MA 1101: Mathematics I

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Solution 1. Let $\emptyset \neq D \subseteq \mathbb{R}$, let $c \in D$ and let $f: D \to \mathbb{R}$ be continuous at c with f(c) > 0. We claim that there exists $\delta > 0$ such that

$$f(x) > 0$$
, for all $x \in (c - \delta, c + \delta) \cap D$.

Since f is continuous at c, we find $\delta_c > 0$ such that

$$|f(x) - f(c)| < \frac{1}{2}f(c)$$
, for all $x \in (c - \delta_c, c + \delta_c) \cap D$.

Suppose that our claim is false, i.e. there exists at least one $x_0 \in (c - \delta_c, c + \delta_c) \cap D$ such that $f(x_0) \leq 0$. Then, $f(x_0) - f(c) < 0 \Rightarrow |f(x_0) - f(c)| = f(c) - f(x_0) \geq f(c)$, a contradiction. Hence, setting $\delta = \delta_c$ proves our claim.

Solution 2. Let $\emptyset \neq D \subseteq \mathbb{R}$, let $c \in D$ and let $f, g: D \to R$ be continuous at c.

(i) We claim that f + g is continuous at c.

Let $\epsilon > 0$ be given. We find δ_f, δ_g such that for all $x \in D$,

$$|x-c| < \delta_f \implies |f(x) - f(c)| < \epsilon/2,$$

$$|x - c| < \delta_g \implies |g(x) - g(c)| < \epsilon/2.$$

We set $\delta = \min\{\delta_f, \delta_q\}$. Then, for all $x \in D$ satisfying $|x - c| < \delta$, we have

$$|(f(x) + g(x)) - (f(c) + g(c))| = |(f(x) - f(c)) + (g(x) - g(c))|$$

$$\leq |f(x) - f(c)| + |g(x) - g(c)|$$

$$< \epsilon/2 + \epsilon/2$$

$$= \epsilon$$

This proves our claim.

(ii) We claim that for all $\alpha \in \mathbb{R}$, αf is continuous at c.

Let $\epsilon > 0$ be given. If $\alpha \neq 0$, we find δ_f such that for all $x \in D$,

$$|x-c| < \delta_f \implies |f(x) - f(c)| < \epsilon/|\alpha|.$$

We set $\delta = \delta_f$. Then, for all $x \in D$ satisfying $|x - c| < \delta$, we have

$$|\alpha f(x) - \alpha f(c)| = |\alpha||f(x) - f(c)|$$

$$< |\alpha| \frac{\epsilon}{|\alpha|}$$

$$= \epsilon$$

If $\alpha = 0$, we trivially have

$$|x - c| < \delta = \epsilon \implies |\alpha f(x) - \alpha f(c)| = 0 < \epsilon.$$

This proves our claim.

(iii) We claim that fg is continuous at c.

Let $\epsilon > 0$ be given. We find $\delta_1, \delta_2, \delta_3, \delta_4$ such that for all $x \in D$,

$$|x - c| < \delta_1 \implies |f(x) - f(c)| < \sqrt{\epsilon/2},$$

$$|x - c| < \delta_2 \implies |g(x) - g(c)| < \sqrt{\epsilon/2},$$

$$|x - c| < \delta_3 \implies |f(x) - f(c)| < \epsilon/4(1 + |g(c)|),$$

$$|x - c| < \delta_4 \implies |g(x) - g(c)| < \epsilon/4(1 + |f(c)|).$$

We set $\delta = \min\{\delta_1, \delta_2, \delta_3, \delta_4\}$. Then, for all $x \in D$ satisfying $|x - c| < \delta$, we have

