Math 4317 (Prof. Swiech, S'18): HW #4

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Section 20

A. Prove that if f is defined for $x \ge 0$ by $f(x) = \sqrt{x}$, then f is continuous at every point of its domain.

For $f(x) = \sqrt{x}$, $\mathcal{D}(f) = \{x \in \mathbb{R} : x \ge 0\}$, let $a \in \mathcal{D}(f)$.

When a = 0, $|f(x) - f(a)| = |\sqrt{x} - 0| = \sqrt{x} < \varepsilon$. If we let $\delta(\varepsilon) = \varepsilon^2$, when $x < \varepsilon^2$, $|f(x)| < \varepsilon$.

When $a \neq 0$, $|f(x) - f(a)| = |\sqrt{x} - \sqrt{a}| = \frac{|\sqrt{x} - \sqrt{a}|}{|\sqrt{x} + \sqrt{a}|} |\sqrt{x} + \sqrt{a}| = \frac{|x - a|}{|\sqrt{x} + \sqrt{a}|} < \frac{|x - a|}{\sqrt{a}} < \varepsilon \implies \text{when } |x - a| < \varepsilon \sqrt{a},$ then, $|f(x) - f(a)| < \varepsilon$, thus we can choose $\delta(\varepsilon) = \varepsilon \sqrt{a} \implies f$ is continuous at every point in its domain.

B. Show that a "polynomial function"; that is, a function f with the form $f(x) = a_n x^n + a_{n-1} x^{n-1} + ... + a_1 x + a_0$, $x \in \mathbb{R}$ is continuous at every point of \mathbb{R} .

Relying on the properties of algebraic combinations of continuous of functions, we construct f as a combination of continuous functions to show its continuity. Considering the last term of the polynomial function, denoted here, $f_0(x) = a_0$, $f_0(x)$ is a continuous, constant function, since, for any $a \in \mathbb{R}$ we have $|f_0(x) - f_0(a)| = |a_0 - a_0| < \varepsilon = \delta(\varepsilon)$, $\varepsilon > 0$. We consider the second to last term of f, a_1x , as a constant, a_1 multiplied by the identity function, denoted, $f_1(x) = x$. Since $f_1(x) = x$, for any real number $a \in \mathbb{R}$, we have $|f_1(x) - f_1(a)| = |x - a| < \varepsilon = \delta(\varepsilon)$, $\varepsilon > 0 \implies a_1 f_1(x) = a_1 x$ is continuous.

Relying on the continuity of $f_1(x) = x$ multiplied by any constant, we can construct higher order terms of f through repeated multiplication of $f_1(x)$, e.g. $a_2 \cdot f_1(x) \cdot f_1(x) = a_2 x^2$ and $a_n \prod_{j=1}^n f_1(x) = a_n \cdot f_1(x) \cdot f_1(x) \cdot \dots \cdot f_1(x) = a_n x^n$, and so on, where each term constructed $a_n x^n$ is continuous on \mathbb{R} since it is constructed via algebraic combinations of continuous functions $\implies f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$, is continuous at every point $x \in \mathbb{R}$.

E. Let f be the function on $\mathbb{R} \to \mathbb{R}$ defined by f(x) = x, x irrational, f(x) = 1 - x, x rational. Show that f is continuous at $x = \frac{1}{2}$ and discontinuous elsewhere.

Considering the point $a=\frac{1}{2}$, we have $f(a)=\frac{1}{2}$, and $|f(x)-f(a)|=|1-x-\frac{1}{2}|=|\frac{1}{2}-x|=|x-a|<\varepsilon=\delta(\varepsilon)$. So if $|f(x)-f(a)|<\varepsilon=\delta(\varepsilon)>0 \Longrightarrow |x-a|<\delta(\varepsilon)$, and then we have f continuous at the point $a=\frac{1}{2}$. For the case $a\neq\frac{1}{2}$, a irrational, take a sequence $X=(x_n)$ of rational numbers converging to a. Since the sequence $(f(x_n))$ converges to 1-a, and we have f(a)=a, f is not continuous at irrational points by the Discontinuity Criterion. For the case $a\neq\frac{1}{2}$, a rational, take a sequence $Y=(Y_n)$ of irrational numbers converging to a, the sequence $(f(y_n))$ converges to a, but f(a)=1-a, which equation is only satisfied when $a=\frac{1}{2}$, thus f is not continuous for rational numbers at any point other than $\frac{1}{2}$.

