APPM 4440 HW 7

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Problem	Self-Grade	Grade
#1	2	
#2	5	
#3	5	
#4	5	
#5	5	
#6	5	
#7	5	
#8	5	
#9	5	
#10	5	
Tot/50	47/50	

1. 3.6.8

Proof. We claim that there does not exist a strictly increasing function $f:\mathbb{Q}\to\mathbb{R}$ s.t. $f(\mathbb{Q})=\mathbb{R}$. By way of contradiction, suppose such a function f does exist, i.e. $f:\mathbb{Q}\to\mathbb{R}$ is strictly increasing and $f(\mathbb{Q})=\mathbb{R}$. Since f is strictly increasing, it is one-to-one and thus has an inverse, $f^{-1}:f(\mathbb{Q})\to\mathbb{R}$. Note that f^{-1} is also strictly increasing (shown in class). Consider some $y_n,y_0\in f(\mathbb{Q})$. Denote $x_n=f^{-1}(y_n)$. Choose any $\epsilon>0$ and let $u=f(x_n-\epsilon)$ and $v=f(x_n+\epsilon)$. Since f is strictly increasing, $y_n-u>0$ and $v-y_n>0$. At this point, we can pick $\delta=\min\{y_n-u,v-y_n\}>0$. Assume $|y_n-y_0|<\delta$. Then

$$\begin{aligned} |y_n - y_0| &< \delta \implies -\delta < y_n - y_0 < \delta \\ &\implies -\delta < y_0 - y_n < \delta \\ &\implies u - y_n \le -\delta < y_0 - y_n < \delta \le v - y_n \\ &\implies f(x_n - \epsilon) = u < y_0 < v = f(x_n + \epsilon) \\ &\implies x_n - \epsilon < f^{-1}(y_0) < x_n + \epsilon, \text{ because } f^{-1} \text{ is strictly increasing} \\ &\implies f^{-1}(y_n) - \epsilon < f^{-1}(y_0) < f^{-1}(y_n) + \epsilon \\ &\implies |f^{-1}(y_0) - f^{-1}(y_0)| < \epsilon \\ &\implies |f^{-1}(y_n) - f^{-1}(y_0)| < \epsilon \end{aligned}$$

So $\forall \epsilon > 0, \exists \delta > 0$ s.t. $\forall y_n, y_0 \in f(\mathbb{Q}), |y_n - y_0| < \delta \implies |f^{-1}(y_n) - f^{-1}(y_0)| < \epsilon$, i.e. f^{-1} is continuous. However, by Corollary 3.25, since $f(\mathbb{Q}) = \mathbb{R}$, i.e. its domain is an interval, f^{-1} is not continuous because its image, $f^{-1}(f(\mathbb{Q})) = f^{-1}(\mathbb{R}) = \mathbb{Q}$ is not an interval. This is a contradiction, and thus such a function defined as f has been does not exist. QED

The proof appears to be fundamentally flawed because f^{-1} maps $\mathbb R$ to $\mathbb Q$ which means if $x_n=f^{-1}(y_n)$ then $x_n\in\mathbb Q$. In the proof I say " $\forall \epsilon>0,\, u=f(x_n-\epsilon)$ ", but clearly if ϵ is irrational then u does not exist. 2/5

