

⑥ For every r , $f(r)$ is the maximum or minimum of $f(x)$ on some interval (a, b) containing r . Then $a < r < b$. By density of rational numbers, there are $c, d \in \mathbb{Q}$ such that $a < c < r$ and $r < d < b$. Let $S = \{(r_0, r_1) : r_0, r_1 \in \mathbb{Q} \text{ and } r_0 < r_1\}$, then $S \subseteq \mathbb{Q} \times \mathbb{Q}$ and so S is countable. $f(\mathbb{R}) = \{f(r) : r \in \mathbb{R}\} \subseteq \{\max_{c \leq x \leq d} f(x) : (c, d) \in S\} \cup \{\min_{c \leq x \leq d} f(x) : (c, d) \in S\}$

$$= \bigcup_{(c,d) \in S} \underbrace{\left\{ \max_{c \leq x \leq d} f(x), \min_{c \leq x \leq d} f(x) \right\}}_{\text{finite}} \quad \text{which is countable by the countable union theorem}$$

So $f(\mathbb{R})$ is countable. By the intermediate value theorem, f is constant.

⑥2 Suppose such function g exists. We first show g is injective. (If $g(a) = g(b)$, then $-a^9 = g(g(a)) = g(g(b)) = -b^9 \Rightarrow a = b$.) Since g is continuous and injective, by the continuous injection theorem, g is strictly increasing or strictly decreasing. If g is strictly increasing, then $x < y \Rightarrow g(x) < g(y) \Rightarrow g(g(x)) < g(g(y))$. If g is strictly decreasing, then $x < y \Rightarrow g(x) > g(y) \Rightarrow g(g(x)) < g(g(y))$. So in both cases, $g(g(x))$ is strictly increasing, which cannot equal to the decreasing function $-x^9$, a contradiction. So no such g exists.

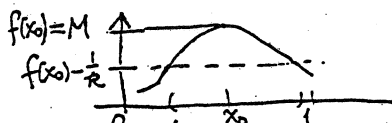
⑥3 Let $g(x) = f(x) - x$, then g is continuous on $[0, 1]$ because f is continuous on $[0, 1]$. Since $f(0), f(1) \in [0, 1]$, so $g(0) = f(0) - 0 \geq 0$ and $g(1) = f(1) - 1 \leq 0$. By the intermediate value theorem, there is at least one w between 0 and 1 such that $g(w) = 0$. Then $f(w) = w$.

⑥4 Let $S = \{x \in [0, 1] : x < f(x)\}$. Since $0 \in S$ and S is bounded above by 1, $\sup S = w \in [0, 1]$. By the supremum limit theorem, there is a sequence $t_n \in S$ converging to w . By the monotone function theorem, $w = \lim_{n \rightarrow \infty} t_n \leq \lim_{n \rightarrow \infty} f(t_n) = f(w-) \leq f(w)$. In particular, $w \neq 1$. So $w < 1$. Let $\{s_n\}$ be a strictly decreasing sequence in $[0, 1]$ converging to w . Since $s_n > w$, $s_n \notin S$ and so $w = \lim_{n \rightarrow \infty} s_n \geq \lim_{n \rightarrow \infty} f(s_n) = f(w+) \geq f(w)$. Therefore, $w = f(w)$.

⑥5 f is injective because $f(a) = f(b) \Rightarrow 0 = |f(a) - f(b)| \geq |a - b| \Rightarrow a = b$. Next, since f is continuous and injective, f is strictly monotone by the continuous injection theorem. To show f is surjective, let $w \in \mathbb{R}$ and $M = |w - f(0)|$. The given inequality implies $|f(M) - f(0)| \geq |M - 0| = M = |w - f(0)|$ and $|f(0) - f(-M)| \geq |0 - (-M)| = M = |w - f(0)|$. Since f is strictly monotone, $f(0)$ is between $f(-M)$ and $f(M)$. The inequalities above imply w is closer to $f(0)$ than $f(M)$ and $f(-M)$. So w is between $f(-M)$ and $f(M)$. The intermediate value theorem implies $w = f(x)$ for some x between $-M$ and M . So f is surjective. Therefore, f is bijective.

