

# 1 Section 5.4 Exercises

Exercises with solutions from Section 5.4 of [UA].

**Exercise 5.4.1.** Sketch a graph of  $(1/2)h(2x)$  on  $[-2, 3]$ . Give a qualitative description of the functions

$$h_n(x) = \frac{1}{2^n} h(2^n x)$$

as  $n$  gets larger.

*Solution.* See Figure 1 for the sketch. Each  $h_n$  is a periodic “sawtooth” function; as  $n$  gets larger,

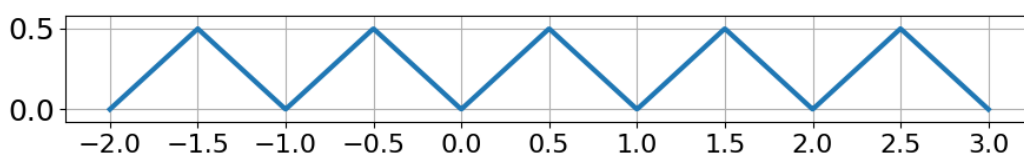


Figure 1:  $(1/2)h(2x)$

the “teeth” get more densely packed and the peaks get lower.

**Exercise 5.4.2.** Fix  $x \in \mathbf{R}$ . Argue that the series

$$\sum_{n=0}^{\infty} \frac{1}{2^n} h(2^n x)$$

converges and thus  $g(x)$  is properly defined.

*Solution.* Note that for each  $n \in \mathbf{N}$  we have  $0 \leq 2^{-n} h(2^n x) \leq 2^{-n}$  since  $0 \leq h(x) \leq 1$ . As the series  $\sum_{n=0}^{\infty} 2^{-n}$  is convergent (Example 2.7.5), the series  $\sum_{n=0}^{\infty} 2^{-n} h(2^n x)$  is also convergent by the Comparison Test (Theorem 2.7.4).

**Exercise 5.4.3.** Taking the continuity of  $h(x)$  as given, reference the proper theorems from Chapter 4 that imply that the *finite* sum

$$g_m(x) = \sum_{n=0}^m \frac{1}{2^n} h(2^n x)$$

is continuous on  $\mathbf{R}$ .

*Solution.* The continuity of  $g_m$  follows from Theorem 4.3.4 and Theorem 4.3.9.

**Exercise 5.4.4.** As the graph of Figure 5.7 suggests, the structure of  $g(x)$  is quite intricate. Answer the following questions, assuming that  $g(x)$  is indeed continuous.

- (a) How do we know  $g$  attains a maximum value  $M$  on  $[0, 2]$ ? What is this value?
- (b) Let  $D$  be the set of points in  $[0, 2]$  where  $g$  attains its maximum. That is  $D = \{x \in [0, 2] : g(x) = M\}$ . Find one point in  $D$ .
- (c) Is  $D$  finite, countable, or uncountable?

*Solution.* (a) Since  $g$  is continuous on the compact set  $[0, 2]$ , we know it attains a maximum here by the Extreme Value Theorem (Theorem 4.4.2). To find this maximum value  $M$ , for each non-negative integer  $n$  let  $f_n(x) = 2^{-2n}h(2^{2n}x) + 2^{-2n-1}h(2^{2n+1}x)$ , so that

$$f_0(x) = h(x) + \frac{1}{2}h(2x), \quad f_1(x) = \frac{1}{4}h(4x) + \frac{1}{8}h(8x), \quad \text{etc.}$$

Thus

$$g(x) = h(x) + \frac{1}{2}h(2x) + \frac{1}{4}h(4x) + \frac{1}{8}h(8x) + \cdots = f_0(x) + f_1(x) + \cdots.$$

(For any given  $x$ , such a regrouping of terms is justified since we showed in [Exercise 5.4.2](#) that the series defining  $g(x)$  is convergent; see [Exercise 2.5.3](#).)

See [Figure 2a](#) for a graph of  $f_0$  on  $[0, 2]$  and note that  $f_0(x) = 1$  on the interval  $[\frac{1}{2}, \frac{3}{2}]$ . Furthermore, observe that  $f_1(x) = \frac{1}{4}f_0(4x)$ , so that on the interval  $[0, 2]$  the function  $f_1$  is given by four copies of  $f_0$  scaled by a factor of  $\frac{1}{4}$ . The interval  $[\frac{1}{2}, \frac{3}{2}]$ , where  $f_0$  is constant, contains two of the intervals of length  $\frac{1}{4}$  where  $f_1$  is also constant; see [Figure 2b](#). On these intervals, we then have  $f_0(x) + f_1(x) = 1 + \frac{1}{4}$ . Similarly,  $f_2$  is given by  $f_2(x) = \frac{1}{16}f_0(16x)$ . Furthermore, there are further subintervals of the previous subintervals where  $f_2$  is also constant and thus, on these subintervals, we have  $f_0(x) + f_1(x) + f_2(x) = 1 + \frac{1}{4} + \frac{1}{16}$ ; see [Figure 2c](#).