2. 3.7.12

Proof. Suppose for $a,b \in \mathbb{R}$ that a < b and let I = (a,b). Suppose also that the function $f: I \to \mathbb{R}$ is monotonically increasing and bounded. We claim $\lim_{x\to a} f(x)$ exists. Consider some $\{x_n\} \subset I$ (by construction, $a \notin \{x_n\}$). Suppose also that $\lim_{n\to\infty} x_n = a$. So $\forall \delta > 0, \exists N \in \mathbb{N}$ s.t. $\forall n \geq N, |x_n - a| < \delta$. To prove existence of $\lim_{x\to a} f(x)$, we need to show that the convergence of x_n to a implies the convergence of $f(x_n)$ to L. Choose any $\epsilon > 0$. As f is bounded below, we can denote $L = \inf f(I)$. By definition, $-\epsilon + L < f(x_n)$. Then, since L is the infimum of f(I), it follows that $\epsilon + L$ is not a lower bound on f(I). So $\exists y \in f(I)$ s.t. $y < L + \epsilon \implies \exists x' \in I$ s.t. $y = f(x') < L + \epsilon$. Since f is monotonically increasing, if we restrict $x_n < x' \implies f(x_n) \le f(x')$. So, when $a < x_n < x'$, it is true that $-\epsilon + L < f(x_n) < \epsilon + L \implies |f(x) - L| < \epsilon$. So we can choose $\delta = x' - a > 0$ because $x' \in I$ and we know x' will always exist. Then, $|x_n - a| < \delta = x' - a \implies x_n - a < x' - a \implies x_n < x'$. We already know $a < x_n$, so by our reasoning

from before we know that $\forall \epsilon > 0, \ \exists \delta > 0 \ \text{s.t.} \ |x_n - a| < \delta \implies |f(x_n) - L| < \epsilon, \ \text{i.e.} \ f(x_n) \to L \ \text{whenever} \ x_n \to a, \ \text{given} \ n \geq N.$ So $\lim_{x \to a} f(x) = L$, i.e. the limit exists. Proceeds using alternative method to prove than key but still proves convergence of necessary sequences to get correct answer. 5/5

3. 4.1.5

- (a) We want to evaluate $\lim_{x\to 0} \frac{x^2}{x} = \lim_{x\to 0} \frac{x^2-0^2}{x-0}$. Let $f(x)=x^2$ then we see the desired quantity is f'(0). Prop 4.4 tells us $f'(0)=2(0)^{2-1}=0$.
- (b) We want to find $\lim_{x\to 1}\frac{x^2-1}{\sqrt{x}-1}$. Let $y=\sqrt{x}$. Then $x^2=y^4$, and because y is continuous on $[0,\infty)$, we can just find $\lim_{y\to 1}\frac{y^4-1^4}{y-1}$. Let $f(x)=x^4$ then we see the desired quantity is f'(1). By Prop 4.4, $f'(1)=4(1)^{4-1}=4$.
- (c) We want to find $\lim_{x\to 1}\frac{x-1}{\sqrt{x}-1}$. Let $y=\sqrt{x}$. Then $x=y^2$, and because y is continuous on $[0,\infty)$ we can just find $\lim_{y\to 1}\frac{y^2-1^2}{y-1}$. Let $f(x)=x^2$. Then we see the desired quantity is just f'(1). By Prop 4.4, $f'(1)=2(1)^{2-1}=2$.
- (d) Observe that $\lim_{x\to 2} \frac{x^4-16}{x-2} = \lim_{x\to 2} \frac{(x-2)(x^3+2x^2+4x+8)}{x-2} = \lim_{x\to 2} (x^3+2x^2+4x+8) = 8+8+8+8=32.$ Same limits as key using similar methods. 5/5