(66) Since $M = \sup_{x \in [0,1]} f(x)$, $(\int_0^1 f(x)^n dx)^{\frac{1}{n}} \leq (\int_0^1 M^n dx)^{\frac{1}{n}} = M$ for all $n \in \mathbb{N}$. By the extreme value theorem, $M = f(x_0)$ for some $x_0 \in [0,1]$. For every $k \in \mathbb{N}$, we consider $g(x) = f(x) - (f(x_0) - \frac{1}{k})$ on $[0,1]$. Since g is continuous and $g(x_0) = \frac{1}{k} > 0$, by the sign preserving property, there is $\delta > 0$ such that $g(x) > 0$ ($\Leftrightarrow f(x) > M - \frac{1}{k}$) on the interval $(x_0 - \delta, x_0 + \delta) \cap [0,1]$. Let a, b be the endpoints of the interval with $a < b$. Since $f(x) > 0$, $(\int_a^b (M - \frac{1}{k})^n dx)^{\frac{1}{n}} < (\int_a^b f(x)^n dx)^{\frac{1}{n}} \leq (\int_0^1 f(x)^n dx)^{\frac{1}{n}}$.

So $(M - \frac{1}{k})(b-a)^{\frac{1}{n}} \leq (\int_0^1 f(x)^n dx)^{\frac{1}{n}} \leq M$. Since $\lim_{n \rightarrow \infty} (b-a)^{\frac{1}{n}} = 1$, we have $M - \frac{1}{k} \leq \lim_{n \rightarrow \infty} (\int_0^1 f(x)^n dx)^{\frac{1}{n}} \leq M$ for every $k \in \mathbb{N}$. As $k \rightarrow \infty$, we get by sandwich theorem that $\lim_{n \rightarrow \infty} (\int_0^1 f(x)^n dx)^{\frac{1}{n}} = M$.



Comments: In fact, the limit must exist. From the box above we have

$$|(\int_0^1 f(x)^n dx)^{\frac{1}{n}} - M| \leq M - (M - \frac{1}{k})(b-a)^{\frac{1}{n}} = (M - \frac{1}{k})(1 - (b-a)^{\frac{1}{n}}) + \frac{1}{k}.$$

For every $\varepsilon > 0$, by the Archimedean principle, there is $k \in \mathbb{N}$ such that $\frac{1}{k} < \frac{\varepsilon}{2}$ and $\frac{1}{k} < M$.

With one such k , since $\lim_{n \rightarrow \infty} (b-a)^{\frac{1}{n}} = 1$, there is $K \in \mathbb{N}$ such that

$$n \geq K \Rightarrow |(b-a)^{\frac{1}{n}} - 1| < \frac{\varepsilon}{2(M - \frac{1}{k})}. \text{ Then}$$

$$n \geq K \Rightarrow |(\int_0^1 f(x)^n dx)^{\frac{1}{n}} - M| \leq M - (M - \frac{1}{k})(b-a)^{\frac{1}{n}} = (M - \frac{1}{k})(1 - (b-a)^{\frac{1}{n}}) + \frac{1}{k} < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

(67) Since $f(0) = 0 = 0^2$, so $f(x) = x^2$ for all $x \in \mathbb{R}$. Then for every $x_0 \in \mathbb{R}$,

$$f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{x \rightarrow x_0} \frac{x^2 - x_0^2}{x - x_0} = \lim_{x \rightarrow x_0} x + x_0 = 2x_0.$$

Remarks We have $f(x) = 2x = \begin{cases} 2x & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases} \neq \begin{cases} \frac{d}{dx}(x^2) & \text{if } x \neq 0 \\ \frac{d}{dx}(x) & \text{if } x = 0 \end{cases}$. This is to illustrate that if $f(x) = \begin{cases} h_0(x) & \text{if } x \in S \\ h_1(x) & \text{if } x \notin S \end{cases}$, then in general, $f'(x) \neq \begin{cases} h_0'(x) & \text{if } x \in S \\ h_1'(x) & \text{if } x \notin S \end{cases}$.

