac{x}{\sqrt{4kt}}\Big)$$

Direct computation yields

$$Q_t = \frac{-x}{2\sqrt{4k}t^{\frac{3}{2}}} g'\Big(\frac{x}{\sqrt{4kt}}\Big) \text{ and } Q_{xx} = g''\Big(\frac{x}{\sqrt{4kt}}\Big)\frac{1}{4kt}$$

If we let $p = \frac{x}{\sqrt{4kt}}$, we now have

$$Q_t = \frac{-pg'(p)}{2t} \text{ and } Q_{xx} = \frac{g''(p)}{4kt}$$

Plugging this back to diffusion equation and canceling the common terms, we have

$$\frac{g''(p)}{2} + pg'(p) = 0$$

The general solution to this ODE is

$$g(p) = c_1 \text{erf}(p) + c_2$$

In other words,

$$Q(x,t) = c_1 \operatorname{erf}(\frac{x}{\sqrt{4kt}}) + c_2$$

Plugging this back to the initial condition, we see

$$Q(x,t) = \frac{1+\operatorname{erf}(\frac{x}{\sqrt{4kt}})}{2}$$

■

Differentiating Equation 3.6 with respect to x, we have another solution

$$S(x,t) \triangleq \frac{1}{2\sqrt{\pi kt}} e^{-\frac{x^2}{4kt}}$$

Solution S is often called the **fundamental solution**, since for all initial condition ϕ that have compact support, we gain a solution to the initial value problem by

$$u(x,t) \triangleq (S * \phi)(x,t)$$

where

$$(S*\phi)(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

This is true because if we define $F(x,y,t) = Q(x-y,t)$, we have

$$\begin{aligned}
u(x,t) &= \int_{\mathbb{R}} F_x(x,y,t)\phi(y)dy \\
&= \int_{\mathbb{R}} -F_y(x,y,t)\phi(y)dy \\
&= -F(x,y,t)\phi(y)|_{y=-\infty}^{\infty} + \int_{\mathbb{R}} F(x,y,t)\phi'(y)dy \\
&= \int_{\mathbb{R}} Q(x-y,t)\phi'(y)dy
\end{aligned}$$

and thus

$$\begin{aligned}
\text{For all } x, \lim_{t\to 0} u(x,t) &= \int_{\mathbb{R}} \lim_{t\to 0} Q(x-y,t)\phi'(y)dy \\
&= \int_{-\infty}^{x} \phi'(y)dy = \phi(x)
\end{aligned}$$

Question 77

Solve the diffusion equation with the initial condition

$$\phi(x) \triangleq \begin{cases} 1 & \text{if } |x| < l \\ 0 & \text{if } |x| > l \end{cases}$$

Proof. Define

$$F(x, y, t) \triangleq Q(x - y, t)$$

The solution is exactly

$$\begin{aligned} u(x,t) &= (S * \phi)(x,t) \\ &= \int_{\mathbb{R}} S(x-y,t)\phi(y)dy \\ &= \int_{-l}^{l} S(x-y,t)dy \\ &= \int_{-l}^{l} F_x(x,y,t)dy \\ &= \int_{-l}^{l} -F_y(x,y,t)dy = F(x,y,t)\Big|_{y=l}^{-l} = Q(x+l,t) - Q(x-l,t) = \frac{\text{erf}(\frac{x+l}{\sqrt{4kt}}) - \text{erf}(\frac{x-l}{\sqrt{4kt}})}{2} \end{aligned}$$

■

Question 78

Solve the diffusion equation with the initial condition

$$\phi(x) \triangleq \begin{cases} e^{-x} & \text{for } x > 0 \\ 0 & \text{for } x < 0 \end{cases}$$

Proof. Define

$$F(x, y, t) \triangleq Q(x - y, t)$$

The solution is exactly

$$\begin{aligned}
u(x,t) &= (S * \phi)(x,t) \\
&= \int_{\mathbb{R}} S(x-y,t)\phi(y)dy \\
&= \int_0^\infty e^{-y} S(x-y,t)dy \\
&= \frac{1}{2\sqrt{t\pi k}} \int_0^\infty e^{\frac{-(x-y)^2}{4kt} - y} dy \\
&= \frac{1}{2\sqrt{t\pi k}} \int_0^\infty e^{\frac{-(y-(x-2kt))^2 + (x-2kt)^2 - x^2}{4kt}} dy \\
&= \frac{e^{kt-x}}{2\sqrt{t\pi k}} \int_0^\infty e^{\frac{-(y-(x-2kt))^2}{4kt}} dy \\
&= \frac{e^{kt-x}}{\sqrt{\pi}} \int_{\frac{2kt-x}{2\sqrt{kt}}}^\infty e^{-s^2} ds \quad (\because s = \frac{y-(x-2kt)}{2\sqrt{kt}}) \\
&= \frac{e^{kt-x}}{\sqrt{\pi}} \Big(\frac{\sqrt{\pi}}{2} - \frac{\sqrt{\pi}}{2} \operatorname{erf}(\frac{2kt-x}{2\sqrt{kt}}) \Big) \\
&= \frac{e^{kt-x}}{2} \left[1 - \operatorname{erf}\left(\frac{2kt-x}{2\sqrt{kt}} \right) \right]
\end{aligned}$$

■

Question 79

Show that for any fixed $\delta > 0$

$$\max_{\delta \le |x| < \infty} S(x,t) \to 0 \text{ as } t \to 0$$

Proof. Note that for all fixed $t > 0$,

$$\max_{\delta \le |x| < \infty} S(x,t) = \max_{\delta \le |x| < \infty} \frac{1}{2\sqrt{kt\pi}} e^{\frac{-x^2}{4kt}} = \frac{1}{2\sqrt{kt\pi}} e^{\frac{-\delta^2}{4kt}}$$

The proof then follows from noting $e^{\frac{-1}{t}} = o(\sqrt{t})$. ■

Question 80

Let $\phi(x)$ be a continuous function such that $|\phi(x)| \leq Ce^{ax^2}$. Show that formula

$$u(x,t) = \frac{1}{\sqrt{4\pi kt}} \int_{-\infty}^{\infty} e^{\frac{-(x-y)^2}{4kt}} \phi(y)dy$$

for diffusion equation make sense for $0 < t < \frac{1}{4ak}$ but not necessarily for larger t.

Proof. Because ϕ is continuous, we know

$$e^{\frac{-(x-y)^2}{4kt}} \phi(y) \text{ is at least measurable in } y \text{ on } \mathbb{R}$$

We now see that if $0 < t < \frac{1}{4ak}$, then

$$\int_{\mathbb{R}} e^{\frac{-(x-y)^2}{4kt}} \phi(y)dy \leq C \int_{\mathbb{R}} e^{ay^2 + b(x-y)^2} dy < \infty \text{ where } b < -a$$

If $t \geq \frac{1}{4ak}$, and we take $\phi = Ce^{ay^2}$, then we have

$$\int_{\mathbb{R}} e^{\frac{-(x-y)^2}{4kt}} \phi(y)dy = C \int_{\mathbb{R}} e^{ay^2 + b(x-y)^2} dy = \infty$$

because $b \geq -a$.