4. 4.1.9

Proof. Suppose that $f: \mathbb{R} \to \mathbb{R}$ has the property that $-x^2 \leq f(x) \leq x^2$ for all x. We will show that f is differentiable at 0 and that f'(0) = 0. It suffices to show that $\lim_{x \to 0} \frac{f(x) - f(0)}{x - 0} = 0$. This is the same as showing that given $\{x_n\} \in \mathbb{R} \setminus \{0\}$, $\lim_{n \to \infty} x_n = 0 \implies \lim_{n \to \infty} \frac{f(x_n) - f(0)}{x_n - 0} = 0$. Since x^2 is differentiable (Prop 4.4) and $\lim_{n \to \infty} x_n = 0$, $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$ s.t. $\forall n \geq N$, $\left|\frac{x_n^2 - 0^2}{x_n - 0}\right| < \epsilon \implies \left|\frac{-x_n^2 + 0^2}{x_n - 0}\right| < \epsilon$. If $x_n < 0$, then $-\epsilon < \frac{x_n^2}{x_n} \leq \frac{f(x_n)}{x_n} \leq \frac{-x_n^2}{x_n} < \epsilon$. In either case, $\left|\frac{f(x_n)}{x_n}\right| < \epsilon$. Observe that $-x^2 \leq f(x) \leq x^2 \implies -0^2 \leq f(0) \leq 0^2 \implies f(0) = 0$. So $\left|\frac{f(x_n)}{x_n}\right| = \left|\frac{f(x_n) - f(0)}{x_n - 0}\right| < \epsilon$. Thus $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$ s.t. $\forall n \geq N$, $\left|\frac{f(x_n) - f(0)}{x_n - 0}\right| < \epsilon$, or $\lim_{n \to \infty} \frac{f(x_n) - f(0)}{x_n - 0} = 0$ whenever $\lim_{n \to \infty} x_n = 0$. Thus f is differentiable at zero and f'(0) = 0.

QED

Proceeds using nearly identical proof but squeezes the limit instead of using comparison lemma explicitly. 5/5

5. 4.1.11

Proof. Suppose $g:\mathbb{R}\to\mathbb{R}$ is differentiable at 0 and that for each $n\in\mathbb{N},\ g(1/n)=0$. We will show that g(0)=0 and g'(0)=0. Since g is differentiable at 0, g is continuous at 0 and thus given $\{x_n\}\in\mathbb{R},\ x_n\to 0$, we know that $g(x_n)\to g(0)$. We can pick $x_n=\frac{1}{n}$ and we know that $x_n\to 0$. It is clear that $g(x_n)=0\Longrightarrow g(0)=0$. We know g is differentiable at zero so it is true for any sequence $\{u_n\}\in\mathbb{R}\setminus\{0\}$ chosen s.t. $u_n\to 0$ that $g'(0)=\lim_{n\to\infty}\frac{g(u_n)-g(0)}{u_n-0}$. In this case, we may reuse $\{x_n\}$. Observe that $g'(0)=\lim_{n\to\infty}\frac{g(x_n)-g(0)}{x_n-0}=\lim_{n\to\infty}\frac{g(1/n)}{x_n-0}=\lim_{n\to\infty}(n\cdot 0)=0$. QED

Proceeds using nearly identical proof as key to get correct answer. 5/5

- 6. A function $f: D \to \mathbb{R}$ is Lipschitz if $\exists C \geq 0$ s.t. $\forall u, v \in D, |f(u) f(v)| \leq C|u v|$.
 - (a) We claim the function f(x)=|x| is Lipschitz continuous everywhere but not differentiable everywhere on the real line. Observe that, given $u,v\in\mathbb{R}$, $||u|-|v||\leq |u-v|$ by the triangle inequality (proven in previous homework). If we pick C=1, it is clear that f is Lipschitz continuous everywhere on the real line. However, f is not differentiable at zero. Choose $u_n=\frac{-1}{n}$ and $v_n=\frac{1}{n}$. Note that $0\not\in\{u_n\}$ and $0\not\in\{v_n\}$ but $u_n\to 0$ and $v_n\to 0$. Observe that $\lim_{n\to\infty}\frac{f(u_n)-f(0)}{u_n-0}=\lim_{n\to\infty}\frac{\frac{1}{n}|-0}{\frac{1}{n}-0}=\lim_{n\to\infty}\frac{\frac{1}{n}}{\frac{1}{n}}=-1$. However, $\lim_{n\to\infty}\frac{f(v_n)-f(0)}{v_n-0}=\lim_{n\to\infty}\frac{\frac{1}{n}|-0}{\frac{1}{n}-0}=\lim_{n\to\infty}\frac{\frac{1}{n}}{\frac{1}{n}}=1$. So $\lim_{n\to\infty}\frac{f(x)-0}{x-0}$ does not exist because all sequences in $\mathbb R$ do not converge to the same limit, i.e. f is not differentiable at zero.
 - (b) We claim the function $f(x)=x^2$ is differentiable everywhere but not Lipschitz continuous everywhere on the real line. By Prop 4.4, f is differentiable everywhere in $\mathbb R$ because x^2 is a positive integral power of x. Now suppose that f is Lipschitz continuous. Then $\exists C \geq 0$ s.t. $\forall u, v \in \mathbb R$, $|f(u) f(v)| \leq C|u v| \implies |u^2 v^2| \leq C|u v|$. Choose $u_n = n, v_n = 0$. Then $|n^2 0^2| \leq C|n 0| \implies n^2 \leq Cn \implies n \leq C$ for all natural numbers n. The Archimedean property tells us there is no finite C that satisfies this requirement, so f is not Lipschitz continuous everywhere on the real line.