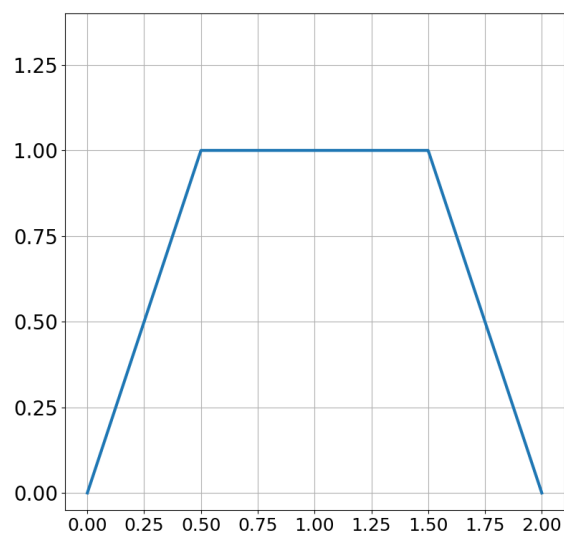
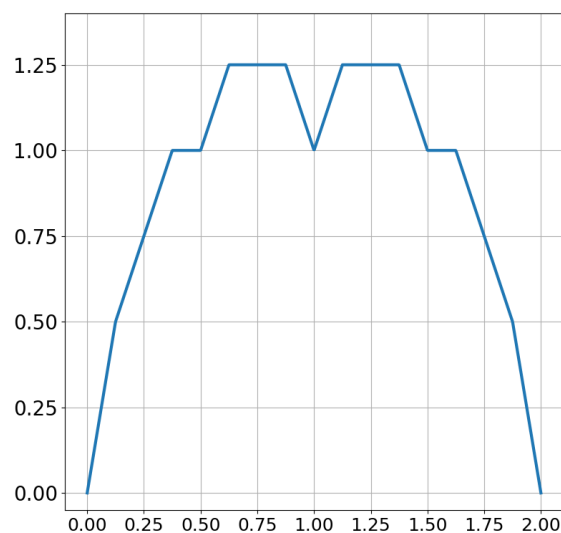
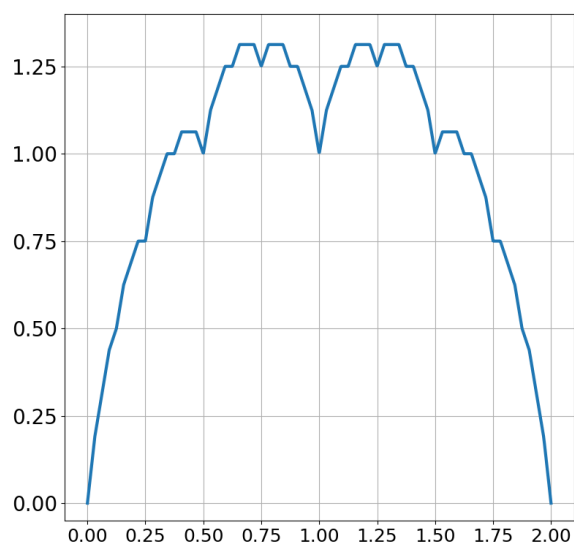
We can continue arguing in this manner to see that  $M \geq 1 + \frac{1}{4} + \frac{1}{16} + \cdots = \frac{4}{3}$ . On the other hand, since each  $f_n$  satisfies  $f_n(x) \leq 4^{-n}$  on  $[0, 2]$ , we have

$$g(x) = f_0(x) + f_1(x) + f_2(x) + \cdots \leq 1 + \frac{1}{4} + \frac{1}{16} + \cdots = \frac{4}{3}.$$

We may conclude that  $M = \frac{4}{3}$ .