■

Question 81

Prove the uniqueness of the diffusion problem with Neumann boundary conditions:

$$\begin{aligned} &u_t - ku_{xx} = f(x,t) \text{ for } 0 < x < l, t > 0 \\ &u(x,0) = \phi(x) \\ &u_x(0,t) = g(t) \text{ and } u_x(l,t) = h(t) \end{aligned}$$

Proof. The proof follows from energy method. ■

Question 82

Solve the diffusion equation with constant dissipation:

$$\begin{aligned} &u_t - ku_{xx} + bu = 0 \text{ for } -\infty < x < \infty \\ &u(x,0) = \phi(x) \end{aligned}$$

where $b > 0$ is a constant. (Hint: Make the change of variables $u(x,t) = e^{-bt}v(x,t)$)

Proof. If we make the change of variables $v(x,t) \triangleq e^{bt}u(x,t)$, then

$$v_t = e^{bt}(u_t + bu) \text{ and } v_{xx} = e^{bt}u_{xx}$$

It then follows that

$$v_t - kv_{xx} = e^{bt}(u_t + bu - ku_{xx}) = 0$$

The initial condition for v is

$$v(x,0) = u(x,0) = \phi(x)$$

Then we know

$$v(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

It then follows that

$$u(x,t) = e^{-bt}\int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

■

Question 83

Solve the diffusion equation with variable dissipation :

$$\begin{aligned} &u_t - ku_{xx} + bt^2u = 0 \text{ for } -\infty < x < \infty \\ &u(x,0) = \phi(x) \end{aligned}$$

where $b > 0$ is a constant. (Hint: Make the change of variables $u(x,t) = e^{\frac{-bt^3}{3}}v(x,t)$)

Proof. If we make the change of variables $v(x,t) \triangleq e^{\frac{bt^3}{3}}u(x,t)$, then

$$v_t = e^{\frac{bt^3}{3}}(bt^2u + u_t) \text{ and } v_{xx} = e^{\frac{bt^3}{3}}(u_{xx})$$

It then follows that

$$v_t - kv_{xx} = e^{\frac{bt^3}{3}}(u_t - ku_{xx} + bt^2u) = 0$$

The initial condition for v is

$$v(x,0) = u(x,0) = \phi(x)$$

It then follows

$$v(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

and

$$u(x,t) = e^{\frac{-bt^3}{3}} \int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

■

Question 84

Solve the heat equation with convection:

$$\begin{aligned} &u_t - ku_{xx} + Vu_x = 0 \text{ for } -\infty < x < \infty \\ &u(x,0) = \phi(x) \end{aligned}$$

(Hint: Go to a moving frame of reference by substituting $y = x - Vt$)

Proof. If we define $v(x,t) \triangleq u(x+Vt,t)$, then

$$v_u = u_t + Vu_x \text{ and } v_{xx} = u_{xx}$$

It then follows that

$$v_t - kv_{xx} = u_t - ku_{xx} + Vu_x = 0$$

Note that v has the initial condition

$$v(x,0) = u(x,0) = \phi(x)$$

So we have

$$v(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi(y)dy$$

It then follows

$$u(x,t) = u(x-Vt+Vt,t) = v(x-Vt,t) = \int_{\mathbb{R}} S(x-Vt-y,t)\phi(y)dy$$

■

Question 85

Show that $S_2(x,y,t) \triangleq S(x,t)S(y,t)$ satisfy the diffusion equation $S_t = k(S_{xx} + S_{yy})$.

Deduce that $S_2(x,y,t)$ is the source function for two-dimensional diffusion.

Proof. We have

$$(S_2)_t(x,y,t) = S_t(x,t)S(y,t) + S(x,t)S_t(y,t)$$

and

$$(S_2)_{xx} = S_{xx}(x,t)S(y,t) \text{ and } (S_2)_{yy} = S(x,t)S_{yy}(y,t)$$

This then give us

$$(S_2)_t - k(S_2)_{xx} - k(S_2)_{yy} = S(y,t)[S_t(x,t) - S_{xx}(x,t)] + S(x,t)[S_t(y,t) - S_{yy}(y,t)] = 0$$

To see that S_2 is indeed fundamental solution, observe

$$\begin{aligned}
\iint_{\mathbb{R}^2} S_2(x-r,y-s,0)\phi(r,s)drds &= \iint_{\mathbb{R}^2} S(x-r,0)S(y-s,0)\phi(r,s)drds \\
&= \int_{\mathbb{R}} S(x-r,0)\int_{\mathbb{R}} S(y-s,0)\phi(r,s)dsdr \\
&= \int_{\mathbb{R}} S(x-r,0)\phi(r,y)dr \\
&= \phi(x,y)
\end{aligned}$$

■

3.9 3.1 Diffusion on the half line

Consider the following **Dirichlet problem**

$$\begin{cases} v_t - kv_{xx} = 0 \text{ for } 0 < x < \infty, 0 < t < \infty \\ \lim_{t\to 0} v(x,t) = \phi(x) \text{ for } 0 < x < \infty \\ v(0,t) = 0 \text{ for } 0 < t < \infty \end{cases}$$

where $\phi : \mathbb{R}^+ \to \mathbb{R}$. Define $\phi_{\text{odd}} : \mathbb{R} \to \mathbb{R}$ by

$$\phi_{\text{odd}}(x) \triangleq \begin{cases} \phi(x) & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -\phi(x) & \text{if } x < 0 \end{cases}$$

It then follows that ϕ_{odd} is an odd function, and we can solve the Cauchy problem with respect to this initial condition ϕ_{odd} and have the solution

$$u(x,t) \triangleq \int_{-\infty}^{\infty} S(x-y,t)\phi_{\text{odd}}(y)dy$$

Now, because

$$S(x,t) = \frac{1}{2\sqrt{\pi kt}} e^{\frac{-x^2}{4kt}} \text{ is clearly even in } x$$

We can deduce

$$\begin{aligned} u(-x,t) &= \int_{-\infty}^{\infty} S(-x-y,t)\phi_{\text{odd}}(y)dy \\ &= -\int_{-\infty}^{\infty} S(x+y,t)\phi_{\text{odd}}(-y)dy \quad (\because S \text{ is even and } \phi_{\text{odd is odd}}) \\ &= -\int_{-\infty}^{\infty} S(x-r)\phi_{\text{odd}}(r)dr = -u(x,t) \quad (\because r = -y) \end{aligned}$$

