Math 104 HW10

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Exercise 25.7

Proposition 1. $\sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx$ converges uniformly on \mathbb{R} to a continuous function.

Proof. Let $(M_n) = \frac{1}{n^2}$ and $g_n = \frac{1}{n^2}\cos nx$, then $|g_n| \leq \frac{1}{n^2} = M_m$ because $|\cos nx| \leq 1$. Since $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by Theorem 15.1, by Weierstrass M-test, $\sum_{n=1}^{\infty} \frac{1}{n^2}\cos nx$ converges uniformly on \mathbb{R} . Since cos is continuous, a constant times a continuous function $g_n = \frac{1}{n^2}\cos nx$ for $n \in \mathbb{N}$ is continuous. By Theorem 25.5, $\sum_{n=1}^{\infty} \frac{1}{n^2}\cos nx$ is continuous.

Exercise 25.10

Proposition 2.

- (a) $\sum \frac{x^n}{1+x^n}$ converges for $x \in [0,1)$.
- (b) The series converges uniformly on [0, a] for each $a \in (0, 1)$.
- (c) Does the series converge uniformly on [0,1)? Explain.

Proof.

(a) For $x \in (0,1)$,

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{x^{n+1}}{1+x^{n+1}} \cdot \frac{1+x^n}{x^n} \right| = \left| \frac{1+x^n}{1+x^{n+1}} \cdot x \right|$$

$$\lim x^{n+1} = \lim x^n = 0 \Longrightarrow \lim \left| \frac{1+x^n}{1+x^{n+1}} \cdot x \right| = \frac{1}{1} \cdot x = x < 1$$

$$\Longrightarrow \lim \sup |a_{n+1}/a_n| = \lim |a_{n+1}/a_n| < 1.$$

By Ratio Test, $\sum \frac{x^n}{1+x^n}$ converges for $x \in (0,1)$. For x=0, the series obviously converges to 0. Hence, $\sum \frac{x^n}{1+x^n}$ converges for $x \in [0,1)$.

Alternatively, notice $\frac{x^n}{1+x^n} \le x^n$ for $x \in [0,1)$. By Comparison Test with $\sum x^n$, which converges because |x| < 1, the series converges.

(b) We show that the series satisfies Cauchy Criterion uniformly on [0,a]. Notice for all $n \geq m$,

$$\left| \sum_{k=m}^{n} \frac{x^k}{1+x^k} \right| \le \left| \sum_{k=m}^{n} x^k \right| \le \left| \sum_{k=m}^{n} a^k \right|,$$

which means we only need to find N such that for all $n \geq m > N$,

$$\left| \sum_{k=m}^{n} a^k \right| < \epsilon.$$

We already know such N exists because $\sum a^k$ converges as $|a| < 1 \Longrightarrow \sum a^k$ satisfies Cauchy Criterion \Longrightarrow such N exists. Hence, $\sum \frac{x^n}{1+x^n}$ converges uniformly on [0,a].

(c) No, the series does not converge uniformly on [0,1). Denote $f_n(x) = \sum_{k=0}^n \frac{x^k}{1+x^k}$. Assume for the sake of contradiction that the series converges uniformly on [0,1), then there exists N such that for all n > N,

$$|f_n(x) - f(x)| < \epsilon$$
 for all $x \in [0, 1)$,

where

$$f(x) = \sum_{k=0}^{\infty} \frac{x^k}{1 + x^k}.$$

Specifically for n = N + 1

$$\left| \sum_{k=0}^{n} \frac{x^k}{1+x^k} - \sum_{k=0}^{\infty} \frac{x^k}{1+x^k} \right| = \left| \sum_{k=N+2}^{\infty} \frac{x^k}{1+x^k} \right| < \epsilon \quad \text{for all } x \in [0,1).$$

Now denote $g(x) = \left| \sum_{k=N+2}^{\infty} \frac{x^k}{1+x^k} \right|$. However, notice as $x \to 1$, $g(x) \to \infty$. Therefore, there always exists $x \in [0,1)$ such that $g(x) > \epsilon$, which is a contradiction. Hence, the series does not converge uniformly on [0,1).

Exercise 28.4

Proposition 3. Let $f(x) = x^2 \sin \frac{1}{x}$ for $x \neq 0$ and f(0) = 0.

- (a) f is differentiable at each $a \neq 0$ and calculate f'(a). Prove using Theorem 28.3, 28.4.
- (b) f is differentiable at x = 0 and f'(0) = 0. Prove using the definition.
- (c) f' is not continuous at 0.