$$\begin{split} |(fg)(x)-(fg)(c)| &= |f(x)g(x)-f(c)g(c)| \\ &= |(f(x)-f(c)+f(c))(g(x)-g(c)+g(c))-f(c)g(c)| \\ &= |(f(x)-f(c))(g(x)-g(c))+f(c)(g(x)-g(c))+g(c)(f(x)-f(c))+f(c)g(c)-f(c)g(c)| \\ &= |(f(x)-f(c))(g(x)-g(c))+f(c)(g(x)-g(c))+g(c)(f(x)-f(c))| \\ &\leq |f(x)-f(c)||g(x)-g(c)|+|f(c)||g(x)-g(c)|+|g(c)||f(x)-f(c)| \\ &< \sqrt{\frac{\epsilon}{2}}\sqrt{\frac{\epsilon}{2}}+\frac{|f(c)|\epsilon}{4(1+|f(c)|}+\frac{|g(c)|\epsilon}{4(1+|g(c)|} \\ &< \frac{\epsilon}{2}+\frac{\epsilon}{4}+\frac{\epsilon}{4} \\ &= \epsilon \end{split}$$

This proves our claim.

(iv) We claim that if $g(c) \neq 0$, f/g is continuous at c. To prove this, we first show that $h: D \to \mathbb{R}$, h(x) = 1/g(x) is continuous at c.

Let $\epsilon > 0$ be given. We find δ_1, δ_2 such that for all $x \in D$,

$$|x - c| < \delta_1 \implies |g(x) - g(c)| < \frac{1}{2}|g(c)|,$$
$$|x - c| < \delta_2 \implies |g(x) - g(c)| < \frac{1}{2}\epsilon|g(c)|^2.$$

We set $\delta = \min\{\delta_1, \delta_2\}$. Then, for all $x \in D$ satisfying $|x - c| < \delta$, we have

$$\frac{1}{2}|g(c)| > |g(x) - g(c)|
\geq ||g(x)| - |g(c)||
\geq |g(c)| - |g(x)|
|g(x)| > \frac{1}{2}|g(c)| > 0
\frac{1}{|g(x)|} < \frac{2}{|g(c)|}
|h(x) - h(c)| = \left|\frac{1}{g(x)} - \frac{1}{g(c)}\right|
= \frac{|g(x) - g(c)|}{|g(c)g(x)|}
= |g(x) - g(c)| \frac{1}{|g(c)||g(x)|}
< \frac{1}{2}\epsilon|g(c)|^2 \frac{2}{|g(c)|^2}
= \epsilon$$

Thus, h is continuous at c. Therefore, f/g = fh is continuous at c.

Solution 3. Let $I \subseteq \mathbb{R}$ be an open interval, let $c \in I$ and let $f, g \colon D \to R$ be differentiable at c. Note that f, g are continuous at c.

Since f, g are differentiable at c, we have the following.

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

(i) We claim that f + g is differentiable at c and (f + g)'(c) = f'(c) + g'(c). Note that

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

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

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

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

$$= (f + g)'(c)$$

Hence,

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

This proves our claim.

(ii) We claim that for all $\alpha \in \mathbb{R}$, αf is differentiable at c and $(\alpha f)'(c) = \alpha f'(c)$. Note that

$$\alpha f'(c) = \alpha \lim_{x \to c} \frac{f(x) - f(c)}{x - c}$$

$$= \lim_{x \to c} \frac{\alpha f(x) - \alpha f(c)}{x - c}$$

$$= \lim_{x \to c} \frac{(\alpha f)(x) - (\alpha f)(c)}{x - c}$$

$$= (\alpha f)'(c)$$

Hence,

$$(\alpha f)'(c) = \lim_{x \to c} \frac{(\alpha f)(x) - (\alpha f)(c)}{x - c} = \alpha f'(c)$$

This proves our claim.

(iii) We claim that fg is differentiable at c and (fg)'(c) = f'(c)g(c) + f(c)g'(c). Note that since c is a limit point of I, $f(c) = \lim_{x\to c} f(x)$ and $g(c) = \lim_{x\to c} g(x)$.

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

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

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

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

$$= \lim_{x \to c} \frac{(fg)(x) - (fg)(c)}{x - c}$$

$$= (fg)'(c)$$

Hence,

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

This proves our claim.