- (b) Let us show that for every non-negative integer  $n$ , we have  $h\left(\frac{2^{n+1}}{3}\right) = \frac{2}{3}$ . The base case  $n = 0$  is clear. Suppose that the result is true for some  $n$ . Observe that

$$h\left(\frac{2^{n+2}}{3}\right) = h\left(\frac{2^{n+2}}{3} - 2^{n+1}\right) = h\left(\frac{2^{n+1}(2-3)}{3}\right) = h\left(-\frac{2^{n+1}}{3}\right) = h\left(\frac{2^{n+1}}{3}\right) = \frac{2}{3},$$

(a)  $f_0(x)$  on  $[0, 2]$ (b)  $f_0(x) + f_1(x)$  on  $[0, 2]$ (c)  $f_0(x) + f_1(x) + f_2(x)$  on  $[0, 2]$ Figure 2: Function graphs for [Exercise 5.4.4](#)

where we have used our induction hypothesis and the fact that  $h$  is an even 2-periodic function. It follows by induction that  $h\left(\frac{2^{n+1}}{3}\right) = \frac{2}{3}$  for all non-negative integers  $n$ .

Now observe that

$$g\left(\frac{2}{3}\right) = \sum_{n=0}^{\infty} \frac{1}{2^n} h\left(\frac{2^{n+1}}{3}\right) = \frac{2}{3} \sum_{n=0}^{\infty} \frac{1}{2^n} = \frac{4}{3} = M.$$

Thus  $\frac{2}{3} \in D$ .

- (c) We will show that  $D$  is uncountable. In fact, we will prove a stronger statement:  $D$  is in bijection with  $\mathbf{R}$ . To do this, we will inject a space of binary sequences into  $D$ ; after appealing to results we proved in Section 1.5 and Section 1.6, this will allow us to conclude the desired result.

First, suppose that  $b : \{0, 1, 2, \dots\} \rightarrow \{0, 1\}$  satisfies  $b(0) = 0$ . We claim that

$$x_b := \sum_{k=0}^{\infty} \frac{(-1)^{b(k)}}{4^k} = 1 + \sum_{k=1}^{\infty} \frac{(-1)^{b(k)}}{4^k}$$

belongs to  $D$ , i.e. satisfies  $x_b \in [0, 2]$  and  $g(x_b) = M = \frac{4}{3}$ . (For the intuition here, see [Figure 3](#). The choice of  $b(0) = 0$  guarantees that  $x_b \in [0, 2]$ ; a choice of  $b(0) = 1$  would give us  $x_b \in [-2, 0]$ .) To see this, observe that

$$x_b \leq \sum_{k=0}^{\infty} \frac{1}{4^k} = \frac{4}{3} \quad \text{and} \quad x_b \geq 1 - \sum_{k=1}^{\infty} \frac{1}{4^k} = \frac{2}{3}$$

and thus  $x_b \in [0, 2]$ . Now let us express  $g$  as

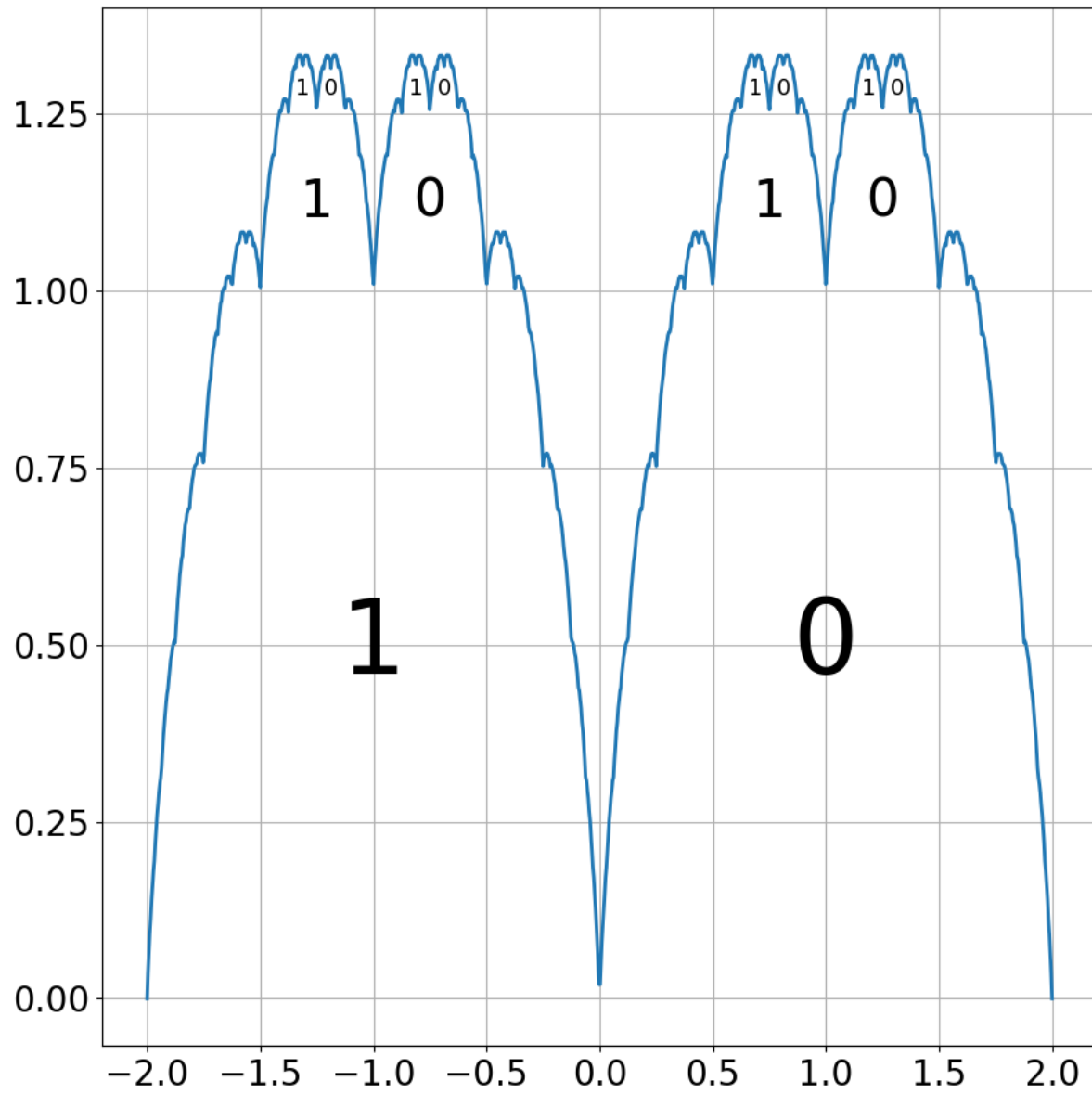
$$g(x) = \sum_{n=0}^{\infty} \frac{1}{4^n} f_0(4^n x).$$