In other words, we have deduced that u is an odd function in x. It then follows that $u(0,t) = -u(-0,t) = 0$. Then we see that the restriction $v \triangleq u|_{(\mathbb{R}^+)^2}$ form a solution of the Dirichlet problem. In particular, we can express v in a form without usage of ϕ_{odd}

if we consider

$$\begin{aligned} u(x,t) &= \int_{-\infty}^{\infty} S(x-y,t)\phi_{\text{odd}}(y)dy \\ &= \int_{0}^{\infty} S(x-y,t)\phi(y)dy + \int_{-\infty}^{0} S(x-y,t)(-\phi(-y))dy \\ &= \int_{0}^{\infty} [S(x-y,t) - S(x+y,t)]\phi(y)dy \\ &= \frac{1}{\sqrt{4\pi kt}} \int_{0}^{\infty} [e^{\frac{-(x-y)^2}{4kt}} - e^{\frac{-(x+y)^2}{4kt}}]\phi(y)dy \end{aligned}$$

Now, consider the following **Neumann problem**

$$\begin{cases} w_t - kw_{xx} = 0 \text{ for } 0 < x < \infty, 0 < t < \infty \\ \lim_{t\to 0} w(x,t) = \phi(x) \text{ for } 0 \le x < \infty \\ w_x(0,t) = 0 \text{ for } 0 < t < \infty \end{cases}$$

where $\phi : \mathbb{R}^+ \to \mathbb{R}$. Define $\phi_{\text{even}} : \mathbb{R} \to \mathbb{R}$ by

$$\phi_{\text{even}}(x) \triangleq \begin{cases} \phi(x) & \text{if } x \ge 0 \\ \phi(-x) & \text{if } x \le 0 \end{cases}$$

It then follows that ϕ_{even} is an even function, and we can solve the Cauchy problem with respect to this initial condition ϕ_{even} and have the solution

$$u(x,t) \triangleq \int_{-\infty}^{\infty} S(x-y,t)\phi_{\text{even}}(y)dy$$

Again because S is even in x, we can deduce

$$\begin{aligned} u(-x,t) &= \int_{-\infty}^{\infty} S(-x-y,t)\phi_{\text{even}}(y)dy \\ &= \int_{-\infty}^{\infty} S(-x-y,t)\phi_{\text{even}}(-y)dy \\ (\because z = -y) \quad &= -\int_{\infty}^{-\infty} S(-x+z,t)\phi_{\text{even}}(z)dz = u(x,t) \end{aligned}$$

Now, we have proved that u is even in x. This then give $u_x(0,t) = 0$, and solve the **Neumann problem** by letting $w \triangleq u|_{(\mathbb{R}^+)^2}$. In particular, we can express u in a form without usage of ϕ_{even} if we consider

$$\begin{aligned} u(x,t) &= \int_{-\infty}^{\infty} S(x-y,t)\phi_{\text{even}}(y)dy \\ &= \int_{0}^{\infty} S(x-y,t)\phi(y)dy + \int_{-\infty}^{0} S(x-y,t)\phi(-y)dy \\ &= \int_{0}^{\infty} [S(x-y,t)+S(x+y,t)]\phi(y)dy \\ &= \frac{1}{\sqrt{4\pi kt}} \int_{0}^{\infty} [e^{\frac{-(x-y)^2}{\sqrt{4kt}}} + e^{\frac{-(x+y)^2}{\sqrt{4kt}}}]\phi(y)dy \end{aligned}$$

Question 86

Solve

$$\begin{aligned} &u_t = ku_{xx} \\ &u(x,0) = e^{-x} \\ &u(0,t) = 0 \end{aligned}$$

on the half line $0 < x < \infty$

Proof. Extend the initial condition to

$$\phi_{\text{odd}}(x) \triangleq \begin{cases} e^{-x} & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -e^{x} & \text{if } x < 0 \end{cases}$$

We then solve

$$u(x,t) = \frac{1}{2\sqrt{\pi kt}} \int_{\mathbb{R}} e^{\frac{-(x-y)^2}{4kt}} \phi_{\text{odd}}(y)dy$$

■

Question 87

Solve

$$\begin{aligned} &u_t = ku_{xx} \\ &u(x,0) = 0 \\ &u(0,t) = 1 \end{aligned}$$

on the half line $0 < x < \infty$.

Proof. It is clear that if a function $v(x,t)$ satisfy the diffusion equation and the initial and boundary condition

$$v(x,0) = -1 \text{ and } v(0,t) = 0$$

then $u \triangleq v + 1$ is a desired solution. Note that v is just

$$v(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi_{\text{odd}}(y)dy$$

where

$$\phi_{\text{odd}}(y) = \begin{cases} -1 & \text{if } y > 0 \\ 0 & \text{if } y = 0 \\ 1 & \text{if } y < 0 \end{cases}$$

■

Question 88

Consider the following problem with a Robin boundary condition:

$$\begin{aligned} &u_t = ku_{xx} \text{ on the half line } 0 < x < \infty \\ &u(x,0) = x \\ &u_x(0,t) - 2u(0,t) = 0 \end{aligned}$$

Define $f : \mathbb{R} \to \mathbb{R}$ by

$$f(x) \triangleq \begin{cases} x & \text{if } x \geq 0 \\ x + 1 - e^{2x} & \text{if } x < 0 \end{cases}$$

and let

$$v(x,t) \triangleq \frac{1}{\sqrt{4\pi kt}} \int_{-\infty}^{\infty} e^{\frac{-(x-y)^2}{4kt}} f(y)dy$$

(a) What PDE and initial condition does $v(x,t)$ satisfy for $-\infty < x < \infty$?

(b) Let $w = v_x - 2v$. What PDE and initial condition does $w(x,t)$ satisfy $-\infty < x < \infty$?

(c) Show that $f'(x) - 2f(x)$ is an odd function.

(d) Show that w is an odd function of x.

(e) Deduce that v satisfy the Robin condition.

Proof. v satisfy the initial condition: $v(x,0) = f(x)$, and w satisfy the initial conditions

$$w(x,0+) = v_x(x,0+) - 2v(x,0+) = f'(x) - 2f(x)$$

Note that the initial condition for w is $\phi(x) = f'(x) - 2f(x)$ is odd. It then follows that

$$w(x,t) = \int_{\mathbb{R}} S(x-y,t)\phi(y)dy \text{ is odd in } x$$

To see v satisfy the Robin condition, observe

$$v_x(0,t) - 2v(0,t) = w(0,t) = 0$$

■

Question 89

Generalize the method of the last exercises to the case of general initial data $\phi(x)$ and arbitrary constant coefficient for $u(0,t)$ in the boundary condition.