For $g(x) = |\cos x|$, let $r(x) = |x|$ and $s(x) = \cos x$, then $r'(x) = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \\ \text{not exist} & \text{if } x = 0 \end{cases}$ and $s'(x) = -\sin x$. By chain rule, if $\cos x > 0$ ($\Leftrightarrow x \in \bigcup_{n \in \mathbb{Z}} ((2n - \frac{1}{2})\pi, (2n + \frac{1}{2})\pi)$), then $g'(x) = (r \circ s)'(x) = r'(s(x)) \cdot s'(x) = -\sin x$; if $\cos x < 0$ ($\Leftrightarrow x \in \bigcup_{n \in \mathbb{Z}} ((2n + \frac{1}{2})\pi, (2n + \frac{3}{2})\pi)$), then $g'(x) = (r \circ s)'(x) = r'(s(x)) \cdot s'(x) = \sin x$. If $\cos x = 0$ ($\Leftrightarrow x = (2n \pm \frac{1}{2})\pi, n \in \mathbb{Z}$), then $\lim_{t \rightarrow x^+} \frac{|\cos t| - |\cos x|}{t - x} = \lim_{t \rightarrow x^+} \frac{\cos t}{t - x} = 1$, but $\lim_{t \rightarrow x^-} \frac{|\cos t| - |\cos x|}{t - x} = -\lim_{t \rightarrow x^-} \frac{\cos t}{t - x} = -1$, so $g'(x)$ doesn't exist.

Remarks Even $r'(0)$ doesn't exist, $(s \circ r)(x) = \cos |x| = \cos x$ has derivative $-\sin x$ everywhere!

$$\begin{aligned}
 (68) \quad \frac{f(b_n) - f(a_n)}{b_n - a_n} - f'(c) &= \left(\frac{f(b_n) - f(c)}{b_n - a_n} + \frac{f(c) - f(a_n)}{b_n - a_n} \right) - f'(c) \left(\frac{b_n - c}{b_n - a_n} + \frac{c - a_n}{b_n - a_n} \right) \\
 &= \frac{f(b_n) - f(c)}{b_n - c} \frac{b_n - c}{b_n - a_n} + \frac{f(c) - f(a_n)}{c - a_n} \frac{c - a_n}{b_n - a_n} - f'(c) \frac{b_n - c}{b_n - a_n} - f'(c) \frac{c - a_n}{b_n - a_n} \\
 &= \left(\frac{f(b_n) - f(c)}{b_n - c} - f'(c) \right) \underbrace{\frac{b_n - c}{b_n - a_n}}_{\leq 1} + \left(\frac{f(c) - f(a_n)}{c - a_n} - f'(c) \right) \underbrace{\frac{c - a_n}{b_n - a_n}}_{\leq 1}.
 \end{aligned}$$

So $\left| \frac{f(b_n) - f(a_n)}{b_n - a_n} - f'(c) \right| \leq \underbrace{\left| \frac{f(b_n) - f(c)}{b_n - c} - f'(c) \right|}_{\rightarrow 0 \text{ as } n \rightarrow \infty} \cdot 1 + \underbrace{\left| \frac{f(c) - f(a_n)}{c - a_n} - f'(c) \right|}_{\rightarrow 0 \text{ as } n \rightarrow \infty} \cdot 1 \rightarrow 0$

