

MATH 20410 (Analysis in \mathbb{R}^n II – Accelerated) Problem Sets

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1 Differentiation

From Rudin (1976).

Chapter 5

1. Let f be defined for all real x , and suppose that

$$|f(y) - f(x)| \leq (y - x)^2$$

for all real x and y . Prove that f is constant.

Proof. To prove that f is constant, Theorem 5.11b tells us that it will suffice to show that f is differentiable on \mathbb{R} with derivative $f' = 0$. Let $x \in \mathbb{R}$ be arbitrary. We want to show that for all $\epsilon > 0$, there exists a δ such that if $y \in \mathbb{R}$ and $0 < |y - x| < \delta$, then $|(f(y) - f(x))/(y - x) - 0| < \epsilon$. Let ϵ be arbitrary. Choose $\delta = \epsilon$. Then we have that

$$\begin{aligned} \left| \frac{f(y) - f(x)}{y - x} - 0 \right| &= \frac{|f(y) - f(x)|}{|y - x|} \\ &\leq \frac{(y - x)^2}{|y - x|} \\ &\leq |y - x| \\ &< \epsilon \end{aligned}$$

as desired. □

2. Suppose $f'(x) > 0$ in (a, b) . Prove that f is strictly increasing in (a, b) and let g be its inverse function. Prove that g is differentiable, and that

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

for $a < x < b$.

Proof. To prove that f is strictly increasing on (a, b) , it will suffice to show that $x < y$ implies $f(x) < f(y)$ for all $x, y \in (a, b)$. Let $x, y \in (a, b)$ satisfy $x < y$. Since f is differentiable on (a, b) , it is differentiable on $(x, y) \subset (a, b)$ and (by Theorem 5.2) continuous on $[x, y] \subset (a, b)$. Thus, by the MVT, there exists $c \in (x, y)$ such that

$$f(y) - f(x) = (y - x)f'(c)$$

But since $x < y$, $y - x > 0$. This combined with the fact that $f'(c) > 0$ by definition implies that $(y - x)f'(c) > 0$. Consequently,

$$f(y) < f(x) + (y - x)f'(c) = f(y)$$

as desired.

Since f is strictly increasing (and hence 1-1) on (a, b) , we may construct a well-defined inverse function $g : f[(a, b)] \rightarrow (a, b)$ for it by

$$g(f(x)) = x$$

for all $f(x) \in f[(a, b)]$. It follows by the fact that $f'(x) > 0$ for all $x \in (a, b)$, the definitions of $f'(x)$ and $g'(f(x))$, and Theorem 3.3d that

$$\frac{1}{f'(x)} = \frac{1}{\lim_{y \rightarrow x} \frac{f(y) - f(x)}{y - x}}$$

$$\begin{aligned}
&= \lim_{y \rightarrow x} \frac{1}{\frac{f(y)-f(x)}{y-x}} \\
&= \lim_{y \rightarrow x} \frac{y-x}{f(y)-f(x)} \\
&= \lim_{y \rightarrow x} \frac{g(f(y))-g(f(x))}{f(y)-f(x)} \\
&= g'(f(x))
\end{aligned}$$

as desired. \square

3. Suppose g is a real function on \mathbb{R}^1 , with bounded derivative (say $|g'| \leq M$). Fix $\epsilon > 0$ and define $f(x) = x + \epsilon g(x)$. Prove that f is one-to-one if ϵ is small enough. (A set of admissible values of ϵ can be determined which depends only on M .)

Proof. Neglecting the trivial case where $M = 0$, take $\epsilon = 1/2M$. It follows that

$$\begin{aligned}
0 &< 1 - \frac{1}{2} \\
&= 1 + \frac{1}{2M} \cdot -M \\
&\leq 1 + \epsilon g'(x) \\
&= \frac{d}{dx}(x) + \frac{d}{dx}(\epsilon g) \\
&= f'(x)
\end{aligned}$$

Therefore, by Problem 5.2, f is strictly increasing and, hence, one-to-one. \square

4. If

$$C_0 + \frac{C_1}{2} + \cdots + \frac{C_{n-1}}{n} + \frac{C_n}{n+1} = 0$$

where C_0, \dots, C_n are real constants, prove that the equation

$$C_0 + C_1x + \cdots + C_{n-1}x^{n-1} + C_nx^n = 0$$

has at least one real root between 0 and 1.