(See part (a) for the definition of  $f_0$  and the justification for this expression; also see [Figure 2a](#) for a graph of  $f_0$  on the interval  $[0, 2]$ .) Suppose that  $K$  is a non-negative integer and  $n \geq K + 1$ . Observe that

$$4^n \left( 1 + \frac{(-1)^{b(1)}}{4} + \dots + \frac{(-1)^{b(K)}}{4^K} \right)$$

is an even integer and thus by the 2-periodicity of  $f_0$  we have

$$f_0 \left( 4^n \left( 1 + \frac{(-1)^{b(1)}}{4} + \dots + \frac{(-1)^{b(K)}}{4^K} \right) \right) = f_0(0) = 0.$$

Figure 3:  $g$  on  $[-2, 2]$

Furthermore, observe that

$$4^K \left( 1 + \frac{(-1)^{b(1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^K} \right)$$

is an odd integer and thus by the 2-periodicity of  $f_0$  we have

$$f_0 \left( 4^K \left( 1 + \frac{(-1)^{b(1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^K} \right) \right) = f_0(1) = 1.$$

Now, if  $K \geq 1$ , suppose that  $0 \leq n \leq K - 1$ . Then

$$\begin{aligned} 4^n \left( 1 + \frac{(-1)^{b(1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^K} \right) \\ = \underbrace{4^n + (-1)^{b(1)}4^{n-1} + \cdots + (-1)^{b(n)}}_{\text{odd integer}} + \frac{(-1)^{b(n+1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^{K-n}}. \end{aligned}$$

It follows from the 2-periodicity of  $f_0$  that

$$f_0 \left( 4^n \left( 1 + \frac{(-1)^{b(1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^K} \right) \right) = f_0 \left( 1 + \frac{(-1)^{b(n+1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^{K-n}} \right).$$

Note that

$$\frac{2}{3} = 1 - \sum_{k=0}^{\infty} \frac{1}{4^k} \leq 1 + \frac{(-1)^{b(n+1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^{K-n}} \leq \sum_{k=0}^{\infty} \frac{1}{4^k} = \frac{4}{3}.$$

Since  $f_0(x) = 1$  on the interval  $[\frac{2}{3}, \frac{4}{3}]$ , we see that

$$f_0 \left( 1 + \frac{(-1)^{b(n+1)}}{4} + \cdots + \frac{(-1)^{b(K)}}{4^{K-n}} \right) = 1.$$