Provides same examples as key. Both examples appear to be adequately justified. 5/5

- 7. 4.2.1 Suppose $f: \mathbb{R} \to \mathbb{R}$ and $g: \mathbb{R} \to \mathbb{R}$ are differentiable and define $h \equiv f \circ g: \mathbb{R} \to \mathbb{R}$. We also know that g(1) = 2, g(2) = 1, f'(1) = -1, f'(2) = 2, g'(1) = 3, g'(2) = 4. We want to find h'(1) and h'(2). By the chain rule we know that h'(x) = g'(f(x))f'(x). So h'(1) = f'(g(1))g'(1) = 3f'(2) = 6. Also, h'(2) = f'(g(2))g'(2) = 4f'(1) = -4. Uses the chain rule to get the same answers as key. 5/5
- 8. 4.2.4 Define $f(x) = \frac{1}{1+x}$ for $x \in I$ where I = (0,1). Observe that if we define g(x) = 1/x and h(x) = 1+x then $f \equiv g \circ h$. We see that h is trivially differentiable everywhere. We claim g is differentiable for positive x. Choose any $x_0 \in \mathbb{R}^+ = (0,\infty)$ and $\{x_n\} \subset \mathbb{R}^+ \setminus \{x_0\}$ s.t. $x_n \to x_0$. We see that

$$g'(x_0) = \lim_{x \to x_0} \frac{g(x) - g(x_0)}{x - x_0} = \lim_{n \to \infty} \frac{g(x_n) - g(x_0)}{x_n - x_0}$$

$$= \lim_{n \to \infty} \frac{\frac{1}{x_n - 1} \frac{1}{x_0}}{\frac{x_n - x_0}{x_n - x_0}}$$

$$= \lim_{n \to \infty} \frac{\frac{1}{x_n - 1} \frac{1}{x_0}}{\frac{x_n - x_0}{x_n - x_0}} \frac{x_n x_0}{x_n x_0}$$

$$= \lim_{n \to \infty} \frac{\frac{x_0 - x_n}{-(x_0 - x_n)(x_n x_0)}}{\frac{1}{x_n x_0}}$$

$$= \lim_{n \to \infty} \frac{-1}{x_n x_0}$$

$$= \frac{-1}{x_0^2} \lim_{n \to \infty} \frac{1}{x_n}$$

$$= \frac{-1}{x_0^2}$$

So g is differentiable for positive reals. Observe that $x \in I \implies 0 < x < 1 \implies 1 < x+1 < 2 \implies h(I) = (1,2) \subset \mathbb{R}^+$ so $f \equiv g \circ h : I \to \mathbb{R}$ is differentiable on I by the chain rule. Moreover, given $x_0 \in I$, $1 < h(x_0) < 2 \implies \frac{1}{2} < \frac{1}{h(x_0)} = f(x_0) < 1$ because 1/y is strictly decreasing for positive y ($u < v \implies 1/v < 1/u$). Thus $f(I) = (\frac{1}{2}, 1)$. Now choose $u, v \in I$ s.t. u < v. Then $u < v \implies u+1 < v+1 \implies 1 < \frac{v+1}{u+1} \implies \frac{1}{v+1} < \frac{1}{u+1}$ so f is strictly decreasing on I, suggesting it has an inverse. We can now find the inverse of f directly by solving for g in g in g given g is g for g in g given g for g in g for g in g given g for g for