(iv) We claim that if $g(c) \neq 0$, f/g is differentiable at c and $(f/g)'(c) = (f'(c)g(c) - f(c)g'(c))/g(c)^2$. To prove this, we first show that $h: D \to \mathbb{R}$, h(x) = 1/g(x) is differentiable at c and $h'(c) = -g'(c)/g(c)^2$.

Note that h is continuous and c is a limit point of I, hence $h(c) = \lim_{x \to c} h(x)$.

$$-\frac{g'(c)}{g(c)^2} = -\frac{1}{g(c)^2} \lim_{x \to c} \frac{g(x) - g(c)}{x - c}$$

$$= \frac{1}{g(c)} \lim_{x \to c} \frac{1}{g(x)} \lim_{x \to c} \frac{g(c) - g(x)}{x - c}$$

$$= \lim_{x \to c} \frac{\frac{1}{g(x)} - \frac{1}{g(c)}}{x - c}$$

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

$$= h'(c)$$

Hence,

$$h'(c) = -g'(c)/g(c)^2$$

Using the product rule,

$$(f/g)'(c) = (fh)'(c) = f'(c)h(c) + f(c)h'(c) = f'(c)/g(c) - f(c)g'(c)/g(c)^2$$

This proves our claim.

Solution 4.

(i) We claim that for all x > 0,

$$\frac{x}{1+x} < \ln(1+x) < x.$$

Let $f, g: (0, \infty) \to \mathbb{R}$ be defined as follows.

$$f(x) = \ln(1+x) - \frac{x}{1+x}$$
, for all $x > 0$,
 $g(x) = x - \ln(1+x)$, for all $x > 0$,

We note that

$$f'(x) = \frac{1}{1+x} - \frac{(1+x)-x}{(1+x)^2}$$

$$= \frac{(1+x)-(1+x)+x}{(1+x)^2}$$

$$= \frac{x}{(1+x)^2}$$

$$> 0$$

$$g'(x) = 1 - \frac{1}{1+x}$$

$$= \frac{(1+x)-1}{1+x}$$

$$= \frac{x}{1+x}$$

$$> 0$$

Thus, f and g are monotonically increasing on $(0, \infty)$. We can write

$$f(x) > \lim_{t \to 0} f(t) = 0$$

$$g(x) > \lim_{t \to 0} g(t) = 0$$

Therefore,

$$\ln(1+x) > \frac{x}{1+x}$$
$$x > \ln(1+x)$$

This proves our claim.

(ii) We claim that for all x > 0,

$$e^x > 1 + x + \frac{1}{2}x^2.$$

Let $f: [0,x] \to \mathbb{R}$ be defined as $f(t) = e^t$, for all $t \in [0,x]$. Clearly, f is continuous in [0,x] and differentiable in (0,x). Note that $f'(t) = f(t) = e^t$. Hence, f, f' are continuous on [0,x] and f'' = f exists in (0,x).

Using Taylor's Theorem, we find $c \in (0, x)$ such that

$$e^x = e^0 + e^0(x - 0) + \frac{1}{2}e^c(x - 0)^2.$$

Since, $e^0 = 1$ and $e^c > 1$ for c > 0, we have

$$e^x > 1 + x + \frac{1}{2}x^2.$$

This proves our claim.

(iii) We claim that for all $x, y \in \mathbb{R}$,

$$|\sin x - \sin y| \le |x - y|.$$

Note that if x = y, our claim is trivially true.

Without loss of generality, let x > y. Let $f, g: [x, y] \to \mathbb{R}$ be defined as follows.

$$f(t) = \sin t$$
, for all $t \in [x, y]$,

$$g(t) = t$$
, for all $t \in [x, y]$.

Clearly, f and g are continuous in [x, y] and differentiable in (x, y). Note that $f'(t) = \cos t$ and g'(t) = 1.

Using Cauchy's Mean Value Theorem, we find $c \in (x, y)$ such that.

$$(\sin x - \sin y) = (x - y)\cos c.$$

Since $\cos c \leq 1$,

$$|\sin x - \sin y| \le |x - y|.$$

This proves our claim.