To summarize our findings, for each non-negative integer  $K$  we have

$$f_0 \left( 4^n \sum_{k=0}^K \frac{(-1)^{b(k)}}{4^k} \right) = \begin{cases} 1 & \text{if } 0 \leq n \leq K, \\ 0 & \text{if } n > K. \end{cases} \quad (1)$$

We can now show that  $g(x_b) = \frac{4}{3}$ :

$$\begin{aligned}
 g(x_b) &= g\left(\lim_{K \rightarrow \infty} \sum_{k=0}^K \frac{(-1)^{b(k)}}{4^k}\right) \\
 &= \lim_{K \rightarrow \infty} g\left(\sum_{k=0}^K \frac{(-1)^{b(k)}}{4^k}\right) && \text{(since } g \text{ is continuous)} \\
 &= \lim_{K \rightarrow \infty} \sum_{n=0}^{\infty} \frac{1}{4^n} f_0\left(4^n \sum_{k=0}^K \frac{(-1)^{b(k)}}{4^k}\right) \\
 &= \lim_{K \rightarrow \infty} \sum_{n=0}^K \frac{1}{4^n} && \text{(by (1))} \\
 &= \sum_{n=0}^{\infty} \frac{1}{4^n} \\
 &= \frac{4}{3}.
 \end{aligned}$$

If we let  $B$  be the following space of binary sequences

$$B := \{b : \{0, 1, 2, \dots\} \rightarrow \{0, 1\} \text{ such that } b(0) = 0\},$$

and define a function  $\Psi : B \rightarrow D$  by  $\Psi(b) = x_b$ , we have now shown that  $\Psi$  is well-defined and maps into  $D$ . Our next claim is that  $\Psi$  is injective. To see this, suppose that  $a, b \in B$  and  $a \neq b$ . Let

$$K := \min\{k \geq 0 : a(k) \neq b(k)\};$$

without loss of generality, we may assume that  $a(K) = 1$  and  $b(K) = 0$ . Thus

$$\begin{aligned}
 x_a &= 1 + \frac{(-1)^{a(1)}}{4} + \frac{(-1)^{a(2)}}{16} + \dots - \frac{1}{4^K} + \frac{(-1)^{a(K+1)}}{4^{K+1}} + \dots, \\
 x_b &= 1 + \frac{(-1)^{a(1)}}{4} + \frac{(-1)^{a(2)}}{16} + \dots + \frac{1}{4^K} + \frac{(-1)^{b(K+1)}}{4^{K+1}} + \dots.
 \end{aligned}$$

It follows that

$$x_b - x_a = \frac{2}{4^K} + \frac{(-1)^{b(K+1)} - (-1)^{a(K+1)}}{4^{K+1}} + \frac{(-1)^{b(K+2)} - (-1)^{a(K+2)}}{4^{K+2}} + \dots$$

and hence that

$$\begin{aligned} 4^{-K}(x_b - x_a) - 2 &= \frac{(-1)^{b(K+1)} - (-1)^{a(K+1)}}{4} + \frac{(-1)^{b(K+2)} - (-1)^{a(K+2)}}{16} + \cdots \\ &\geq -2 \left( \frac{1}{4} + \frac{1}{16} + \cdots \right) \\ &= -\frac{2}{3}. \end{aligned}$$

Thus  $4^{-K}(x_b - x_a) \geq \frac{4}{3} > 0$ , which implies that  $x_b > x_a$  and hence  $\Psi$  is injective.

It is straightforward to show that the map  $B \rightarrow P(\mathbf{N})$ , where  $P(\mathbf{N})$  is the power set of  $\mathbf{N}$ , given by

$$b \mapsto \{n \in \mathbf{N} : b(n) = 1\}$$

has an inverse given by

$$A \subseteq \mathbf{N} \mapsto \left( n \mapsto \begin{cases} 1 & \text{if } n \in A, \\ 0 & \text{if } n \notin A, \end{cases} \right)$$

so that  $B$  is in bijection with  $P(\mathbf{N})$ . As we showed in [Exercise 1.6.9](#),  $P(\mathbf{N})$  is in bijection with  $\mathbf{R}$ . The inclusion  $D \hookrightarrow \mathbf{R}$  thus provides us with an injection  $D \rightarrow B$ . The Schröder-Bernstein Theorem (see [Exercise 1.5.11](#)) allows us to conclude that  $D$  is in bijection with  $\mathbf{R}$  and hence is uncountable.

**Exercise 5.4.5.** Show that

$$\frac{g(x_m) - g(0)}{x_m - 0} = m + 1,$$

and use this to prove that  $g'(0)$  does not exist.