Proof. We are required to solve

$$\begin{aligned}
&u_t = ku_{xx} \text{ on the half line } 0 < x < \infty \\
&u(x,0) = \phi(x) \\
&u_x(0,t) - cu(0,t) = 0 \text{ where } c \text{ is some non-zero constant}
\end{aligned}$$

If function $f : \mathbb{R}^* \to \mathbb{R}$ satisfy

(a) $f(x) \triangleq \phi(x)$ for $x > 0$

(b) $f'(x) - cf(x)$ is odd for $x \neq 0$

then the function

$$u(x,t) \triangleq \int_{\mathbb{R}} S(x-y,t)f(y)dy$$

suffice both initial condition and boundary condition. To see that u satisfy the boundary condition, observe that $u_x - hu$ is a solution to the diffusion equation with initial condition

$$\begin{aligned}
(u_x - cu)(x,0) &= \lim_{h\to 0} \frac{u(x+h,0) - u(x,0)}{h} - cu(x,0) \\
&= \lim_{h\to 0} \frac{f(x+h) - f(x)}{h} - cf(x) \\
&= f'(x) - cf(x)
\end{aligned}$$

which with Theorem of uniqueness of solution implies

$$(u_x - cu)(x,t) = \int_{\mathbb{R}} S(x-y,t)[f'(y) - cf(y)]dy$$

It then follows from $f' - cf$ is odd that $(u_x - cu)$ is odd in x, and thus $(u_x - cu)(0,t) = 0$. ■

3.10 3.2 Reflection of waves

We now consider the **Dirichlet's problem for wave on the half line** $(0, \infty)$

$$\begin{aligned}&\text{DE: } v_{tt} - c^2 v_{xx} = 0 \text{ for } 0 < x < \infty, -\infty < t < \infty\\&\text{IC: } v(x,0) = \phi(x), v_t(x,0) = \psi(x) \text{ for } 0 < x < \infty\\&\text{BC: } v(0,t) = 0 \text{ for } -\infty < t < \infty\end{aligned}$$

One can check that if we again extend $\phi, \psi : \mathbb{R}^+ \to \mathbb{R}$ to odd function $\phi_{\text{odd}}, \psi_{\text{odd}} : \mathbb{R} \to \mathbb{R}$

$$\phi_{\text{odd}}(x) \triangleq \begin{cases} \phi(x) & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -\phi(-x) & \text{if } x < 0 \end{cases} \quad \text{and } \psi_{\text{odd}}(x) \triangleq \begin{cases} \psi(x) & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -\psi(-x) & \text{if } x < 0 \end{cases}$$

and solve the **Cauchy's problem for wave on the whole line** with respect to them

$$u(x,t) \triangleq \frac{\phi_{\text{odd}}(x+ct) + \phi_{\text{odd}}(x-ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi_{\text{odd}}(y) dy$$

then its restriction $v \triangleq u|_{[0,\infty)\times\mathbb{R}}$ is again a solution to the Dirichlet's problem for wave on the half line, where the boundary condition follows from u being odd in x as easily checked.

Consider also the Neumann problem

$$\begin{aligned}&\text{DE: } v_{tt} - c^2 v_{xx} = 0 \text{ for } 0 < x < \infty, -\infty < t < \infty\\&\text{IC: } v(x,0) = \phi(x), v_t(x,0) = \psi(x) \text{ for } 0 < x < \infty\\&\text{BC: } v_x(0,t) = 0 \text{ for } -\infty < t < \infty\end{aligned}$$

Chapter 4

PDE HW

4.1 PDE HW 1

Theorem 4.1.1.

$$\text{Show } u \mapsto u_x + uu_y \text{ is non-linear}$$

Proof. See that

$$2u \mapsto 2u_x + 4uu_y \neq 2(u_x + uu_y) \tag{4.1}$$

■

Theorem 4.1.2.

$$\text{Solve } (1 + x^2)u_x + u_y = 0$$

Proof. The characteristic curve has the derivative

$$\frac{dy}{dx} = \frac{1}{1 + x^2}$$

The solution to this ODE is

$$y = \arctan x + C$$

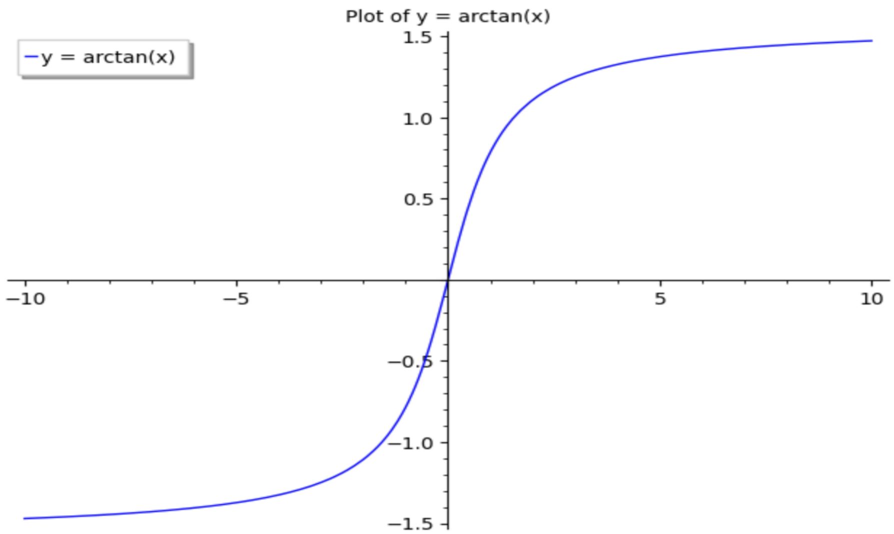
We now see that the solution to the PDE in Equation 4.1 is

$$u = f\big((\arctan x) - y\big) \text{ where } f : \mathbb{R} \to \mathbb{R} \text{ is an arbitrary smooth function}$$

A characteristic curve is as followed.

```
[3]: plot(arctan(x), (x, -10, 10), title='Plot of y = arctan(x)', legend_label='y = arctan(x)')
```

[3]:



■

Theorem 4.1.3.

$$\text{Solve } au_x + bu_y + cu = 0 \tag{4.2}$$

Proof. Fix

$$\begin{cases} x' \triangleq ax + by \\ y' \triangleq bx - ay \end{cases}$$

This map is clearly a diffeomorphism. Compute

$$\begin{cases} u_x = \frac{\partial u}{\partial x'}\frac{\partial x'}{\partial x} + \frac{\partial u}{\partial y'}\frac{\partial y'}{\partial x} = au_{x'} + bu_{y'} \\ u_y = \frac{\partial u}{\partial x'}\frac{\partial x'}{\partial y} + \frac{\partial u}{\partial y'}\frac{\partial y'}{\partial y} = bu_{x'} - au_{y'} \end{cases}$$

Plugging it back into the PDE in Equation 4.2, we have

$$cu + (a^2 + b^2)u_{x'} = 0 \tag{4.3}$$

If $c = a^2 + b^2 = 0$, then all smooth functions are solution. If $a^2 + b^2 = 0$ but $c \neq 0$, then clearly the only solution is $u = \tilde{0}$. If $a^2 + b^2 \neq 0$ but $c = 0$, then $u_{x'} = \tilde{0}$, which implies $u = f(y')$ where $y' = bx - ay$ and f can be arbitrary smooth function.