$$x = \frac{1}{y+1} \implies x(y+1) = 1$$

$$\implies y+1 = 1/x$$

$$\implies y = 1/x - 1$$

$$\implies f^{-1}(x) = g(x) - 1$$

Then it follows that $(f^{-1})'(x) = g'(x) - 0 = \frac{-1}{x^2}$. Formula 4.6 tells us that $(f^{-1})'(x) = \frac{1}{f'(f^{-1}(x))} = \frac{1}{f'(1/x-1)}$. By the chain rule, $f'(x) = g'(h(x))h'(x) = g'(x+1) = \frac{-1}{(x+1)^2}$. We see that

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

$$= \frac{1}{f'(1/x - 1)}$$

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

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

$$= \frac{\frac{1}{x^2}}{-1}$$

$$= \frac{-1}{x^2}$$

Which matches the derivative we derived previously. Obtains same answers as proof and each step appears to be adequately justified. 5/5

9. 4.2.5

Proof. Let I be a neighborhood of x_0 and let $f:I\to\mathbb{R}$ be continuous, strictly monotone, and differentiable at x_0 . Assume that $f'(x_0)=0$. We will show that $f^{-1}:f(I)\to\mathbb{R}$ is not differentiable at $f(x_0)$. Define $g:f(I)\to\mathbb{R}$

as $g(x)=f^{-1}(f(x))=x$. By way of contradiction, suppose f^{-1} is differentiable at $f(x_0)$. Then by the chain rule $g'(x_0)=(f^{-1}\circ f)'(x)=(f^{-1})'(f(x_0))f'(x_0)$. By assumption $f'(x_0)=0$ so $g'(x_0)=(f^{-1})'(f(x_0))\cdot 0=0$. But g(x)=x so we can find its derivative directly. Suppose $x_0\in I$ and $\{x_n\}\subset I\setminus \{x_0\}$ s.t. $x_n\to x_0$. Then $g'(x)=\lim_{n\to\infty}\frac{g(x_n)-g(x_0)}{x_n-x_0}=\lim_{n\to\infty}\frac{x_n-x_0}{x_n-x_0}$. Since $x_0\not\in x_n$ it follows that $x_n-x_0\ne 0$ and thus g'(x)=1. But this contradicts the result of the chain rule, so the original assumption that f^{-1} is differentiable at $f(x_0)$ is false, i.e. f^{-1} , defined as such, is not differentiable at $f(x_0)$.

Uses nearly same steps as key to obtain a contradiction and show that differentiability of the inverse is not possible. 5/5

10. Proof. Suppose $f: D \to \mathbb{R}$ is Lipschitz and that for some $a \in D$, the function $g: f(D) \to \mathbb{R}$ is differentiable at f(a) = b. Assuming that g'(b) = 0, we will show that $g \circ f$ is differentiable at a with $(g \circ f)'(a) = 0$.

Consider the quantity $\lim_{x\to a} \frac{g(f(x))-g(f(a))}{x-a} = \lim_{n\to\infty} \frac{g(f(x_n))-g(f(a))}{x_n-a}$. By definition this is equivalent to $(g\circ f)'(a)$, and we claim this limit exists and is zero. Choose any $\{x_n\}\subset D\setminus \{a\}$ s.t. $\lim_{n\to\infty} x_n=a$. Denote $y_n=f(x_n)$, then whenever $y_n\neq b$, it is true that $\frac{y_n-b}{y_n-b}=1$. So it follows that

$$\lim_{n \to \infty} \frac{g(f(x_n)) - g(f(a))}{x_n - a} = \lim_{n \to \infty} \frac{g(y_n) - g(b)}{x_n - a} \frac{y_n - b}{y_n - b}$$
$$= \lim_{n \to \infty} \frac{g(y_n) - g(b)}{y_n - b} \frac{y_n - b}{x_n - a}$$

is the derivative $(g \circ f)'(a)$. To handle cases where $y_n = b$, we can use the function H(y):

$$H(y) = \begin{cases} \frac{g(y) - g(b)}{y - b} & y \neq b \\ g'(b) & y = b \end{cases}$$

