

Answer for RC4

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Exercise

3. Let $f: [0, +\infty) \rightarrow \mathbb{R}$ be a continuous function such that $\lim_{x \rightarrow \infty} f(x)$ exists and is finite. Show that f is uniformly continuous on $[0, +\infty)$.

Solution

3.Proof:

Fix $\varepsilon > 0$, there is some $N \in \mathbb{N}$ such that $\forall x > N, |f(x) - \lim_{x \rightarrow \infty} f(x)| < \varepsilon$.

Furthermore, f is uniformly continuous on $[0, M]$, i.e., there is some $\delta > 0$ such that $\forall x, y \in [0, M], |x - y| < \delta \Rightarrow |f(x) - f(y)| < \frac{1}{2}\varepsilon$. Note that this δ also works for $[N, +\infty)$ (because $\forall x > N, |f(x) - \lim_{x \rightarrow \infty} f(x)| < \varepsilon$).

Therefore, f is uniformly continuous.

Exercises

4. Let $f: [a, b] \rightarrow \mathbb{R}$ be a continuous function with $b > a$. Given $\varepsilon > 0$, show that there is a polygonal function g such that $|f(x) - g(x)| < \varepsilon$ for all $x \in [a, b]$.

Note: A polygonal function is a function formed by a finite number of line segments. Of course, a polygonal function is continuous.

- Try to write a complete proof!

Solution

Proof: Since f 's domain is a closed interval (or you can say bounded closed set), and f is continuous, f is uniformly continuous on $[a, b]$. Thus, given an $\varepsilon > 0$, there

is a partition: $\left[a, a + \frac{b-a}{n}\right] =: I_1, \left[a + \frac{b-a}{n}, a + \frac{2(b-a)}{n}\right] =: I_2, \dots, \left[b - \frac{b-a}{n}, b\right] =: I_m$

such that for any $x, y \in I_i$ where $i \in \{1, 2, \dots, m\}$, $|f(x) - f(y)| < \frac{1}{2}\varepsilon$. Fix this ε . Note

that our polygonal function g is a continuous function whose graph is composed by

line segments that connect $f(a), f\left(a + \frac{b-a}{n}\right), \dots, f\left(b - \frac{b-a}{n}\right), f(b)$. For any $x, y \in I_i$

and any $i \in \{1, 2, \dots, m\}$, $|g(x) - g(y)| \leq \left|g\left(a + (i-1)\frac{b-a}{n}\right) - g\left(a + i\frac{b-a}{n}\right)\right| =$

$\left|f\left(a + (i-1)\frac{b-a}{n}\right) - f\left(a + i\frac{b-a}{n}\right)\right| < \frac{1}{2}\varepsilon$. Now, for any fixed $x \in [a, b]$, x is in some

interval I_i . It follows that $|f(x) - g(x)| = \left|f(x) - f\left(a + i\frac{b-a}{n}\right) + f\left(a + i\frac{b-a}{n}\right) - g(x)\right|$

$\left|g(x)\right| = \left|f(x) - f\left(a + i\frac{b-a}{n}\right) + g\left(a + i\frac{b-a}{n}\right) - g(x)\right| \leq \left|f(x) - f\left(a + i\frac{b-a}{n}\right)\right| +$

$\left|g\left(a + i\frac{b-a}{n}\right) - g(x)\right| < \frac{1}{2}\varepsilon + \frac{1}{2}\varepsilon = \varepsilon$.

Exercises

5. The function $f(x)$ is defined on interval I . Proof that $f(x)$ is uniformly continuous if and only if: for any sequence $x'_n, x''_n \subset I$, if $\lim_{n \rightarrow \infty} (x'_n - x''_n) = 0$, then $\lim_{n \rightarrow \infty} (f(x'_n) - f(x''_n)) = 0$.

Solution

(\Rightarrow): Suppose $f(x)$ is uniformly continuous on I , then $\forall \varepsilon > 0$,
 $\exists \delta(\varepsilon) > 0, \forall x', x'' \in I, |x' - x''| < \delta, |f(x') - f(x'')| < \varepsilon$. Since
 $\lim_{n \rightarrow \infty} (x'_n - x''_n) = 0$, we have for the $\delta > 0$ above,
 $\exists N > 0, \forall n > N, |x'_n - x''_n| < \delta$, using the uniform continuity of f ,

$$|f(x'_n) - f(x''_n)| < \varepsilon$$

so

$$\lim_{n \rightarrow \infty} (f(x'_n) - f(x''_n)) = 0$$

Solution

(\Leftarrow): Proof by contradiction: suppose that $f(x)$ is not uniformly continuous on I , then

$$\exists \varepsilon_0 > 0, \forall \delta > 0, \exists x', x'', |x' - x''| < \delta, |f(x') - f(x'')| \geq \varepsilon_0$$

$$\text{Let } \delta_1 = 1, \exists x'_1, x''_1 \in I, |x'_1 - x''_1| < 1, |f(x'_1) - f(x''_1)| \geq \varepsilon_0$$

$$\text{Let } \delta_2 = \frac{1}{2}, \exists x'_2, x''_2 \in I, |x'_2 - x''_2| < \frac{1}{2}, |f(x'_2) - f(x''_2)| \geq \varepsilon_0$$