Now, suppose $a^2 + b^2 \neq 0 \neq c$, note that the PDE in Equation 4.3 is just an ODE of the form

$$y + \frac{a^2 + b^2}{c} y' = 0$$

The general solution to this ODE is

$$y = Ce^{\frac{-ct}{a^2+b^2}}$$

In other words, the general solution of the PDE in Equation 4.3 is

$$u = Ce^{\frac{-cx'}{a^2+b^2}} = Ce^{\frac{-c(ax+by)}{a^2+b^2}}$$

■

4.2 PDE HW 2

Question 90

Consider hear flow in a long circular cylinder where the temperature depends only on t and on the distance r to the axis of the cylinder. Here $r = \sqrt{x^2 + y^2}$ is the cylindrical coordinate. From the three dimensional hear equation derive the equation $u_t = k(u_{rr} + \frac{u_r}{r})$

Proof. Write the three dimensional hear equation by

$$u_t = k\Delta u$$

Note that the Laplacian Δu when written in cylindrical coordinate is

$$\Delta u = u_{rr} + \frac{u_r}{r} + \frac{u_{\theta\theta}}{r^2} + u_{zz}$$

Because the premise says that u is constant in z and θ, we know $u_{\theta\theta} = u_{zz} = 0$

$$\Delta u = u_{rr} + \frac{u_r}{r}$$

This give us

$$u_t = k(u_{rr} + \frac{u_r}{r})$$

∎

4.3 PDE HW 3

Question 91

Find a solution of

$$\begin{cases} u_t = u_{xx} \\ u(x,0) = x^2 \end{cases}$$

Proof. Clearly $u = x^2 + 2t$ suffices. ■

Question 92

Consider the ODE

$$\begin{cases} u'' + u' = f \\ u'(0) = u(0) = \frac{1}{2}(u'(l) + u(l)) \end{cases}$$

where f is given.

(a) Is the solution unique?

(b) Does a solution necessarily exist, or is there a condition that f must satisfy for existence?

Proof. The solution space of linear homogeneous ODE $u'' + u' = 0$ is spanned by e^{-x} and constant. If we add in the initial condition $u'(0) = u(0)$, then the solution space become the subspace spanned by $e^{-x} - 2$. One can check that if $u \in \text{span}(e^{-x} - 2)$, then

$$u(0) = \frac{1}{2}(u'(l) + u(l)) \text{ for all } l \in \mathbb{R}$$

We now know the solution of the original ODE is not unique, since any solution added by $e^{-x} - 2$ is again a solution.

Integrating both side on $[0, l]$, we see that given the boundary conditions, f must satisfy

$$\begin{aligned} \int_0^l f(x)dx &= \int_0^l u'' + u'dx \\ &= u(l) + u'(l) - u(0) - u'(0) = 0 \end{aligned}$$

■

Question 93

Find the regions in the xy plane where the equation

$$(1+x)u_{xx} + 2xyu_{xy} - y^2 u_{yy} = 0$$

is elliptic, hyperbolic, or parabolic. Sketch them.

Proof. The discriminant is exactly

$$\begin{aligned}(xy)^2 - (1+x)(-y^2) &= x^2y^2 + xy^2 + y^2 \\ &= y^2(x^2 + x + 1) \\ &= y^2[(x+\frac{1}{2})^2 + \frac{3}{4}]\end{aligned}$$

It then follows that the equation is parabolic if and only if $y = 0$, and hyperbolic if and only if $y \neq 0$.

∎

4.4 PDE HW 4

Question 94

Solve

$$\begin{cases} u_{tt} = c^2 u_{xx} \\ u(x,0) = e^x \\ u_t(x,0) = \sin x \end{cases}$$

Proof. Let

$$u \triangleq f(x+ct) + g(x-ct)$$

Plugging the initial conditions, we know

$$\begin{cases} f(x) + g(x) = e^x \\ f'(x) - g'(x) = \frac{\sin x}{c} \end{cases}$$

This give us

$$f'(x) = \frac{e^x + \frac{\sin x}{c}}{2} \text{ and } g'(x) = \frac{e^x - \frac{\sin x}{c}}{2}$$

Then by FTC, we have

$$\begin{cases} f(x) = \frac{e^x - \frac{\cos x}{c}}{2} + f(0) - \frac{1}{2} + \frac{1}{2c} \\ g(x) = \frac{e^x + \frac{\cos x}{c}}{2} + g(0) - \frac{1}{2} - \frac{1}{2c} \end{cases}$$

Note that $f(0) + g(0) = e^0 = 1$, which cancel the constant terms in u, i.e.

$$\begin{aligned} u &= f(x+ct) + g(x-ct) \\ &= \frac{e^{x+ct} + e^{x-ct} + \frac{-\cos(x+ct) + \cos(x-ct)}{c}}{2} \end{aligned}$$

■

Question 95

Solve

$$\begin{cases} u_{xx} + u_{xt} - 20u_{tt} = 0 \\ u(x,0) = \phi(x) \\ u_t(x,0) = \psi(x) \end{cases}$$

Proof. The PDE can be write in the form of

$$(\partial_x + 5\partial_t)(\partial_x - 4\partial_t)u = 0$$

which have the general solution

$$u(x,t) = f(5x - t) + g(4x + t)$$

We now see

$$f(5x) + g(4x) = \phi(x) \text{ and } -f'(5x) + g'(4x) = \psi(x)$$

This then give us

$$f'(5x) = \frac{(\phi' - 4\psi)(x)}{9} \text{ and } g'(4x) = \frac{(\phi' + 5\psi)(x)}{9}$$

and thus

$$\begin{aligned} f(x) &= f(0) + \int_0^x f'(s)ds \\ &= f(0) + \int_0^x \frac{(\phi' - 4\psi)(\frac{s}{5})}{9}ds \\ &= f(0) + \frac{5}{9}\Big[\phi(\frac{x}{5}) - \phi(0)\Big] - \frac{4}{9}\int_0^x \psi(\frac{s}{5})ds \end{aligned}$$

and similarly

$$\begin{aligned} g(x) &= g(0) + \int_0^x g'(s)ds \\ &= g(0) + \int_0^x \frac{(\phi' + 5\psi)(\frac{s}{4})}{9}ds \\ &= g(0) + \frac{4}{9}\Big[\phi(\frac{x}{4}) - \phi(0)\Big] + \frac{5}{9}\int_0^x \psi(\frac{s}{4})ds \end{aligned}$$

Noting that $f(0) + g(0) = u(0, 0) = \psi(0)$, we now have

$$\begin{aligned} u(x,t) &= f(5x-t) + g(4x+t) \\ &= \frac{5\phi(\frac{5x-t}{5}) + 4\phi(\frac{4x+t}{4})}{9} - \frac{4}{9}\int_0^{5x-t} \psi(\frac{s}{5})ds + \frac{5}{9}\int_0^{4x+t} \psi(\frac{s}{4})ds \end{aligned}$$

■

Chapter 5

Differential Geometry HW

5.1 HW1

Abstract

In this HW, we give precise definition to $\mathbb{P}^n$ and $\mathbb{R}P^n$, and we rigorously show

(a) $\mathbb{R}P^n$ has a smooth structure.

