18.100A Assignment 10

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Problem 1

(a)

Proof. Suppose $\exists C \geq 0$ such that $\forall x, y \in I$,

$$|f(x) - f(y)| \le C|x - y|^{\alpha}. \tag{1}$$

Let $\epsilon>0$. Choose $\delta=\left(\frac{\epsilon}{C}\right)^{\frac{1}{\alpha}}$. Then if $|x-y|<\delta,$ we get

$$|f(x) - f(y)| \le C|x - y|^{\alpha} \tag{2}$$

$$< C\delta^{\alpha}$$
 (3)

$$=C\frac{\epsilon}{C}\tag{4}$$

$$=\epsilon.$$
 (5)

Therefore f is uniformly continuous on I.

(b)

Proof. Suppose $\exists C \geq 0$ such that $\forall x, y \in I$, $|f(x) - f(y)| \leq C|x - y|^{\alpha}$.

Since $\alpha > 1$, then $\alpha = 1 + r$ for some 0 < r, we have

$$\implies 0 \le |f(x) - f(y)| \le C|x - y|^{1+r} \tag{6}$$

$$\implies 0 \le \frac{|f(x) - f(y)|}{|x - y|} \le C|x - y|^r \tag{7}$$

$$\implies \lim_{x \to y} 0 \le \lim_{x \to y} \frac{|f(x) - f(y)|}{|x - y|} \le C \lim_{x \to y} |x - y|^r \tag{8}$$

$$\implies 0 \le \lim_{x \to y} \frac{|f(x) - f(y)|}{|x - y|} \le 0. \tag{9}$$

Then by the squeeze theorem, $\lim_{x\to y} \frac{|f(x)-f(y)|}{|x-y|} = 0$. Thus $\forall y\in I,\ f'(y)=0$.

Therefore f is constant.

Problem 2

Proof. We compute:

$$L = \lim_{x \to c} \frac{h(x) - h(c)}{x - c} \tag{10}$$

$$= \lim_{x \to c} \frac{f(x)g(x) - f(c)g(c)}{x - c} \tag{11}$$

$$= \lim_{x \to c} \frac{f(x)g(x) - f(x)g(c) + f(x)g(c) - f(c)g(c)}{x - c}$$
 (12)

$$= \lim_{x \to c} \frac{f(x)g(x) - f(x)g(c) + f(x)g(c) - f(c)g(c)}{x - c}$$
(12)
$$= \lim_{x \to c} \left[f(x) \left(\frac{g(x) - g(c)}{x - c} \right) \right] + g(x) \lim_{x \to c} \left(\frac{f(x) - f(c)}{x - c} \right)$$
(13)

(14)

Since f is continuous at c, and both f and g are differentiable at c, this gives us

$$L = f(c)g'(c) + g(c)f'(c), (15)$$

which exists.

Therefore f(x)g(x) is differentiable at c.

Problem 3

Proof. (\Rightarrow) Suppose f is Lipschitz. Then $\exists L \geq 0$ such that $\forall x, y \in \mathbb{R}$,

$$\left| \frac{f(x) - f(y)}{x - y} \right| \le L. \tag{16}$$

Since f is differentiable, we have

$$|f'(y)| = \lim_{x \to y} \left| \frac{f(x) - f(y)}{x - y} \right| \le \lim_{x \to y} L, \tag{17}$$

so $\forall y \in \mathbb{R}, |f'(y)| \leq L$.

Therefore f' is bounded.

 (\Leftarrow) Suppose f' is bounded.

Then $\exists B \geq 0$ such that $|f'(x)| \leq B \ \forall x \in \mathbb{R}$. Let $x, y \in \mathbb{R}$. Then by the mean value theorem, $\exists c \in \mathbb{R}$ such that f(x) - f(y) = (x - y)f'(c), i.e.

$$|f(x) - f(y)| = |x - y||f'(c)| \tag{18}$$

$$\leq |x - y|B. \tag{19}$$

Choose L = B, and we see

$$|f(x) - f(y)| \le L|x - y|. \tag{20}$$

Thus, we conclude f is Lipschitz $\iff f'$ is bounded.