F.Let f be continuous on $\mathbb{R} \to \mathbb{R}$. Show that if f(x) = 0 for rational x, then f(x) = 0 for all $x \in \mathbb{R}$.

Every real point, $x \in \mathbb{R}$ is the limit of a sequence of rational numbers. If f is continuous \Longrightarrow for a sequence of rational numbers $X = (x_n) \to x$, we have $(f(x_n)) = 0$, for all $n \in \mathbb{N}$. Since f is continuous at each rational point $x \in \mathbb{R}$, we can find $|f(x_n) - f(x)| < \varepsilon$, $\varepsilon > 0$, and $|x_n - a| < \delta(\varepsilon) \Longrightarrow (f(x_n)) \to f(x) = 0, \forall x \in \mathbb{R}$.

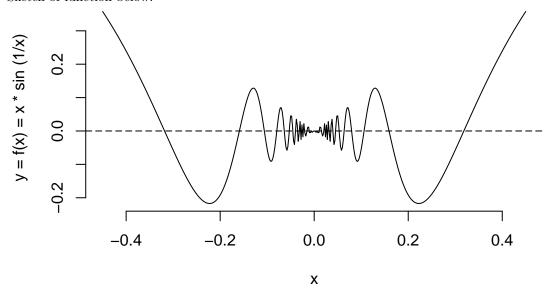
I. Using the results of the preceding exercise, show that the function g, defined on $\mathbb{R} \to \mathbb{R}$ by $g(x) = x\sin(\frac{1}{x})$, $x \neq 0$, g(x) = 0, x = 0 is continuous at every point. Sketch a graph of this function.

For the case a=0, we have $|g(x)-g(a)|=|x\sin\frac{1}{x}-0|=|x||\sin\frac{1}{x}|\leq |x|\cdot 1<\varepsilon,\ \varepsilon>0,$ since $-1\leq\sin\frac{1}{x}\leq 1.$ So when $|g(x)-g(0)|<\varepsilon=\delta(\varepsilon),$ we then have $|x|=|x-0|<\delta(\varepsilon)\implies g$ continuous at 0.

For the case $a \neq 0$, we have $|g(x) - g(a)| = |x \sin \frac{1}{x} - a \sin \frac{1}{a}| = |x \sin \frac{1}{x} - a \sin \frac{1}{a} - a \sin \frac{1}{a} - a \sin \frac{1}{x} + a \sin \frac{1}{x}| = |(x - a)(\sin \frac{1}{x}) + a(\sin \frac{1}{x} - \sin \frac{1}{a})| \leq |x - a| |\sin \frac{1}{x}| + |a| |\sin \frac{1}{x} - \sin \frac{1}{a}|,$ by Triangle Inequality. Since both $|\sin \frac{1}{x}| \leq 1$ and $|\sin \frac{1}{x} - \sin \frac{1}{a}| \leq 1$, we have $|x - a| |\sin \frac{1}{x}| + |a| |\sin \frac{1}{x} - \sin \frac{1}{a}| \leq |x - a| \cdot 1 + |a| \cdot 1 = |x - a| + |a| < \varepsilon$.

It then follows that if $\delta(\varepsilon) = \varepsilon - |a|$, i.e. $\varepsilon > \delta(\varepsilon) + |a|$, when $|g(x) - g(a)| < \varepsilon$, then $|x - a| < \delta(\varepsilon) \implies g$ continuous at every point in \mathbb{R} .

Sketch of function below:



N. Let $g: \mathbb{R} \to \mathbb{R}$ satisfy the relation g(x+y) = g(x)g(y), $x,y \in \mathbb{R}$. Show that if g is continuous at x = 0, then g is continuous at every point. Also if g(a) = 0 for some $a \in \mathbb{R}$, then g(x) = 0 for all $x \in \mathbb{R}$.