(b) $\mathbb{P}^n$ is homeomorphic to $\mathbb{R}P^n$

(c) $\mathbb{P}^n$ has a smooth structure.

We also solved the other two questions. Note that in this PDF, brown text is always a clickable hyperlink reference.

Define an equivalence relation on $\mathbb{R}^{n+1} \setminus \{\mathbf{0}\}$ by

$$\mathbf{x} \sim \mathbf{y} \overset{\triangle}{\iff} \mathbf{y} = \lambda \mathbf{x} \text{ for some } \lambda \in \mathbb{R}^*$$

Let $\mathbb{R}P^n \triangleq (\mathbb{R}^{n+1} \setminus \{\mathbf{0}\}) \setminus \sim$ be the quotient space and let

$$V_i \triangleq \{\mathbf{x} \in \mathbb{R}^{n+1} : \mathbf{x}^i \neq 0\} \text{ for each } 1 \leq i \leq n+1$$

By definition, it is clear that

$$\text{either } \pi^{-1}(\pi(\mathbf{x})) \subseteq V_i \text{ or } \pi^{-1}(\pi(\mathbf{x})) \subseteq V_i^c$$

Then if we define $\phi_i : V_i \to \mathbb{R}^n$ by

$$\phi_i(\mathbf{x}) \triangleq \left(\frac{\mathbf{x}^1}{\mathbf{x}^i}, \dots, \frac{\mathbf{x}^{i-1}}{\mathbf{x}^i}, \frac{\mathbf{x}^{i+1}}{\mathbf{x}^i}, \dots, \frac{\mathbf{x}^{n+1}}{\mathbf{x}^i}\right)$$

because $\pi(\mathbf{x}) = \pi(\mathbf{y}) \implies \phi_i(\mathbf{x}) = \phi_i(\mathbf{y})$, we can well induce a map

$$\Phi_i : U_i \triangleq \pi(V_i) \subseteq \mathbb{R}P^n \to \mathbb{R}^n; \pi(\mathbf{x}) \mapsto \phi_i(\mathbf{x})$$

Note that one has the equation

$$\Phi_i(\pi(\mathbf{x})) = \phi_i(\mathbf{x}) \text{ for all } \mathbf{x} \in V_i$$

Theorem 5.1.1. (Real Projective Space with a differentiable atlas) We have

$$\mathbb{R}P^n \text{ with atlas } \big\{(U_i, \Phi_i) : 1 \leq i \leq n+1\big\} \text{ is a differentiable manifold}$$

Proof. We are required to prove

(a) (U_i, Φ_i) are all charts.

(b) $\big\{(U_i, \Phi_i) : 1 \leq i \leq n+1\big\}$ form a differentiable atlas.

(c) $\mathbb{R}P^n$ is Hausdorff.

(d) $\mathbb{R}P^n$ is second-countable.

Because $\pi^{-1}(U_i) = V_i$ and V_i is clearly open in $\mathbb{R}^{n+1} \setminus \{\mathbf{0}\}$, we know $U_i \subseteq \mathbb{R}P^n$ is open. Note that clearly, $\Phi_i(U_i) = \mathbb{R}^n$. To show (U_i, Φ_i) is a chart, it remains to show that Φ_i is a homeomorphism between U_i and $\mathbb{R}^n$. It is straightforward to check Φ_i is one-to-one on U_i. This implies Φ_i is a bijective between U_i and $\mathbb{R}^n$.

Fix open $E \subseteq \mathbb{R}^n$. We see

$$\pi^{-1}(\Phi_i^{-1}(E)) = \phi_i^{-1}(E)$$

Then because $\phi_i : V_i \to \mathbb{R}^n$ is clearly continuous, we see $\phi_i^{-1}(E)$ is open in $\mathbb{R}^{n+1} \setminus \{\mathbf{0}\}$, and it follows from definition of quotient topology $\Phi_i^{-1}(E) \subseteq \mathbb{R}P^n$ is open. Then because U_i is open in $\mathbb{R}P^n$, we see $\Phi_i^{-1}(E)$ is open in U_i. We have proved $\Phi_i : U_i \to \mathbb{R}^n$ is continuous.

Define $\Psi_i : \mathbb{R}^n \to V_i$ by

$$\Psi(\mathbf{x}^1, \dots, \mathbf{x}^n) = (\mathbf{x}^1, \dots, \mathbf{x}^{i-1}, 1, \mathbf{x}^i, \dots, \mathbf{x}^n)$$

Observe that for all $\mathbf{x} \in \Phi_i(U_i)$, we have

$$\Phi_i^{-1}(\mathbf{x}) = \pi(\Psi_i(\mathbf{x}))$$

It then follows from $\Psi_i : \mathbb{R}^n \to V_i$ and $\pi : \mathbb{R}^{n+1} \setminus \{\mathbf{0}\} \to \mathbb{R}P^n$ are continuous that $\Phi_i^{-1} : \mathbb{R}^n \to \mathbb{R}P^n$ is continuous.

We have proved that (Ψ_i, U_i) are all charts. Now, because V_i clearly cover $\mathbb{R}^{n+1}$, we know U_i also cover $\mathbb{R}P^n$. We have proved $\{(U_i, \Phi) : 1 \leq i \leq n+1\}$ form an atlas. The fact $\mathbb{R}P^n$ is second-countable follows.

Fix $(\mathbf{x}_1, \dots, \mathbf{x}_n) \in \Phi_i(U_i \cap U_j)$. We compute

$$\begin{aligned}\Phi_j \circ \Phi_i^{-1}(\mathbf{x}^1, \dots, \mathbf{x}^n) &= \Phi_j\Big([(\mathbf{x}^1, \dots, \mathbf{x}^{i-1}, 1, \mathbf{x}^i, \mathbf{x}^{i+1}, \dots, \mathbf{x}^n)]\Big) \\ &= \begin{cases} (\frac{\mathbf{x}^1}{\mathbf{x}^j}, \dots, \frac{\mathbf{x}^{j-1}}{\mathbf{x}^j}, \frac{\mathbf{x}^{j+1}}{\mathbf{x}^j}, \dots, \frac{\mathbf{x}^{i-1}}{\mathbf{x}^j}, \frac{1}{\mathbf{x}^j}, \frac{\mathbf{x}^i}{\mathbf{x}^j}, \dots, \frac{\mathbf{x}^n}{\mathbf{x}^j}) & \text{if } j < i \\ (\frac{\mathbf{x}^1}{\mathbf{x}^{j-1}}, \dots, \frac{\mathbf{x}^{i-1}}{\mathbf{x}^{j-1}}, \frac{1}{\mathbf{x}^{j-1}}, \frac{\mathbf{x}^i}{\mathbf{x}^{j-1}}, \dots, \frac{\mathbf{x}^{j-2}}{\mathbf{x}^{j-1}}, \frac{\mathbf{x}^j}{\mathbf{x}^{j-1}}, \dots, \frac{\mathbf{x}^n}{\mathbf{x}^{j-1}}) & \text{if } j > i \end{cases}\end{aligned}$$

This implies our atlas is indeed differentiable.