$\therefore \lim_{n \rightarrow \infty} \frac{f(b_n) - f(a_n)}{b_n - a_n} = f'(c).$

$$\begin{aligned}
 (69) \quad f(x) &= \begin{cases} x^3 & \text{if } x \geq 0 \\ -x^3 & \text{if } x < 0 \end{cases} \Rightarrow f'(x) = \begin{cases} 3x^2 & \text{if } x > 0 \\ -3x^2 & \text{if } x < 0 \\ 0 & \text{if } x = 0 \end{cases} \Rightarrow f''(x) = \begin{cases} 6x & \text{if } x > 0 \\ -6x & \text{if } x < 0 \\ 0 & \text{if } x = 0 \end{cases} = 6|x| \\
 f'(0) &= \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} |x|^2 = 0 \quad f''(0) = \lim_{x \rightarrow 0} \frac{f'(x) - f'(0)}{x - 0} = \lim_{x \rightarrow 0} 3|x| = 0 \Rightarrow f \in C^2(\mathbb{R}). \\
 f'''(0) &= \lim_{x \rightarrow 0} \frac{f''(x) - f''(0)}{x - 0} = 6 \lim_{x \rightarrow 0} \frac{|x|}{x} \text{ does not exist.}
 \end{aligned}$$

$$(70) \quad |f'(b)| = \left| \lim_{x \rightarrow b} \frac{f(x) - f(b)}{x - b} \right| = \lim_{x \rightarrow b} \left| \frac{f(x) - f(b)}{x - b} \right| \leq \lim_{x \rightarrow b} |x - b| = 0 \text{ for every } b \in \mathbb{R}. \text{ So } f' \equiv 0.$$

Therefore, f is a constant function. The same is true if 2 is replaced by $n > 1$ because $\left| \frac{f(x) - f(b)}{x - b} \right| \leq |x - b|^{n-1} \rightarrow 0$ as $x \rightarrow b$. However if 2 is replaced by 1, then it is not true as can be seen by taking $f(x) = x$, then $|f(a) - f(b)| = |a - b|$ and f is not constant.

(71) Since f has roots at ± 1 with multiplicities n , so $f(\pm 1) = f'(\pm 1) = \dots = f^{(n-1)}(\pm 1) = 0$. Since $f(-1) = f(1) = 0$, by Rolle's theorem, there is $x_0 \in (-1, 1)$ such that $f'(x_0) = 0$. Then f' has at least three distinct roots $-1, x_0, 1$. By Rolle's theorem, f'' will have at least four distinct roots. Repeating this until the $(n-1)^{\text{st}}$ derivative, we see that $f^{(n-1)}$ will have at least $n+1$ distinct roots. So by Rolle's theorem, $f^{(n)}$ will have at least n distinct roots. Since $\deg f^{(n)} = n$, $f^{(n)}$ has exactly n distinct roots.

(72) Let $g(x) = e^{-x} f(x)$, then $g'(x) = -e^{-x} f(x) + e^{-x} f'(x) = e^{-x} (f'(x) - f(x)) \leq 0$. So $g(x)$ is decreasing on $[0, \infty)$. Then $g(x) \leq g(0) = f(0) = 0$ for $x \in [0, \infty)$. So $f(x) = e^x g(x) \leq 0$ for $x \in [0, \infty)$.

⑦③ We first show $x_n = f(\frac{1}{n})$ is a Cauchy sequence. For every $\varepsilon > 0$, let $K \in \mathbb{N}$ such that $K > \frac{2}{\varepsilon}$ (by Archimedean principle). Then $m, n \geq K \Rightarrow |x_m - x_n| = |f(\frac{1}{m}) - f(\frac{1}{n})| \stackrel{\text{mean-value theorem}}{=} |f'(x_0)| |\frac{1}{m} - \frac{1}{n}| \leq 2 |\frac{1}{m} - \frac{1}{n}| \leq 2(\frac{1}{K} - 0) = \frac{2}{K} < \varepsilon$. $\Rightarrow 0 < \frac{1}{m}, \frac{1}{n} \leq \frac{1}{K}$