*Solution.* For any  $m \in \{0, 1, 2, \dots\}$ , we have

$$h(2^{n-m}) = \begin{cases} 2^{n-m} & \text{if } 0 \leq n \leq m, \\ 0 & \text{if } n > m. \end{cases}$$

(In the  $0 \leq n \leq m$  case we have  $0 < 2^{n-m} \leq 1$  and in the  $n > m$  case we have that  $2^{n-m}$  is an even integer; the 2-periodicity of  $h$  then implies that  $h(2^{n-m}) = h(0) = 0$ .) Thus

$$g(x_m) = \sum_{n=0}^{\infty} \frac{1}{2^n} h(2^{n-m}) = \sum_{n=0}^m \frac{1}{2^m} = \frac{m+1}{2^m},$$



which gives us

$$\frac{g(x_m) - g(0)}{x_m} = 2^m g(x_m) = m + 1.$$

Since  $\lim_{m \rightarrow \infty} x_m = 0$  and

$$\lim_{m \rightarrow \infty} \frac{g(x_m)}{x_m} = \lim_{m \rightarrow \infty} m + 1 = +\infty,$$

it follows that the limit  $\lim_{x \rightarrow 0} \frac{g(x)}{x}$  does not exist, i.e.  $g'(0)$  does not exist.

**Exercise 5.4.6.** (a) Modify the previous argument to show that  $g'(1)$  does not exist. Show that  $g'(1/2)$  does not exist.

(b) Show that  $g'(x)$  does not exist for any rational number of the form  $x = p/2^k$  where  $p \in \mathbf{Z}$  and  $k \in \mathbf{N} \cup \{0\}$ .

*Solution.* (a) These are both special cases of the result in part (b); for the sake of brevity, we omit these proofs.

(b) Let  $(x_m)$  be the sequence defined by  $x_m = x + 2^{-m} = p2^{-k} + 2^{-m}$ . Since we are interested in the limiting behaviour as  $m \rightarrow \infty$ , we may assume that  $m > k$ . Suppose  $n \in \{0, 1, 2, \dots\}$  is such that  $n > m > k$ . Then  $p2^{n-k} + 2^{n-m}$  is an even integer and thus by the 2-periodicity of  $h$  we have

$$h(2^n x_m) = h(p2^{n-k} + 2^{n-m}) = h(0) = 0.$$

Now suppose that  $k < n \leq m$ . Then  $p2^{n-k}$  is an even integer and  $0 < 2^{n-m} \leq 1$ , so

$$h(2^n x_m) = h(p2^{n-k} + 2^{n-m}) = h(2^{n-m}) = 2^{n-m}.$$

Finally, suppose that  $0 \leq n \leq k < m$ . Using Euclidean division, we can find integers  $q$  and  $r$  such that

$$p2^{n-k} = q + r2^{n-k} \quad \text{and} \quad 0 \leq r2^{n-k} \leq \frac{1}{2}.$$

Suppose  $q$  is even. Note that  $0 < 2^{n-m} \leq \frac{1}{2}$ , so that  $0 < r2^{n-k} + 2^{n-m} \leq 1$ . It follows that

$$\begin{aligned} h(2^n x_m) &= h(p2^{n-k} + 2^{n-m}) = h(q + r2^{n-k} + 2^{n-m}) \\ &= h(r2^{n-k} + 2^{n-m}) = r2^{n-k} + 2^{n-m} = h(p2^{n-k}) + 2^{n-m} = h(2^n x) + 2^{n-m}. \end{aligned}$$

Now suppose  $q$  is odd. Then  $-1 < -1 + r2^{n-k} + 2^{n-m} \leq 0$ , so

$$\begin{aligned} h(2^n x_m) &= h(p2^{n-k} + 2^{n-m}) = h(q + r2^{n-k} + 2^{n-m}) \\ &= h(-1 + r2^{n-k} + 2^{n-m}) = 1 - r2^{n-k} - 2^{n-m} = h(p2^{n-k}) - 2^{n-m} = h(2^n x) - 2^{n-m}. \end{aligned}$$

In either case, we have

$$h(2^n x_m) = h(2^n x) \pm 2^{n-m},$$

with the sign depending on the integer  $p$  (the sign will not be important in what follows).