Before we prove $\mathbb{R}P^n$ is Hausdorff, we first prove that $\pi : \mathbb{R}^{n+1} \setminus \{\mathbf{0}\} \to \mathbb{R}P^n$ is an open mapping. Let $U \subseteq \mathbb{R}^{n+1} \setminus \{\mathbf{0}\}$ be open. Observe that

$$\pi^{-1}(\pi(U)) = \{t\mathbf{x} \in \mathbb{R}^{n+1} : t \neq 0 \text{ and } \mathbf{x} \in U\}$$

Fix $t_0\mathbf{x} \in \pi^{-1}(\pi(U))$. Let $B_\epsilon(\mathbf{x}) \subseteq U$. Observe that

$$B_{|t_0|\epsilon}(t_0\mathbf{x}) \subseteq t_0 B_\epsilon(\mathbf{x}) \subseteq t_0 U \subseteq \pi^{-1}(\pi(U))$$

This implies $\pi^{-1}(\pi(U))$ is open. (done)

Now, because π is open, to show $\mathbb{R}P^n$ is Hausdorff, we only have to show

$$R_\pi \triangleq \{(\mathbf{x}, \mathbf{y}) \in (\mathbb{R}^{n+1} \setminus \{\mathbf{0}\})^2 : \pi(\mathbf{x}) = \pi(\mathbf{y})\} \text{ is closed}$$

Define $f : (\mathbb{R}^{n+1} \setminus \{\mathbf{0}\})^2 \to \mathbb{R}$ by

$$f(\mathbf{x}, \mathbf{y}) \triangleq \sum_{i \neq j} (\mathbf{x}^i\mathbf{y}^j - \mathbf{x}^j\mathbf{y}^i)^2$$

Note that f is clearly continuous and $f^{-1}(0) = R_\pi$, which finish the proof. ■

Alternatively, we can characterize $\mathbb{R}P^n$ by identifying the antipodal pints on $S^n \triangleq \{\mathbf{x} \in \mathbb{R}^{n+1} : |\mathbf{x}| = 1\}$ as one point

$$\mathbf{x} \sim \mathbf{y} \overset{\triangle}{\iff} \mathbf{x} = \mathbf{y} \text{ or } \mathbf{x} = -\mathbf{y}$$

and let $\mathbb{P}^n \triangleq S^n \backslash \sim$ be the quotient space.

Theorem 5.1.2. (Equivalent Definitions of Real Projective Space)

$$\mathbb{R}P^n \text{ and } \mathbb{P}^n \text{ are homeomorphic}$$

Proof. Define $F : \mathbb{P}^n \to \mathbb{R}P^n$ by

$$\{\mathbf{x}, -\mathbf{x}\} \mapsto \{\lambda \mathbf{x} : \lambda \in \mathbb{R}^*\}$$

It is straightforward to check that F is well-defined and bijective. Define $f : S^n \to \mathbb{R}P^n$ by

$$f = \pi \circ \mathbf{id}$$

where $\mathbf{id} : S^n \to \mathbb{R}^{n+1} \setminus \{\mathbf{0}\}$ and $\pi : \mathbb{R}^{n+1} \setminus \{\mathbf{0}\} \to \mathbb{R}P^n$ are continuous. Check that

$$f = F \circ p$$

where $p : S^n \to \mathbb{P}^n$ is the quotient mapping. It now follows from the universal property that F is continuous, and since $\mathbb{P}^n$ is compact and $\mathbb{R}P^n$ is Hausdorff, it also follows that F is a homeomorphism between $\mathbb{R}P^n$ and $\mathbb{P}^n$. ∎

Knowing that $F : \mathbb{P}^n \to \mathbb{R}P^n$ is a homeomorphism and $\mathbb{R}P^n$ is a smooth manifold, we see that $\mathbb{P}^n$ is Hausdorff and second-countable, and if we define the atlas

$$\{(F^{-1}(U_i), \Phi_i \circ F) : 1 \leq i \leq n+1\}$$

We see this atlas is indeed smooth, since

$$(\Phi_i \circ F) \circ (\Phi_j \circ F)^{-1} = \Phi_i \circ \Phi_j^{-1}$$

Question 96

Let X be a set equipped with

(a) a collection $(U_\alpha)_{\alpha \in I}$ of subsets that covers X.

(b) a collection of bijection $\phi_\alpha : U_\alpha \to \phi_\alpha(U_\alpha)$ that maps U_α to an open subset $\phi_\alpha(U_\alpha)$ of $\mathbb{R}^n$.

(c) For each $\alpha, \beta \in I$, the set $\phi_\alpha(U_\alpha \cap U_\beta)$ is open.

(d) For each $\alpha, \beta \in I, \phi_\beta \circ \phi_\alpha^{-1} : \phi_\alpha(U_\beta \cap U_\alpha) \to \phi_\beta(U_\alpha, U_\beta)$ is smooth.

Give X a topology so that X is a smooth manifold.

Proof. If we define $E \subseteq X$ is open if and only if

$$\phi_\alpha(U_\alpha \cap E) \text{ is open for all } \alpha$$

we see that given arbitrary collection of open sets $(E_j)_{j\in J}$, we have

$$\phi_\alpha(U_\alpha \cap \bigcup_{j\in J} E_j) = \bigcup_{j\in J} \phi_\alpha(U_\alpha \cap E_j) \text{ for all } \alpha \in I$$

thus open sets are closed under union, and given two open sets E_1, E_2, we have

$$\phi_\alpha(U_\alpha \cap E_1 \cap E_2) \subseteq \phi_\alpha(U_\alpha \cap E_1) \cap \phi_\alpha(U_\alpha \cap E_2) \text{ for all } \alpha \in I$$

Note that if $\mathbf{x} \in \phi_\alpha(U_\alpha \cap E_1) \cap \phi_\alpha(U_\alpha \cap E_2)$, then there exists $p_1 \in U_\alpha \cap E_1$ and $p_2 \in U_\alpha \cap E_2$ such that $\phi_\alpha(p_1) = \phi_\alpha(p_2) = \mathbf{x}$. Because ϕ_α is one-to-one, we can deduce $p_1 = p_2 \in E_2$, it then follows

$$\mathbf{x} = \phi(p_1) \in \phi_\alpha(U_\alpha \cap E_1 \cap E_2)$$

We now see

$$\phi_\alpha(U_\alpha \cap E_1) \cap \phi_\alpha(U_\alpha \cap E_2) \subseteq \phi_\alpha(U_\alpha \cap E_1 \cap E_2) \text{ for all } \alpha \in I$$

We have proved that our topology on X is well-defined.

