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

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

It is clear that

$$u_x = 1 = v_y$$
 and $u_y = 1 = -v_x$ 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 $B_r(x) \subseteq U$. 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

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

To see $\nabla f(x) = 0$, just observe that for arbitrary axis **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.

Proof. Observe that for all $p \in D$, f is constant on some neighborhood around p, thus continuous at p. We have shown $f: D \to \mathbb{R}$ is continuous. Fix $p \in D$, and let $c \triangleq f(p)$. Because $\{c\}$ is closed in \mathbb{R} and $f: D \to \mathbb{R}$ is continuous, we know $f^{-1}(\{c\})$ is closed in D. We now show $f^{-1}(\{c\})$ is open in D. Fix arbitrary $q \in f^{-1}(\{c\})$. Because $f: D \to \mathbb{R}$ is locally constant, we know there exists some r such that $B_r(q) \subseteq D$ and f sends $B_r(q)$ to f(q) = c. It follows that $B_r(q) \subseteq f^{-1}(\{c\})$. Because q is arbitrary selected from $f^{-1}(\{c\})$, we have shown $f^{-1}(\{c\})$ is open in D.

In conclusion, we have shown $f^{-1}(\{c\})$ is both open and closed in D. It then follows from D being connected that $f^{-1}(\{c\}) = D$ or \emptyset . Because $p \in f^{-1}(\{c\})$, we can deduce $f^{-1}(\{c\}) = D$, i.e., f send all points in D to c, a constant function.