To summarize:

$$h(2^n x_m) = \begin{cases} h(2^n x) \pm 2^{n-m} & \text{if } 0 \leq n \leq k < m, \\ 2^{n-m} & \text{if } k < n \leq m, \\ 0 & \text{if } n > m > k. \end{cases}$$

Notice that

$$\begin{aligned} g(x) &= g(p2^{-k}) \\ &= h(p2^{-k}) + 2^{-1}h(p2^{1-k}) + \cdots + 2^{-k}h(p) + 2^{-k-1}h(2p) + 2^{-k-2}h(2^2p) + \cdots \\ &= h(p2^{-k}) + 2^{-1}h(p2^{1-k}) + \cdots + 2^{-k}h(p) \\ &= \sum_{n=0}^k 2^{-n}h(p2^{n-k}) \\ &= \sum_{n=0}^k 2^{-n}h(2^n x). \end{aligned}$$

It follows that

$$\begin{aligned} g(x_m) &= \sum_{n=0}^{\infty} 2^{-n}h(2^n x_m) = \sum_{n=0}^k 2^{-n}h(2^n x) \pm 2^{-m} + \sum_{n=k+1}^m 2^{-m} \\ &= g(x) + (k+1)(\pm 2^{-m}) + (m-k)(2^{-m}). \end{aligned}$$

Thus

$$\frac{g(x_m) - g(x)}{x_m - x} = (k+1)(\pm 1) + m - k = m + K,$$

where  $K = (k+1)(\pm 1) - k$  is some integer which depends only on  $x$ . Since  $\lim_{m \rightarrow \infty} x_m = x$  and

$$\lim_{m \rightarrow \infty} \frac{g(x_m) - g(x)}{x_m - x} = \lim_{m \rightarrow \infty} m + K = +\infty,$$

it follows that the limit  $\lim_{t \rightarrow x} \frac{g(t) - g(x)}{t - x}$  does not exist, i.e.  $g'(x)$  does not exist.

**Exercise 5.4.7.** (a) First prove the following general lemma: Let  $f$  be defined on an open interval  $J$  and assume  $f$  is differentiable at  $a \in J$ . If  $(a_n)$  and  $(b_n)$  are sequences satisfying  $a_n < a < b_n$  and  $\lim a_n = \lim b_n = a$ , show

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

(b) Now use this lemma to show that  $g'(x)$  does not exist.

*Solution.* (a) Let us first prove an auxiliary result. Suppose  $(x_n)$ ,  $(y_n)$ , and  $(\lambda_n)$  are sequences such that  $\lim x_n = \lim y_n = x$  and  $|\lambda_n| \leq B$  for all  $n \in \mathbf{N}$  and some  $B \geq 0$ . We claim that  $\lim(\lambda_n x_n + (1 - \lambda_n)y_n) = x$ . To see this, observe that

$$\begin{aligned} |\lambda_n x_n + (1 - \lambda_n)y_n - x| &= |\lambda_n(x_n - x) + (1 - \lambda_n)(y_n - x)| \\ &\leq |\lambda_n||x_n - x| + |1 - \lambda_n||y_n - x| \\ &\leq (1 + B)(|x_n - x| + |y_n - x|). \end{aligned}$$

Since  $(1 + B)(|x_n - x| + |y_n - x|) \rightarrow 0$ , the Squeeze Theorem proves our claim.

Returning to the exercise, Theorem 4.2.3 implies that

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

Note that for each  $n \in \mathbf{N}$  we have

$$1 - \frac{a_n - a}{a_n - b_n} = \frac{b_n - a}{b_n - a_n} \quad \text{and} \quad \left| \frac{a_n - a}{a_n - b_n} \right| < 1.$$

Furthermore,

$$\frac{f(b_n) - f(a_n)}{b_n - a_n} = \frac{a_n - a}{a_n - b_n} \frac{f(a_n) - f(a)}{a_n - a} + \frac{b_n - a}{b_n - a_n} \frac{f(b_n) - f(a)}{b_n - a}$$

for each  $n \in \mathbf{N}$ . It follows from our auxiliary result, taking

$$x_n = \frac{f(a_n) - f(a)}{a_n - a}, \quad y_n = \frac{f(b_n) - f(a)}{b_n - a}, \quad \text{and} \quad \lambda_n = \frac{a_n - a}{a_n - b_n},$$

that

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

- (b) Recall that for each  $n \in \{0, 1, 2, \dots\}$ , the function  $h_n : \mathbf{R} \rightarrow \mathbf{R}$  is given by  $h_n(x) = h(2^n x)$ . Each  $h_n$  is a piecewise linear function which has corners, i.e. fails to be differentiable, at each dyadic rational  $a2^{-n}$ . Note that  $h_n$  is linear on each interval of the form  $[a2^{-n}, (a+1)2^{-n}]$ ; in particular,  $h_n$  is differentiable on  $(a2^{-n}, (a+1)2^{-n})$ , with slope given by  $\pm 1$ . Recall also that for each  $m \in \{0, 1, 2, \dots\}$ , the function  $g_m : \mathbf{R} \rightarrow \mathbf{R}$  is defined as