...

$$\text{Let } \delta_n = \frac{1}{n}, \exists x'_n, x''_n \in I, |x'_n - x''_n| < \frac{1}{n}, |f(x'_n) - f(x''_n)| \geq \varepsilon_0$$

...

So $\lim_{n \rightarrow \infty} (x'_n - x''_n) = 0$, but

$$\lim_{n \rightarrow \infty} (f(x'_n) - f(x''_n)) \neq 0$$

, contradiction.

Exercise

6. Let $f: (0, +\infty) \rightarrow \mathbb{R}$ be a continuous function such that $f(x^2) = f(x)$. Please show that f is a constant function on $(0, +\infty)$, i.e.,

$$\exists M \in \mathbb{R}, \forall x \in \text{dom} f, f(x) = M$$

(SJTU Math textbook, P70)

Solutions

Proof: Suppose $\exists x, y \in (0, +\infty)$ with $f(x) \neq f(y)$. Suppose $f(x) = a$, $f(y) = b$.

Take $f(x) = f\left(x^{\frac{1}{2}}\right) = f\left(x^{\frac{1}{4}}\right) = \cdots = f\left(x^{\frac{1}{2^n}}\right) = \cdots$. Since f is continuous and the

sequence $\left(x^{\frac{1}{2^n}}\right)$ converges to 1, $f(1) = f(x) = a$. Similarly, $f(1) = f(y) = b$.

However, this leads to a contradiction to the definition of “function”, since a function cannot take two distinct values at a same point.

Exercises

8. Let $f: \Omega \rightarrow \mathbb{R}$ be a real function that satisfies **Lipschitz condition**, that is, there is a constant $M > 0$ such that for all x and y in the domain of f , $|f(x) - f(y)| \leq M|x - y|$.

- (i) Show that f is uniformly continuous
- (ii) Now Let $\Omega =: [a, +\infty)$, where $a > 0$. Show that $f(x)/x$ is uniformly continuous

Solution

Proof: i) Given an $\varepsilon > 0$, choose $\delta = \frac{\varepsilon}{M}$. Then $\forall x, y \in \Omega$ with $|x - y| < \delta$, we have: $|f(x) - f(y)| \leq M \cdot |x - y| < M \cdot \frac{\varepsilon}{M} = \varepsilon$. It follows that f is uniformly continuous.

ii) Let $g: [a, +\infty) \rightarrow \mathbb{R}$, $g(x) = \frac{f(x)}{x}$. Note that $\forall y \geq a$, since $|f(y)| \leq |f(a)| + M \cdot |y - a|$, $\frac{|f(y)|}{|y|} \leq \frac{|f(a)|}{y} + M \cdot \frac{|y-a|}{y} \leq \frac{|f(a)|}{a} + M \cdot \frac{|y-a|}{y}$. Since $\frac{|f(a)|}{a}$ is nothing but a fixed non-negative number and $\frac{|y-a|}{y} = \frac{y-a}{y} \leq 1$, there is some $C \geq 1$ such that $\frac{|f(y)|}{|y|} \leq CM$.

Solution

Fix arbitrary $\varepsilon > 0$. $\forall x, y \geq a$, $|g(x) - g(y)| = \left| \frac{f(x)}{x} - \frac{f(y)}{y} \right| = \frac{|yf(x) - xf(y)|}{|xy|} =$
 $\frac{|yf(x) - yf(y) + yf(y) - xf(y)|}{|xy|} \leq \frac{|yf(x) - yf(y)| + |yf(y) - xf(y)|}{|xy|} \leq \frac{|y||f(x) - f(y)|}{|xy|} + \frac{|y - x||f(y)|}{|xy|} =$
 $\frac{|f(x) - f(y)|}{|x|} + \frac{|x - y|}{|x|} \cdot \frac{|f(y)|}{|y|} \leq \left(\frac{M|x - y|}{a} + \frac{1}{a^2} |x - y| CM \right)$. It follows that $|g(x) - g(y)| \leq$
 $\left(\frac{M}{a} + \frac{CM}{a^2} \right) |x - y|$. Therefore, g satisfies Lipschitz condition. By i), g is uniformly continuous.