Proof. (a) We have $\frac{1}{x}$ is differentiable for $x \neq 0$ due to *Example 4*, and sin is differentiable, then by *Theorem 28.4*, $\sin \frac{1}{x}$ is differentiable at $a \neq 0$ and the derivative is $-\cos \frac{1}{x} \cdot \frac{1}{x^2}$. We also know x^2 is differentiable due to *Example 3*. By *Theorem 28.3 (iii)*, f is differentiable at $a \neq 0$ and

$$f'(a) = 2a\sin\frac{1}{a} - \cos\frac{1}{a}.$$

(b)

$$f'(0) = \lim_{x \to 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0} \frac{x^2 \sin \frac{1}{x}}{x} = \lim_{x \to 0} x \sin \frac{1}{x},$$

which we have shown in previous homework that the limit is 0 because we can take $\delta = \epsilon$, then since $|\sin \frac{1}{x}| \le 1$ for $x \ne 0$,

$$|x| < \delta \Longrightarrow \left| x \sin \frac{1}{x} \right| < \delta = \epsilon.$$

(c) Consider the sequence $(x_n) = \frac{1}{n}$, which has limit equal to 0. Then

$$f'(x_n) = \frac{2}{n}\sin n - \cos n.$$

Assume for the sake of contradiction that $\lim f'(x_n) = 0$, which means there exists N such that for all n > N,

$$\left| \frac{2}{n} \sin n - \cos n \right| < \epsilon.$$

More concretely, take $\epsilon=0.1$. Now, notice $\lim \frac{2}{n}\sin n=0$ because $\left|\frac{2}{n}\sin n\right|\leq \left|\frac{2}{n}\right|$, which has a limit of 0. This means there exists M such that for all n>M, $\left|\frac{2}{n}\sin n\right|<\epsilon$. However, notice there exists $n>\max\{N,M\}$ such that $\cos n>2\epsilon$, which means

$$\left| \frac{2}{n} \sin n - \cos n \right| > \epsilon,$$

which is a contradiction. Hence, $\lim f'(x_n) \neq 0$, which means f' is not continuous at 0.

Exercise 28.8

Proposition 4. Let $f(x) = x^2$ for x rational and f(x) = 0 for x irrational.

- (a) f is continuous at x = 0.
- (b) f is discontinuous at each $x \neq 0$.
- (c) f is differentiable at x = 0.

Proof.

- (a) Take $\delta = \min\{1, \epsilon\}$, then for all x irrational such that $|x 0| < \delta \Longrightarrow |f(x) f(0)| = |0 0| < \epsilon$. Now, for all x rational such that $|x - 0| < \delta, \Longrightarrow |f(x) - f(0)| = |x^2| < \epsilon^2 < \epsilon$ when $\epsilon < 1$, and $|f(x) - f(0)| = |x^2| < 1 \le \epsilon$ when $\epsilon \ge 1$.
- (b) For $x_0 \neq 0$, we can take $\epsilon = \frac{x_0^2}{2}$, then for all $\delta > 0$, there exists $x \in (x_0 \delta, x_0 + \delta)$ and $|x_0| < |x|$ that is rational and $y \in (x_0 \delta, x_0 + \delta)$ that is irrational. If x_0 is irrational, then $|x x_0| < \delta$ but $|f(x) f(x_0)| = |x^2| > |x_0^2| > \epsilon$. If x_0 is rational, then $|y x_0| < \delta$ but $|f(y) f(x_0)| = |x_0^2| > |x_0^2/2| = \epsilon$.

(c)

$$\frac{f(x) - f(0)}{x - 0} = \frac{x^2}{x} = x$$
 if x is rational
$$\frac{f(x) - f(0)}{x - 0} = \frac{0}{x} = 0$$
 if x is irrational.

Then

$$\lim f'(x) = \lim \frac{f(x) - f(0)}{x - 0} = 0,$$

because we can take $\delta = \epsilon$ and $|x| < \delta \Longrightarrow |x| < \epsilon$.

Exercise 28.14

Proposition 5. Suppose f is differentiable at a,

(a)
$$\lim_{h\to 0} \frac{f(a+h)-f(a)}{h} = f'(a),$$

(b)
$$\lim_{h\to 0} \frac{f(a+h)-f(a-h)}{2h} = f'(a).$$

Proof.

(a) Notice we can write x = a + h, then x - a = h and $x \to a \equiv h \to 0$. Then,

$$\lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{x \to a} \frac{f(x) - f(a)}{x - a} = f'(a).$$

(b)

$$\lim_{h \to 0} \frac{f(a+h) - f(a-h)}{2h} = \lim_{h \to 0} \frac{f(a+h) - f(a) + f(a) - f(a-h)}{2h}$$

$$= \lim_{h \to 0} \frac{f(a+h) - f(a)}{2h} + \frac{f(a) - f(a-h)}{2h}$$

$$= \lim_{h \to 0} \frac{1}{2} \left(\frac{f(a+h) - f(a)}{h} + \frac{f(a) - f(a-h)}{h} \right)$$

$$= \lim_{h \to 0} \frac{1}{2} \left(\frac{f(a+h) - f(a)}{h} + \frac{f(a-h) - f(a)}{h} \right).$$

Now notice we can write x=a-h, then x-a=-h and $x\to a\equiv h\to 0$. Then,

$$\lim_{h \to 0} \frac{f(a-h) - f(a)}{-h} = \lim_{x \to a} \frac{f(x) - f(a)}{x - a} = f'(a).$$

We know f is differentiable at a, which means f'(a) = L for finite L, then

$$\lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0} \frac{f(a-h) - f(a)}{-h} = L,$$

and

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