$$g_m(x) = \sum_{n=0}^m 2^{-n} h_n(x) = \sum_{n=0}^m 2^{-n} h(2^n x).$$

Each  $g_m$  is a linear combination of piecewise linear functions and hence is itself a piecewise linear function. Consider two adjacent dyadic rationals  $p2^{-m}$  and  $(p+1)2^{-m}$ . By our previous discussion, for each  $0 \leq n \leq m$ , the function  $h_n$  is linear on  $[p2^{-m}, (p+1)2^{-m}]$  and hence differentiable on  $(p2^{-m}, (p+1)2^{-m})$ . It follows that  $g_m$  is linear on  $[p2^{-m}, (p+1)2^{-m}]$  and hence differentiable on  $(p2^{-m}, (p+1)2^{-m})$ , with slope given by

$$g'_m(x) = \frac{g_m((p+1)2^{-m}) - g_m(p2^{-m})}{2^{-m}}$$

for  $x \in (p2^{-m}, (p+1)2^{-m})$ .

Let  $x$ ,  $(x_m)$ , and  $(y_m)$  be defined as in the textbook. Given the previous discussion, for each  $m \in \{0, 1, 2, \dots\}$  we have

$$g'_m(x) = \frac{g_m(y_m) - g_m(x_m)}{y_m - x_m}.$$

In fact, since  $h_n(x_m) = h_n(y_m) = 0$  for all  $n > m$ , we actually have  $g(y_m) = g_m(y_m)$  and  $g(x_m) = g_m(x_m)$ , so that

$$\frac{g(y_m) - g(x_m)}{y_m - x_m} = \frac{g_m(y_m) - g_m(x_m)}{y_m - x_m} = g'_m(x).$$

Now observe that

$$g_{m+1}(t) - g_m(t) = 2^{-m-1} h_{m+1}(t).$$

As we noted earlier, each of the functions  $g_{m+1}$ ,  $g_m$ , and  $h_{m+1}$  is differentiable at  $x$  since  $x$  is not a dyadic rational. It follows from the usual rules of differentiation that

$$|g'_{m+1}(x) - g'_m(x)| = |h'_{m+1}(x)| = |\pm 1| = 1.$$

This implies that the sequence  $(g'_m(x))_{m=0}^{\infty}$  is not convergent, i.e. the sequence

$$\frac{g(y_m) - g(x_m)}{y_m - x_m}$$

does not converge. By the contrapositive of the result proved in part (a), we see that  $g$  is not differentiable at  $x$ .

**Exercise 5.4.8.** Review the argument for the nondifferentiability of  $g(x)$  at nondyadic points. Does the argument still work if we replace  $g(x)$  with the summation  $\sum_{n=0}^{\infty} (1/2^n)h(3^n x)$ ? Does the argument work for the function  $\sum_{n=0}^{\infty} (1/3^n)h(2^n x)$ ?

*Solution.* Let  $g(x) = \sum_{n=0}^{\infty} 2^{-n}h(3^n x)$  and  $g_m(x) = \sum_{n=0}^m 2^{-n}h(3^n x)$ . The argument from [Exercise 5.4.7](#) (b) should be repeated considering 3-adic rational numbers, i.e. rationals of the form  $p3^{-k}$  for some  $p \in \mathbf{Z}$  and  $k \in \{0, 1, 2, \dots\}$ . The argument still works, with one small difference. If  $x$  is not a 3-adic rational number then similar reasoning shows that  $g_m$  is differentiable at  $x$ . The difference this time is that

$$|g'_{m+1}(x) - g'_m(x)| = \left(\frac{3}{2}\right)^{m+1}.$$

Since this does not converge to zero, we see that the sequence  $(g'_m(x))_{m=0}^{\infty}$  is not convergent and we may conclude that  $g'(x)$  does not exist.

Now let  $g(x) = \sum_{n=0}^{\infty} 3^{-n}h(2^n x)$  and  $g_m(x) = \sum_{n=0}^m 3^{-n}h(2^n x)$ . We again consider dyadic rationals and arrive at

$$|g'_{m+1}(x) - g'_m(x)| = \left(\frac{2}{3}\right)^{m+1}$$

for an  $x$  which is not a dyadic rational number. Since this does converge to zero, our argument breaks down here. In fact, Theorem 6.4.3 implies that  $g$  is differentiable at every such  $x$ .

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[UA] Abbott, S. (2015) *Understanding Analysis*. 2<sup>nd</sup> edition.