

MTH5105 Differential and Integral Analysis

2009-2010

Solutions 2

1 Exercise for Feedback/Assessment

1) Suppose that $f : [0, 1] \rightarrow \mathbb{R}$ is continuously differentiable.

(a) Show that there is some number M such that $|f'(x)| \leq M$ for all x . [8 marks]

(b) Using the Mean Value Theorem, or otherwise, prove that

$$|f(x) - f(y)| \leq M|x - y|$$

for all $x, y \in [0, 1]$. [12 marks]

Solution:

(a) f is continuously differentiable on $[0, 1]$, which means that the derivative f' is continuous on $[0, 1]$. [2 marks]

As f' is continuous on a closed and bounded interval, it attains minimum and maximum.

Thus there exist $L, U \in \mathbb{R}$ such that $L \leq f'(x) \leq U$ for all $x \in [0, 1]$. [3 marks]

Therefore $|f'(x)| \leq M = \max(|L|, |U|)$ for all $x \in [0, 1]$. [3 marks]

(Alternatively, use that $|f'|$ is continuous on $[0, 1]$ and therefore has an upper bound.)

(b) For any $x, y \in [0, 1]$ with $x < y$, f is continuous on $[x, y]$ and differentiable on (x, y) .

Therefore we can apply the Mean Value Theorem to f on the interval $[x, y]$. [2 marks]

The MVT implies that there exists a $c \in (x, y)$ such that

$$\frac{f(y) - f(x)}{y - x} = f'(c).$$

[4 marks]

By (a), $|f'(c)| \leq M$.

[2 marks]

Therefore

$$\left| \frac{f(y) - f(x)}{y - x} \right| = |f'(c)| \leq M,$$

which implies $|f(y) - f(x)| \leq M|y - x|$. [3 marks]

This inequality is symmetric in x and y and trivially true if $x = y$, so that we can drop the restriction $x < y$. (This could have been argued earlier: without loss of generality, let $x < y$...)

[1 mark]

2 Extra Exercises

2) Let $f, g : \mathbb{R} \rightarrow \mathbb{R}$ be differentiable with

$$f' = g \quad \text{and} \quad g' = -f.$$

Show that between every two zeros of f there is a zero of g and between every two zeros of g there is a zero of f .

Solution:

Choose $a, b \in \mathbb{R}$ with $a < b$ such that $f(a) = f(b) = 0$.

As f is differentiable on \mathbb{R} , the assumptions of Rolle's Theorem are satisfied on $[a, b]$, i.e. f continuous on $[a, b]$ and differentiable on (a, b) .

Therefore there exists a $c \in (a, b)$ such that $f'(c) = 0$.

As $f' = g$, $g(c) = f'(c) = 0$.

An analogous argument is valid with f and g exchanged.

- 3) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be twice differentiable ($f'' = (f')'$) with

$$f(0) = f'(0) = 0 \quad \text{and} \quad f(1) = 1 .$$

Show that there exists a $c \in (0, 1)$ such that $f''(c) > 1$.

Solution:

As f is differentiable on \mathbb{R} , the assumptions of the MVT are satisfied on $[0, 1]$, i.e. f continuous on $[0, 1]$ and differentiable on $(0, 1)$.

Therefore there exists a $d \in (0, 1)$ such that

$$f'(d) = \frac{f(1) - f(0)}{1 - 0} = 1 .$$

As f' is differentiable on \mathbb{R} , the assumptions of the MVT are satisfied on $[0, d]$, i.e. f' continuous on $[0, d]$ and differentiable on $(0, d)$.

Therefore there exists a $c \in (0, d)$ such that

$$f''(c) = \frac{f'(d) - f'(0)}{d - 0} = \frac{1}{d} .$$

As $d \in (0, 1)$, $1/d > 1$.