Note that U_α is open in X follows from premise (c). Thus, if some $E \subseteq U_\alpha$ is open in U_α, then E is open in X and $\phi_\alpha(E) = \phi_\alpha(U_\alpha \cap E)$ is open. We have proved that $\phi_\alpha : U_\alpha \to \phi_\alpha(U_\alpha)$ is an open mapping. The fact that $\phi_\alpha : U_\alpha \to \phi_\alpha(U_\alpha)$ is continuous trivially follows from

(a) U_α is open in X.

(b) our definition of topology on X.

(c) $\phi_\alpha : U_\alpha \to \phi_\alpha(U_\alpha)$ is a bijection.

We have proved that (U_α, ϕ_α) are indeed charts. The fact that they form a smooth atlas follows from premise (a) and (d). ■

Question 97

Let $\mathbb{R}$ be the real line with the differentiable structure given by the maximal atlas of the chart $(\mathbb{R}, \varphi = \mathbf{id} : \mathbb{R} \to \mathbb{R})$, where id is the identity map, and let $\mathbb{R}'$ be the real line with the differentiable structure given by the maximal atlas of the chart $(\mathbb{R}', \psi : \mathbb{R}' \to \mathbb{R})$, where $\psi(x) = x^{1/3}$.

(a) Show that these two differentiable structures are distinct.

(b) Show that there is a diffeomorphism between $\mathbb{R}$ and $\mathbb{R}'$. (Hint: The identity map $\mathbb{R} \to \mathbb{R}$ is not the desired diffeomorphism.)

Proof. To see these two smooth structure are distinct. Observe

$$\mathbf{id}^{-1} \circ \psi : \mathbb{R} \to \mathbb{R}; x \mapsto x^{\frac{1}{3}} \text{ is not smooth at } 0$$

We claim $\phi : \mathbb{R} \mapsto \mathbb{R}'$ defined by

$$\phi(x) \triangleq x^3 \text{ is a diffeomorphism}$$

It is clear that ϕ is a homeomorphism. To see ϕ is a smooth mapping from $\mathbb{R}$ to $\mathbb{R}'$, observe that

$$\psi \circ \phi \circ \mathbf{id}^{-1}(x) = x$$

To see ϕ^{-1} is a smooth mapping from $\mathbb{R}'$ to $\mathbb{R}$, observe that

$$\mathbf{id} \circ \phi \circ \psi^{-1}(x) = x$$

We have proved that ϕ is a diffeomorphism between $\mathbb{R}$ and $\mathbb{R}'$. ■

5.2 Appendix

Theorem 5.2.1. (Homeomorphism between Compact Space and Hausdorff Space) Suppose

(a) X is compact.

(b) Y is Hausdorff.

(c) $f : X \to Y$ is a continuous bijective function.

Then

$$f \text{ is a homeomorphism between } X \text{ and } Y$$

Proof. Because closed subset of compact set is compact and continuous function send compact set to compact set, we see for each closed $E \subseteq X$, $f(E) \subseteq Y$ is compact. The result then follows from $f(E) \subseteq Y$ being closed since Y is Hausdorff. ■

Theorem 5.2.2. (Hausdorff and Quotient) If $\pi : X \to Y$ is an open mapping, and we define

$$R_\pi \triangleq \{(x, y) \in X^2 : \pi(x) = \pi(y)\}$$

Then

$$R_\pi \text{ is closed} \iff Y \text{ is Hausdorff}$$

Proof. Suppose R_π is closed. Fix some x, y such that $\pi(x) \neq \pi(y)$. Because R_π is closed, we know there exists open neighborhood U_x, U_y such that $U_x \times U_y \subseteq (R_\pi)^c$. It is clear that $\pi(U_x), \pi(U_y)$ are respectively open neighborhood of $\pi(x)$ and $\pi(y)$. To see $\pi(U_x)$ and $\pi(U_y)$ are disjoint, assume that $\pi(a) \in \pi(U_x) \cap \pi(U_y)$. Let $a_x \in U_x$ and $a_y \in U_y$ satisfy $\pi(a_x) = \pi(a) = \pi(a_y)$, which is impossible because $(a_x, a_y) \in (R_\pi)^c$. CaC

Suppose Y is Hausdorff. Fix some x, y such that $\pi(x) \neq \pi(y)$. Let U_x, U_y be open neighborhoods of $\pi(x), \pi(y)$ separating them. Observe that $(x, y) \in \pi^{-1}(U_x) \times \pi^{-1}(U_y) \subseteq (R_\pi)^c$ ■

5.3 Example: $S^1, \mathbb{R} \setminus \mathbb{Z}$ diffeomorphism

Equip $S^1 \triangleq \{(x, y) \in \mathbb{R}^2 : |(x, y)| = 1\}$ with the standard four projection chart smooth atlas as one of them being

$$V \triangleq \{(x, y) \in \mathbb{R}^2 : y > 0\} \text{ and } \phi_V : V \to \mathbb{R}; (x, y) \mapsto x$$

Let $p : \mathbb{R} \to \mathbb{R} \setminus \mathbb{Z}$ be the quotient map and let

$$U_0 \triangleq p\Big((0, 1)\Big) \text{ and } U_1 \triangleq p\Big((\frac{-1}{2}, \frac{1}{2})\Big)$$

which are both open as one can readily check. Define $\phi_0 : U_0 \to (0, 1)$ by

$$\phi_0(p(t)) \triangleq t_0 \text{ where } t_0 \in (0, 1) \text{ and } p(t_0) = p(t)$$

and $\phi_1 : U_1 \to (-\frac{1}{2}, \frac{1}{2})$ by

$$\phi_1(p(t)) \triangleq t_0 \text{ where } t_0 \in (-\frac{1}{2}, \frac{1}{2}) \text{ and } p(t_0) = p(t)$$

Clearly, the function $G : \mathbb{R} \setminus \mathbb{Z} \to S^1$ well-defined by $G(p(x)) \triangleq (\cos 2\pi x, \sin 2\pi x)$ is a homeomorphism, as one can check that

(a) G is a continuous bijection. (Using Universal property of quotient map)

(b) $\mathbb{R} \setminus \mathbb{Z}$ is compact. (by finite sub-cover definition)

(c) S^1 is Hausdorff.

We now compute that $\phi_V \circ G \circ \phi_0^{-1}$ is defined on whole $(0, 1)$, and is exactly

$$\phi_V \circ G \circ \phi_0^{-1}(t) \triangleq \cos 2\pi t \text{ smooth}$$