We claim $\lim_{n \to \infty} \left[H(y_n) \frac{y_n - b}{x_n - a} \right] = (g \circ f)'(a)$. If $y_n \neq b$, this follows directly from the quantity we derived above. Otherwise, if $y_n = b$, we can see that $\frac{g(y_n) - g(b)}{x_n - a} = \frac{0}{x_n - a} = 0$, i.e. the difference quotient is zero and thus the derivative is zero. Observe that $y_n = b \implies H(y_n) \frac{y_n - b}{x_n - a} = g'(b) \cdot 0 = 0$, so $\forall x \in D$, $H(y_n) \frac{y_n - b}{x_n - a} = \frac{g(y_n) - g(b)}{x_n - a}$. To prove the existence and value of the limit, it therefore suffices to show that $\lim_{n \to \infty} x_n = a \implies \lim_{n \to \infty} \left[H(y_n) \frac{y_n - b}{x_n - a} \right] = 0$. Since f is continuous, we know $\lim_{n \to \infty} x_n = a \implies \lim_{n \to \infty} y_n = b$, or equivalently, $\forall \delta' > 0$, $\exists \delta > 0$ s.t. $|x_n - a| < \delta \implies |y_n - b| < \delta'$. Since g'(b) = 0, assuming $y_n \neq b$, then $\forall \epsilon' > 0$, $\exists \delta' > 0$ s.t. $|y_n - b| < \delta' \implies \left| \frac{g(y_n) - g(b)}{y_n - b} - 0 \right| < \epsilon'$. But H(b) = g'(b) so it follows that $|y_n - b| < \delta' \implies |H(y_n)| < \epsilon'$ for all y_n . Since f is Lipschitz, $\exists C \geq 0$ s.t. $\forall u, v \in D$, $|f(u) - f(v)| \leq C|u - v|$. So it is true that $\left| \frac{y_n - b}{x_n - a} \right| \leq C$.

Case 1 If C=0, then $\left|\frac{y_n-b}{x_n-a}\right|=0$, so it is trivial that $|y_n-a|<\delta' \implies \left|H(y_n)\frac{y_n-b}{x_n-a}\right|=0<\epsilon'.$

Case 2 Now consider the case where C>0. Suppose we choose $\epsilon'=\epsilon/C$ for any $\epsilon>0$. Then

$$|y_n - b| < \delta' \implies |H(y)| < \epsilon'$$

 $\implies \left| H(y_n) \frac{y_n - b}{x_n - a} \right| < C\epsilon' = C \frac{\epsilon}{C} = \epsilon$

Considering all prior steps, we have thus established that

$$\forall \epsilon, \delta' > 0, \ \exists \delta > 0 \text{ s.t. } |x_n - a| < \delta \implies |y_n - b| < \delta'$$

$$\implies |H(y_n)| < \frac{\epsilon}{C}$$

$$\implies \left| H(y_n) \frac{y_n - b}{x_n - a} \right| < \epsilon$$

$$\implies \left| \frac{g(f(x_n)) - g(f(a))}{x_n - a} \right| < \epsilon$$

$$\implies \lim_{n \to \infty} \frac{g(f(x_n)) - g(f(a))}{x_n - a} = 0$$

Or, more succintly, $\lim_{x\to a} \frac{g(f(x_n))-g(f(a))}{x_n-a} = (g\circ f)'(a) = 0.$

QED

Proceeds using slightly different approach than proof but I believe all steps are still correct. 5/5