Some Problems

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I'm gonna try to type up my solutions to some problems here. They may or may not be correct.

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Lecture 1

Euclidian Spaces

1.1 Smooth Functions on Euclidian Space

Problem. Find a function $h: \mathbb{R} \to \mathbb{R}$ that is C^2 but not C^3 at x = 0.

Solution. Take $h(x) = x^{5/2}$. Then $h''(x) = \frac{15}{4}\sqrt{x}$, but $h'''(x) = \frac{15}{8}x^{-1/2}$ for $x \neq 0$ and undefined at zero. Therefore h is C^2 but not C^3 .

Problem. Define f(x) on \mathbb{R} by

$$f(x) = \begin{cases} e^{-1/x} & \text{for } x > 0; \\ 0 & \text{for } x \le 0. \end{cases}$$

- (a) Show by induction that for x > 0 and $k \ge 0$, the kth derivative $f^{(k)}(x)$ is of the form $p_{2k}(1/x)e^{-1/x}$ for some polynomial $p_{2k}(y)$ of degree 2k in y.
- (b) Prove that f is C^{∞} on \mathbb{R} and that $f^{(k)}(0) = 0$ for all $k \ge 0$.

Solution.

(a) We use induction on k. For k=1, we have $f'(x)=\frac{1}{x^2}e^{-1/x}$. In this case, $p_2(y)=y^2$, and so $p_2(1/x)=\frac{1}{x^2}$. Now assume $f^{(k)}(x)$ is of the form $p_{2k}(1/x)e^{-1/x}$ for some polynomial $p_{2k}(y)$ of degree 2k in y. Then by the product rule,

$$f^{(k+1)}(x) = p'_{2k}(1/x)e^{-1/x} + \frac{1}{x^2}e^{-1/x}p_{2k}(1/x) = e^{-1/x}\left(p'_{2k}(1/x) + \frac{1}{x^2}p_{2k}(1/x)\right).$$

For the sum in the right expression, $p_{2k}'(1/x) + \frac{1}{x^2}p_{2k}(1/x)$ has degree 2(k+1): to see this, note that p_{2k}' has degree 2k-1, so we can forget about it. If $p_{2k}(1/x) = a_{2k}\left(\frac{1}{x}\right)^{2k} + b_{2k-1}\left(\frac{1}{x}\right)^{2k-1} + \cdots$ for constants a_{2k}, b_{2k}, \cdots , we have $\frac{1}{x^2}p_{2k} = a_{2k}\frac{1}{x^{2k+2}} + b_{2k}\frac{1}{x^{2k+1}} + \cdots = a_{2k}\frac{1}{x^{2(k+1)}} + \cdots$. So this polynomial has degree 2(k+1). Therefore $f^{(k)}(x)$ is of the form $p_{2(k+1)}(1/x)e^{-1/x}$ for some polynomial $p_{2(k+1)}$ of degree 2(k+1), and we are done.

(b) Our strategy is to show that $f^{(k)}(x) = 0$ for x < 0, $f^{(k)} = 0$, and $\lim_{x \to 0} f^{(k)}(x) = 0$ for x > 0. These conditions ensure that f is smooth and the kth derivative vanishes at zero. First, note that $f^{(k)}(x) = 0$ for x < 0 by definition. To show $\lim_{x \to 0} f^{(k)}(x) = 0$ for x > 0, recall that $f^{(k)}(x) = p_{2k}(1/x)e^{-\frac{1}{x}}$. Using the

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genius substitution $u = \frac{1}{x}$, we can rewrite this limit as $\lim_{u \to \infty} \frac{p_{2k}}{e^u}$. From here, apply L'Hôpital's rule 2k times to get our desired result.

Finally, we show $f^{(k)}(0) = 0$. We do this by induction on k. The base case is true by definition. Assume $f^{(k)}(0) = 0$. Then $f^{(k+1)}(0) = \lim_{h \to 0} \frac{f^{(k)}(h) - f^{(k)}(0)}{h - 0} = \lim_{h \to 0} \frac{f^{(k)}(h)}{h} = \lim_{h \to 0} \frac{p_{2k}(1/h)e^{-1/h}}{h}$. Once again, make the substitution u = 1/h to get $f^{(k+1)}(0) = \lim_{u \to \infty} \frac{up_{2k}(u)}{e^u} = 0$ by 2k + 1 applications of L'Hôpital's rule.

Problem. Let $U \subseteq \mathbb{R}^n$ and $V \subseteq \mathbb{R}^n$ be open subsets. A C^{∞} map $F: U \to V$ is called a **diffeomorphism** if it is bijective and has a C^{∞} inverse $F^{-1}: V \to U$.

- (a) Show that the function $f:(-\pi/2,\pi/2)\to\mathbb{R}$, $f(x)=\tan x$ is a diffeomorphism.
- (b) Find a linear function $h:(a,b) \to (-1,1)$, thus proving that any two finite open intervals are diffeomorphic.

Then the composition $f \circ h: (a, b) \to \mathbb{R}$ is then a diffeomorphism of an open interval to \mathbb{R} .

Solution.

(a) We want to show that $\tan x$ is a smooth bijection and has a smooth inverse. Let $\tan(a) = \tan(b)$, then these numbers are associated to the same angle in $(-\pi/2, \pi/2)$, similarly, every real number is mapped onto by an angle in $(-\pi/2, \pi/2)$. For smoothness, note that $\tan'(x) = \sec^2(x)$, $\tan''(x) = 2\sec^2(x)\tan(x)$. From here you can see that the remaining derivatives are all products of sec and \tan , which are both defined on $(-\pi/2, \pi/2)$ (since \cos never hits zero on this interval). So $\tan x$ is smooth.

The C^{∞} inverse has to be arctan: $(-\pi/2, \pi/2) \to \mathbb{R}$, there are no better candidates. We have $\arctan \circ \tan(x) = \mathrm{id}_{\mathbb{R}}$ by definition, so arctan is an inverse: to see smoothness, note that $\arctan'(x) = \frac{1}{1+x^2}$, $\arctan''(x) = -\frac{2x}{(1+x^2)^2}$, and so on. These functions are all continuous on $(-\pi/2, \pi/2)$, and so arctan is a smooth inverse for tan. Therefore $\tan: (-\pi/2, \pi/2) \to \mathbb{R}$ is a diffeomorphism.

(b) Consider the function with its graph being a line segment joining (a, 1) to (b, -1).