If g is continuous at $x=0 \implies g(x+y)=g(y)=g(0)\cdot g(y)$. This implies also that $g(0)g(y)=g(y) \implies g(0)g(y)-g(y)=0=g(y)(g(0)-1)=0 \implies g(0)=1$, or that g(0)=0. If $g(0)=0 \implies -g(y)=0=g(y)$. In this case then $g(y)=0, \ \forall y\in\mathbb{R} \implies g(x)=0, \ \forall x\in\mathbb{R}$. On the other hand if $g(0)=1, \implies g(0)\cdot g(y)=g(y)$ continuous for every point $y\in\mathbb{R}$.

Section 21

I. Let g be a linear function from $\mathbb{R}^p \to \mathbb{R}^q$. Show that g is one-one and only if g(x) = 0 implies that x = 0. Since g is linear \Longrightarrow for $x, y \in \mathbb{R}^p$, g(x+y) = g(x) + g(y). Then if $g(x) = 0 \Longrightarrow g(x+y) = 0 + g(y) = g(y) \Longrightarrow g(x+y) = g(y) \Longrightarrow g(x+y) = g(y) \Longrightarrow g(x+y) = g(y)$ which implies x = 0. If we assume that g is one-one, then for any $g(x) = g(y) \Longrightarrow x = y$. So in the case g(x) = 0, and g(x+y) = g(x) + g(y) = 0 + g(y). Since $g(x) + g(y) = g(y) \Longrightarrow g(y) - g(x) = g(y) \Longrightarrow x + y = x - y$, which is satisfied when x = 0.

J. If h is a one-one linear function from $\mathbb{R}^p \to \mathbb{R}^p$, show that the inverse function h^{-1} is a linear function from $\mathbb{R}^p \to \mathbb{R}^p$.

Since h is one-one \implies if $h(x_1) = h(x_2)$, $x_1 = x_2$, $x_1, x_2 \in \mathbb{R}^p$. Extending the the linear case, we have if $h(ax + by) = h(ax_1 + by_1) = ah(x) + bh(y) = ah(x_1) + bh(y_1)$ then $ax_1 + by_1 = ax + by$. By definition $h^{-1} = \{ax + by : h(ax + by) \in \mathbb{R}^p\} = \{ax : h(ax) \in \mathbb{R}^p\} + \{by : h(by) \in \mathbb{R}^p\}$. This implies $h^{-1}(ax + by) = h^{-1}(h(ax)) + h^{-1}(h(by)) \implies h^{-1}$ is linear, and $h^{-1} : \mathbb{R}^p \to \mathbb{R}^p$, since $h^{-1}(h(ax)) + h^{-1}(h(by)) = ax + by \in \mathbb{R}^p$ by construction.

K. Show that the sum and the composition of two linear functions are linear functions.

By definition a function is linear if f(ax + by) = af(x) + bf(y), $a, b \in \mathbb{R}$, $x, y \in \mathbb{R}^p$.

For the sum of two linear functions we then have $(f+g)(ax+by)=f(ax+by)+g(ax+by)=af(x)+bf(y)+ag(x)+bf(y)=a(f(x)+g(x))+b(f(y)+g(y))=a(f+g)(x)+b(f+g)(y) \Longrightarrow$ linearity. For the composition of two linear functions we have $f\circ g(ax+bx)=f(g(ax+by))=f(ag(x)+bg(y))=af(g(x))+bf(g(y))=a(f\circ g)(x)+b(f\circ g)(y)\Longrightarrow$ composition of two linear functions is linear.

L. If f is a linear map on $\mathbb{R}^p \to \mathbb{R}^q$, define $||f||_{pq} = \sup\{||f(x)|| : x \in \mathbb{R}^p, ||x|| \le 1\}$. Show that the mapping $f \to ||f||_{pq}$ defines a norm on the vector space $\mathcal{L}(\mathbb{R}^p, \mathbb{R}^q)$ of all linear functions on $\mathbb{R}^p \to \mathbb{R}^q$. Show that $||f(x)|| \le ||f||_{pq}||x||$ for all $x \in \mathbb{R}^p$.