Proof. Consider the polynomial

$$f(x) = C_0x + \frac{C_1}{2}x^2 + \cdots + \frac{C_n}{n+1}x^{n+1}$$

We have that $f(0) = 0$ (by direct substitution) and $f(1) = 0$ (by the constraint on the coefficients). Thus, since f is continuous on $[0, 1]$ and differentiable on $(0, 1)$ (as a polynomial), we have by the MVT that there exists $x \in (0, 1)$ such that

$$\begin{aligned}
f(1) - f(0) &= (1 - 0)f'(x) \\
f'(x) &= 0 \\
C_0 + C_1x + \cdots + C_{n-1}x^{n-1} + C_nx^n &= 0
\end{aligned}$$

as desired. \square

5. Suppose f is defined and differentiable for every $x > 0$, and $f'(x) \rightarrow 0$ as $x \rightarrow +\infty$. Put $g(x) = f(x+1) - f(x)$. Prove that $g(x) \rightarrow 0$ as $x \rightarrow +\infty$.

Proof. To prove that $\lim_{x \rightarrow \infty} g(x) = 0$, it will suffice to show that for every $\epsilon > 0$, there exists $N > 0$ such that if $x > N$, then $|g(x) - 0| < \epsilon$. Let $\epsilon > 0$ be arbitrary. Since $\lim_{x \rightarrow \infty} f'(x) = 0$ by hypothesis, we know that there exists $N > 0$ such that if $x > N$, then $|f'(x)| < \epsilon$. Choose this N to be our N . Let $x > N$ be arbitrary. Applying the MVT to f on the interval $[x, x+1]$ proves the existence of a c within that closed interval such that

$$f(x+1) - f(x) = f'(c)(x+1-x) = f'(c)$$

Additionally, since $c > x > N$, we have that $|f'(c)| < \epsilon$. Therefore, we have that

$$\begin{aligned} |g(x)| &= |f(x+1) - f(x)| \\ &= |f'(c)| \\ &< \epsilon \end{aligned}$$

as desired. □

2 Differentiation II / Integration

From Rudin (1976).

Chapter 5

8. Suppose f' is continuous on $[a, b]$ and $\epsilon > 0$. Prove that there exists $\delta > 0$ such that

$$\left| \frac{f(t) - f(x)}{t - x} - f'(x) \right| < \epsilon$$

whenever $0 < |t - x| < \delta$, $a \leq x \leq b$, $a \leq t \leq b$. (This could be expressed by saying that f is **uniformly differentiable** on $[a, b]$ if f' is continuous on $[a, b]$.) Does this hold for vector-valued functions, too?

Proof. By Theorem 2.40, $[a, b]$ is compact. This combined with the fact that f' is continuous implies by Theorem 4.19 that f' is uniformly continuous. Thus, there exists $\delta > 0$ such that if $x, y \in [a, b]$ and $|y - x| < \delta$, then $|f'(y) - f'(x)| < \epsilon$. Choose this δ to be our δ . Let $x, t \in [a, b]$ be such that $0 < |t - x| < \delta$. Then since f is continuous on $[t, x] \subset [a, b]$ and differentiable on $(t, x) \subset [a, b]$, we have by the MVT that there exists $c \in (t, x)$ such that

$$\begin{aligned} f(t) - f(x) &= (t - x)f'(c) \\ \frac{f(t) - f(x)}{t - x} &= f'(c) \end{aligned}$$

Additionally, since $t < c < x$ and $|t - x| < \delta$, we must have $|c - x| < \delta$, meaning that

$$\left| \frac{f(t) - f(x)}{t - x} - f'(x) \right| = |f'(c) - f'(x)| < \epsilon$$

as desired.

And yes, this does hold for vector-valued functions, which we can treat component-wise. \square

17. Suppose f is a real, three times differentiable function on $[-1, 1]$ such that

$$f(-1) = 0 \qquad f(0) = 0 \qquad f(1) = 1 \qquad f'(0) = 0$$

Prove that $f^{(3)}(x) \geq 3$ for some $x \in (-1, 1)$. Note that equality holds for $\frac{1}{2}(x^3 + x^2)$. (Hint: Use Theorem 5.15 with $\alpha = 0$ and $\beta = \pm 1$ to show that there exist $s \in (0, 1)$ and $t \in (-1, 0)$ such that $f^{(3)}(s) + f^{(3)}(t) = 6$.)