Next, to show $\lim_{x \rightarrow 0^+} f(x)$ exists, it is enough to show $\lim_{n \rightarrow \infty} f(x_n)$ exists for every $x_n \rightarrow 0$ in $(0, +\infty)$ by the remark following the sequential limit theorem. For every $x_n \rightarrow 0$ in $(0, +\infty)$, $\{x_n\}$ is a Cauchy sequence by Cauchy's theorem. We will show $\lim_{n \rightarrow \infty} f(x_n)$ exists by showing $\{f(x_n)\}$ is a Cauchy sequence. For every $\varepsilon > 0$, since $\{x_n\}$ is Cauchy, $\exists K_1 \in \mathbb{N}$ such that $m, n \geq K_1 \Rightarrow |x_m - x_n| < \frac{\varepsilon}{2} \Rightarrow |f(x_m) - f(x_n)| = |f'(y_0)(x_m - x_n)| \leq 2 |x_m - x_n| < 2 \cdot \frac{\varepsilon}{2} = \varepsilon$. So $\{f(x_n)\}$ is Cauchy, $\lim_{n \rightarrow \infty} f(x_n)$ exists by Cauchy's theorem.

⑦④ For $0 < x < \frac{\pi}{2}$, consider the function $f: [0, x] \rightarrow \mathbb{R}$ defined by $f(t) = \ln(\cos t)$. Now f is continuous on $[0, x]$ and differentiable on $(0, x)$. By mean-value theorem, $|\ln(\cos x) - \ln(\cos 0)| = |f(x) - f(0)| = |f'(t_0)(x - 0)| = |(-\tan t_0)x|$ for some t_0 on $(0, x)$. Now \tan is strictly increasing on $(0, \frac{\pi}{2})$, $\tan t_0 < \tan x$. $\therefore |\ln(\cos x)| \leq (\tan t_0)x < x \tan x$.

⑦⑤ Let $|f|$ has maximum value M on $[0, \frac{1}{2}]$. Since $|f|$ is continuous on $[0, \frac{1}{2}]$, so by extreme value theorem, $M = |f(w)|$ for some $w \in [0, \frac{1}{2}]$. By mean value theorem, there is $x_0 \in (0, w)$ such that $f(w) - f(0) = f'(x_0)(w - 0)$. Then $M = |f(w) - f(0)| \leq |f'(x_0)| |w| \leq |f'(x_0)| \frac{1}{2} \leq \frac{M}{2}$. Since $0 \leq M \leq \frac{M}{2}$, we get $M = 0$. Then $f(x) = 0$ for all $x \in [0, \frac{1}{2}]$. Similarly, replacing $[0, \frac{1}{2}]$ by $[\frac{1}{2}, 1]$ and using $f(\frac{1}{2}) = 0$ instead of $f(0) = 0$, the argument above shows $f(x) = 0$ for all $x \in [\frac{1}{2}, 1]$. Keep on going, we will get $f(x) = 0$ for all $x \geq 0$.

⑦⑥ Since $\lim_{h \rightarrow 0} f(x_0 + h) + f(x_0 - h) - 2f(x_0) = 0$ and $\lim_{h \rightarrow 0} h^2 = 0$, we consider using l'Hopital's rule

$$\lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0 - h)}{2h} = \frac{1}{2} \lim_{h \rightarrow 0} \left(\frac{f'(x_0 + h) - f'(x_0)}{h} + \frac{f'(x_0 - h) - f'(x_0)}{-h} \right) = \frac{1}{2} (f''(x_0) + f''(x_0)) = f''(x_0).$$

By l'Hopital's rule, $\lim_{h \rightarrow 0} \frac{f(x_0 + h) + f(x_0 - h) - 2f(x_0)}{h^2} = f''(x_0)$.

⑦⑦ Since $\frac{d^4}{d\theta^4} \cos \theta = \cos \theta$, by Taylor's theorem, there is $\theta_0 \in (0, \theta)$ such that

$$\cos \theta = 1 + 0(\theta - 0) - \frac{1}{2!}(\theta - 0)^2 + \frac{0}{3!}(\theta - 0)^3 + \frac{\cos \theta_0}{4!}(\theta - 0)^4.$$

Since $0 \leq \theta_0 \leq \theta \leq \frac{\pi}{2}$, so $0 \leq \cos \theta_0 \leq 1$. Therefore, $1 - \frac{\theta^2}{2} \leq \cos \theta \leq 1 - \frac{\theta^2}{2} + \frac{\theta^4}{24}$.