We have $x = (x_1, x_2, ..., x_p) \in \mathbb{R}^p$, $f(x) = y = (y_1, y_2, ..., y_q) \in \mathbb{R}^q$, and matrix $A_{q \times p} = (c_{ij})$, $1 \le i \le q$, $1 \le j \le p$, with

$$y_1 = c_{11}x_1 + x_{12}x_2 + \dots + c_{1p}x_p$$

. . .

$$y_q = c_{q1}x_1 + x_{q2}x_2 + \dots + c_{qp}x_p$$

We then have $||f(x)|| = ||(y_1, ..., y_q)|| = \sqrt{y_1^2 + ... + y_q^2}$. To show $||f||_{qp} = \sup\{||f(x)|| : x \in \mathbb{R}^p, \ ||x|| \le 1\}$ is a norm in $\mathcal{L}(\mathbb{R}^p, \mathbb{R}^q)$, we have (i) $||f||_{pq} \ge 0$, $x \in \mathbb{R}^p$? Since each element in $||f(x)|| = \sqrt{y_1^2 + ... + y_q^2}$, $y_j^2 \ge 0$, $\forall j = 1, ..., q \implies \sup\{||f(x)||\} \ge 0 \forall x \in \mathbb{R}^p$ since by definition, $\sup\{||f(x)||\} \ge ||f(x)|| \forall x \in \mathbb{R}^p \implies ||f||_{pq} \ge 0$.

(ii) $||f||_{pq} = 0 \iff f(x) = 0$? Since $||f(x)|| = ||y|| = \sqrt{y_1^2 + \dots + y_q^2} = 0 \implies \text{each } y_j^2 = 0, \forall j = 1, \dots, q$ (iii) $\sup ||af(x)|| = |a| \sup ||f(x)|| = |a|||f||_{qp}, \ a \in \mathbb{R}$? We have $||af(x)|| = ||ay|| = \sqrt{a^2y_1^2 + \dots + a^2y_1^2} = \sqrt{a^2||y||} = |a|||y||, \text{ and } |a| > 0 \implies \sup\{||af(x)||\} = \sup\{|a|||f(x)||\} = |a|\sup\{||f(x)||\}.$ (iv) $\sup\{||f(x+x)||\} \le \sup||f(x)|| + \sup||f(x)||, \ x, x' \in \mathbb{R}^p$? Since f is linear $||f(x+x)|| = ||f(x)+f(x')|| \le ||f(x)|| + ||f(x')||, \ \forall x, x' \in \mathbb{R}^p$ by Triangle Inequality, then $\sup\{||f(x)+f(x')||\} \le \sup\{||f(x)||\} + \sup\{||f(x')||\}$. This implies $||f||_{qp}$ is a norm.

To show $||f(x)|| \le ||f||_{pq}||x||$, we use the earlier notation for a linear map, f(x) = Ax, where, $A_{q \times p} = (c_{ij})$. Thus $||f(x)|| = ||Ax|| \le |A|||x||$ as shown in (21.5). This implies $\sup\{||f(x)|| : x \in \mathbb{R}^p, ||x|| \le 1\} = \sup\{||Ax||\} \le \sup\{|A|||x||\}$ which is achieved when x is the max value in its domain, i.e. ||x|| = 1. This implies $\sup\{||Ax||\}||x|| = \sup\{||f(x)||\}||x|| = \sup\{||f(x)||\} \cdot 1$. This implies $||f(x)|| \le \sup\{||f(x)|| : x \in \mathbb{R}^p, ||x|| \le 1\}||x|| \forall x \in \mathbb{R}^p$.

Section 22

B. Let $H : \mathbb{R} \to \mathbb{R}$ be defined by, $h(x) = 1, 0 \le x \le 1$. h(x) = 0, otherwise. Exhibit an open set G such that $h^{-1}(G)$ is not open in \mathbb{R} , and a closed set F, such that $h^{-1}(F)$ is not closed in \mathbb{R} .

If we take G = (0, 2), and open set, $h^{-1}(G) = \{x \in \mathcal{D}(f) : h(x) \in G\} = [0, 1]$, a closed set. If we take F = [-2, 0], a closed set, the inverse image, $h^{-1}(F) = \{x \in \mathcal{D}(f) : h(x) \in F\}$ is the union of two open sets $(-\infty, 0) \cup (1, +\infty)$ which is open.