Proof. Since f is three times differentiable on $[-1, 1]$, we know that f'' is differentiable on $[-1, 1]$. It follows by Theorem 5.2 that f'' is continuous on $[-1, 1]$. Thus, since f is defined on $[-1, 1]$, $3 \in \mathbb{N}$, f'' is continuous on $[-1, 1]$, $f^{(3)}$ is defined on $(-1, 1)$, $0, 1 \in [-1, 1]$ such that $0 \neq 1$, and we can define

$$P(t) = \sum_{k=0}^2 \frac{f^{(k)}(0)}{k!} (t - 0)^k$$

we have by Taylor's theorem that there exists $s \in (0, 1)$ such that

$$\begin{aligned} f(1) &= P(1) + \frac{f^{(3)}(s)}{3!} (1 - 0)^3 \\ 1 - \left[\frac{f(0)}{0!} (1 - 0)^0 + \frac{f'(0)}{1!} (1 - 0)^1 + \frac{f''(0)}{2!} (1 - 0)^2 \right] &= \frac{f^{(3)}(s)}{3!} \\ 1 - \left[\frac{f''(0)}{2} \right] &= \frac{f^{(3)}(s)}{6} \\ 6 - 3f''(0) &= f^{(3)}(s) \end{aligned}$$

Similarly, we have that there exists $t \in (-1, 0)$ such that

$$\begin{aligned} f(-1) &= P(-1) + \frac{f^{(3)}(t)}{3!}(-1-0)^3 \\ 0 - \left[\frac{f(0)}{0!}(-1-0)^0 + \frac{f'(0)}{1!}(-1-0)^1 + \frac{f''(0)}{2!}(-1-0)^2 \right] &= -\frac{f^{(3)}(t)}{3!} \\ - \left[\frac{f''(0)}{2} \right] &= -\frac{f^{(3)}(t)}{6} \\ 3f''(0) &= f^{(3)}(s) \end{aligned}$$

Thus,

$$f^{(3)}(s) + f^{(3)}(t) = 3f''(0) + 6 - 3f''(0) = 6$$

Now suppose for the sake of contradiction that for all $x \in (-1, 1)$, we have $f^{(3)}(x) < 3$. Then $f^{(3)}(s) < 3$ and $f^{(3)}(t) < 3$. It follows that $f^{(3)}(s) + f^{(3)}(t) < 6$, a contradiction. \square

25. Suppose f is twice differentiable on $[a, b]$, $f(a) < 0$, $f(b) > 0$, $f'(x) \geq \delta > 0$, and $0 \leq f''(x) \leq M$ for all $x \in [a, b]$. Let ξ be the unique point in (a, b) at which $f(\xi) = 0$. Complete the details in the following outline of **Newton's method** for computing ξ .

- (a) Choose $x_1 \in (\xi, b)$ and define $\{x_n\}$ by

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

Interpret this geometrically, in terms of a tangent to the graph of f .

Answer. Since we can rearrange the above to $0 - f(x_n) = f'(x_n)(x_{n+1} - x_n)$, we know that x_{n+1} is the point at which the tangent to f at x_n crosses the x -axis. In other words, the zero of the tangent line

$$y - f(x_n) = f'(x_n)(x - x_n)$$

is $(x_{n+1}, 0)$. \square

- (b) Prove that $x_{n+1} < x_n$ and that

$$\lim_{n \rightarrow \infty} x_n = \xi$$

Proof. To prove that $x_{n+1} < x_n$, it will suffice to show that $f(x_n), f'(x_n) > 0$. Since $f'(x) > 0$ for all $x \in [a, b]$ by hypothesis, we know that $f'(x_n) > 0$. As to $f(x_n)$, suppose for the sake of contradiction that $f(x_n) \leq 0$. We know that $f(\xi) = 0$, $f(b) > 0$, and $\xi < x_n < b$. Since ξ is the *unique* point at which $f(\xi) = 0$ by hypothesis and $x_n \neq \xi$, we know that $f(x_n) \neq 0$. And if $f(x_n) < 0$, we have by the intermediate value theorem for f continuous that there exists $c \in (x_n, b)$ such that $f(c) = 0$. But since $\xi < x_n < c < b$, $c \neq \xi$, and thus we have a contradiction here, too.

Having established that $\{x_n\}$ is a monotonically decreasing sequence, Theorem 3.14 tells us that to show that it converges, it will suffice to show that it is bounded. Clearly, $\{x_n\}$ is bounded above by x_1 . And on the bottom side, $\{x_n\}$ is bounded by ξ : If there were $x_n < \xi$, this would imply that $f(x_n) < 0$ by a symmetric argument to the above, meaning that $f(x_n)/f'(x_n) < 0$ and implying that $x_{n+1} > x_n$, a contradiction. Furthermore, we know that the limit (call it x) equals ξ since

$$\begin{aligned} x &= x - \frac{f(x)}{f'(x)} \\ f(x) &= 0 \end{aligned}$$

so $x = \xi$ by the uniqueness of ξ . \square

(c) Use Taylor's theorem to show that

$$x_{n+1} - \xi = \frac{f''(t_n)}{2f'(x_n)}(x_n - \xi)^2$$

for some $t_n \in (\xi, x_n)$.

Proof. Since f is defined on $[a, b]$, $2 \in \mathbb{N}$, f' is continuous on $[a, b]$, f'' is defined on (a, b) , $\xi, x_n \in [a, b]$ with $\xi \neq x_n$, and

$$P(t) = \sum_{k=0}^1 \frac{f^{(k)}(x_n)}{k!}(t - x_n)^k$$

we have by Taylor's theorem that there exists $t_n \in (\xi, x_n)$ such that

$$\begin{aligned} f(\xi) &= \left[\frac{f(x_n)}{0!}(\xi - x_n)^0 + \frac{f'(x_n)}{1!}(\xi - x_n)^1 \right] + \frac{f''(t_n)}{2!}(\xi - x_n)^2 \\ 0 &= f(x_n) - f'(x_n)(x_n - \xi) + \frac{f''(t_n)}{2}(x_n - \xi)^2 \\ x_n - \frac{f(x_n)}{f'(x_n)} - \xi &= \frac{f''(t_n)}{2f'(x_n)}(x_n - \xi)^2 \\ x_{n+1} - \xi &= \frac{f''(t_n)}{2f'(x_n)}(x_n - \xi)^2 \end{aligned}$$

as desired. □

(d) If $A = M/2\delta$, deduce that

$$0 \leq x_{n+1} - \xi \leq \frac{1}{A}[A(x_1 - \xi)]^{2n}$$

(Compare with Chapter 3, Exercises 16 and 18.)

Proof. We have from part (b) that $x_i > \xi$ for all $i \in \mathbb{N}$, so naturally $0 \leq x_{n+1} - \xi$. As to the other part of the question, we induct on n . For the base case $n = 1$, we have that

$$\begin{aligned} x_2 - \xi &= \frac{f''(t_1)}{2f'(x_1)}(x_1 - \xi)^2 \\ &\leq \frac{M}{2\delta}(x_1 - \xi)^2 \\ &= \frac{2\delta}{M} \left[\frac{M}{2\delta}(x_1 - \xi) \right]^2 \\ &= \frac{1}{A}[A(x_1 - \xi)]^{2 \cdot 1} \end{aligned}$$

Now suppose inductively that we have proven the claim for $n - 1$; we now seek to prove it for n . Indeed, we have that

$$\begin{aligned} x_{n+1} - \xi &= \frac{f''(t_n)}{2f'(x_n)}(x_n - \xi)^2 \\ &\leq \frac{M}{2\delta}(x_n - \xi)^2 \\ &\leq A \left(\frac{1}{A}[A(x_1 - \xi)]^{2(n-1)} \right)^2 \\ &= \frac{1}{A}[A(x_1 - \xi)]^{2n} \end{aligned}$$

as desired. □

- (e) Show that Newton's method amounts to finding a fixed point of the function g defined by

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

How does $g'(x)$ behave for x near ξ ?

Proof. A fixed point of the function g is a point x such that

$$\begin{aligned} g(x) &= x \\ x - \frac{f(x)}{f'(x)} &= x \\ f(x) &= 0 \end{aligned}$$

Thus, if we want to find a point x where $f(x) = 0$, it is equivalent to find a point x such that $g(x) = x$.