C. If f is bounded and continuous on $\mathbb{R}^p \to \mathbb{R}$ and if $f(x_0) > 0$, show that f is strictly positive on some neighborhood of x_0 . Does the same conclusion hold if f is merely continuous at x_0 ?

f is bounded and continuous which implies $0 < f(x_0) < M$, for some M > 0. Since f is continuous, for each point $a \in \mathcal{D}(f)$, there is a neighborhood V of f(a) and a neighborhood $U(a) \cap D$ such that if $f(a) \in V \implies a \in U(a)$. Since $f(a) > 0 \implies$ we can take a neighborhood V of f(a) that is also strictly positive, i.e. $V = \{y \in \mathbb{R} : 0 < y < M\}$. If f is not bounded the same argument can be made with $V = \{y \in \mathbb{R} : y > 0\}$.

F. A subset $D \subseteq \mathbb{R}^p$ is disconnected if and only if there exists a continuous function $f: D \to \mathbb{R}$ such that $f(D) = \{0, 1\}$.

 $\to D$ disconnected implies there exists two open sets B, C such that $B \cap D$ and $C \cap D$ are disjoint and $(B \cap D) \cup (C \cap D) = D$. We can then construct a function f on D, f(x) = 1, $x \in (B \cap D)$, f(x) = 0, $x \in (C \cap D)$. \leftarrow Let $f: D \to \mathbb{R}$ be such that $f(D) = \{0,1\}$ \Longrightarrow the inverse image $f^{-1}(\{0,1\}) = \{x \in D \subseteq f(x) \in \{0,1\}\}$ could consist of two disjoint open sets such for f on D, f(x) = 1, $x \in (B \cap D)$, f(x) = 0, $x \in (C \cap D)$, where $D = (B \cap D) \cup (C \cap D) \subseteq \mathcal{D}(f)$ \Longrightarrow there exists a continuous function $f: D \to \mathbb{R}$ such that $f(D) = \{0,1\}$.

H. Let f, g_1, g_2 be related by the formulas in the preceding exercise. Show that from the continuity of g_1 and g_2 at t = 0 one cannot prove the continuity of f at (0,0).

Considering g_1, g_2 which are valid are restrictions of the domain of f, given $x = (x_1, x_2) \in \mathbb{R}^2$, we can construct $f(x) = 0, x_1 \cdot x_2 = 0, f(x) = 1, x_1 \cdot x_2 \neq 1$. With this f we have $\lim_{x \to (0,0)} f(x) \neq 0$, and $f((0,0)) = 0 \implies$ discontinuity for f at (0,0). Therefore continuity for g_1, g_2 on restrictions of $\mathcal{D}(f)$ does not imply continuity of f.

K. Give an example of a bounded and continuous function g on $\mathbb{R} \to \mathbb{R}$ which does not take on either of the numbers $\sup\{g(x): x \in \mathbb{R}\}$ or $\inf\{g(x): x \in \mathbb{R}\}$

If we take $f: \mathbb{R} \to \mathbb{R}$, f(x) = x, $x \in (0,1) \subseteq \mathbb{R}$, the function is bounded above by 1, below by 0, and continuous on (0,1), but $f(x) \neq 1 = \sup\{f(x) : x \in (0,1)\}$, and $f(x) \neq 0 = \inf\{f(x) : x \in (0,1)\}$ for any x in interval (0,1).

O. Let f be a continuous function on $\mathbb{R} \to \mathbb{R}$ which is strictly increasing (in the sense that if $x^{'} < x^{''}$ then $f(x^{'}) < f(x^{''})$). Prove that f is injective and that its inverse function is continuous and strictly increasing.

For points $x, a, b \in \mathcal{D}(f)$, by f be strictly increasing, we have $a > b \implies f(a) > f(b)$, $a = b \implies f(a) = f(b)$ and $a < b \implies f(a) < f(b)$. If we take point x to be a < x < b, we can define two neighborhoods $(a, b) \subseteq \mathcal{D}(f)$, and $(f(a), f(b)) \subseteq \mathcal{R}(f)$, such that $x \in (a, b)$, and $f(x) \in (f(a), f(b))$. This implies f^{-1} in continuous, and since $f^{-1}(f(a)) = a > f^{-1}(f(b)) = b$ if f(a) > f(b), implies f^{-1} is strictly increasing. Also since, $f(a) = f(b) \implies a = b$, f is injective.