As to the other part of the question, we have by the rules of derivatives that

$$\begin{aligned} g'(x) &= 1 - \frac{f'(x)f'(x) - f(x)f''(x)}{f'(x)^2} \\ &= \frac{f(x)f''(x)}{f'(x)^2} \\ &\leq \frac{M}{\delta^2} f(x) \end{aligned}$$

Thus, since $f(x) \rightarrow 0$ as $x \rightarrow \xi$, $g'(x) \rightarrow 0$ as $x \rightarrow \xi$. □

- (f) Put $f(x) = \sqrt[3]{x}$ on $(-\infty, \infty)$ and try Newton's method. What happens?

Answer. We have by the power rule that

$$f'(x) = \frac{1}{3x^{2/3}}$$

Choose $x_1 = 1$. Then

$$\begin{aligned} x_2 &= 1 - \frac{f(1)}{f'(1)} = -2 \\ x_3 &= 1 - \frac{f(-2)}{f'(-2)} = 7 \\ x_4 &= 1 - \frac{f(7)}{f'(7)} = -20 \\ &\vdots \end{aligned}$$

It appears that the series is diverging to ∞ while alternating from positive to negative. In fact, since $x_3 > x_2$, contrary to part (b), we know that something must be wrong (i.e., one of our hypotheses must not be met). Upon further investigation, we can determine that on $[-1, 1]$, we have $f''(1) = -2/9 < 0$; thus, our last hypothesis is the issue with this function. □

Chapter 6

1. Suppose α increases on $[a, b]$, $a \leq x_0 \leq b$, α is continuous at x_0 , $f(x_0) = 1$, and $f(x) = 0$ if $x \neq x_0$. Prove that $f \in \mathcal{R}(\alpha)$ and that $\int f d\alpha = 0$.

Proof. Since f is bounded on $[a, b]$ with only one discontinuity on $[a, b]$ and α is continuous at the point at which f is discontinuous, Theorem 6.10 implies that $f \in \mathcal{R}(\alpha)$, as desired. It follows that $\inf U(P, f, \alpha) = \sup L(P, f, \alpha) = \int f d\alpha$. But since $L(P, f, \alpha) = 0$ for all P (there is no infinite interval $[x_i, x_{i+1}] \subset [a, b]$ that does not contain 0, and f is bounded below by 0), we know that

$$\int f d\alpha = \sup L(P, f, \alpha) = 0$$

as desired. □

2. Suppose $f \geq 0$, f is continuous on $[a, b]$, and $\int_a^b f(x) dx = 0$. Prove that $f(x) = 0$ for all $x \in [a, b]$. (Compare this with Exercise 1.)

Proof. Suppose for the sake of contradiction that $f(x) \neq 0$ for some x . By the definition of f , this must mean that $f(x) > 0$. It follows since f is continuous that there exists some $N_r(x)$ such that $f(y) > 0$ for all $y \in N_r(x)$. Now consider the partition

$$P = \{a, x - r/2, x + r/2, b\}$$

of $[a, b]$. But since $m_2 > 0$, we have that

$$\begin{aligned} 0 &< m_1[(x - r/2) - a] + m_2[(x + r/2) - (x - r/2)] + m_3[b - (x + r/2)] \\ &= L(P, f) \\ &\leq \int_a^b f(x) dx \end{aligned} \quad \text{Theorem 6.4}$$

a contradiction. □

4. If $f(x) = 0$ for all irrational x and $f(x) = 1$ for all rational x , prove that $f \notin \mathcal{R}$ on $[a, b]$ for any $a < b$.

Proof. Let P be an arbitrary partition of $[a, b]$. Since the rationals and irrationals are dense in the reals, we know that for any $[x_i, x_{i+1}]$, $f(x) = 0$ for some $x \in [x_i, x_{i+1}]$ and $f(x) = 1$ for some $x \in [x_i, x_{i+1}]$. Thus, we have that $L(P, f) = 0$ and $U(P, f) = b - a$. It follows that if $a < b$,

$$\sup L(P, f) = 0 \neq b - a = \inf U(P, f)$$

so $f \notin \mathcal{R}$, as desired. □

References

Rudin, W. (1976). *Principles of mathematical analysis* (A. A. Arthur & S. L. Langman, Eds.; Third). McGraw-Hill.