

Homework 7

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Problem 1

1.(a) $\sin nx$

We start the problem from its partial summation

$$\sum_{k=1}^n \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \sin kx.$$

If $x = 2m\pi$ for here $m \in \mathbb{Z}$, it's clearly that the series converges to zero; if $x \neq 2m\pi$, as the series is in the form of the multiplication of two series, we naturally define the following series for further use to attempt to construct a better-to-observe series:

$$a_k = \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \quad \text{and} \quad b_k = \sin kx.$$

Here we have a_k converges as

$$\begin{aligned} a_{k+1} - a_k &= \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k} + \frac{1}{k+1})}{k+1} - \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \\ &= \frac{k(1 + \frac{1}{2} + \cdots + \frac{1}{k} + \frac{1}{k+1}) - (k+1)(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k(k+1)} \\ &= \frac{\frac{k}{k+1} - (1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k(k+1)} \\ &< 0, \end{aligned}$$

Next we check the convergence of b_k . Recall that

$$-2 \sin \frac{x}{2} \sin kx = \cos \left(\frac{(2k+1)x}{2} \right) - \cos \left(\frac{(2k-1)x}{2} \right),$$

and we obtain

$$\begin{aligned}
 \sum_{k=1}^n b_k &= \sum_{k=1}^n \sin kx = \frac{1}{-2 \sin \frac{x}{2}} \sum_{k=1}^n -2 \sin \frac{x}{2} \sin kx \\
 &= \frac{\cos \left(\frac{(2n+1)x}{2} \right) - \cos \frac{x}{2}}{-2 \sin \frac{x}{2}} \\
 &\vdots \quad (\text{After some trivial derivations.}) \\
 &= \frac{\sin \frac{nx}{2} \sin \frac{(n+1)x}{2}}{\sin \frac{x}{2}} \\
 &\leq \frac{1}{\sin \frac{x}{2}},
 \end{aligned}$$

which means b_k converges as well.

Therefore, by Dirichlet Test, we know that the series $\sum_{k=1}^{\infty} a_k b_k = \sum_{k=1}^{\infty} \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \sin kx$ converges.

1.(b) $\cos nx$

As for substituting $\cos nx$ for $\sin nx$ for the origin series, we follow the identical steps to check the convergence. Here, for the series $\sum \left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) \frac{\cos nx}{n}$, if $x = \frac{1}{2}m\pi$ for $m \in \mathbb{Z}$, the series converges to zero clearly; if $x \neq \frac{1}{2}m\pi$, by following **1.(a)**, we construct two series:

$$a_k = \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \quad \text{and} \quad b_k = \cos kx.$$

As a consequence from **1.(a)**, we know that the series a_k converges as $a_{k+1} - a_k < 0$. As for the series b_k , it follows the same procedures to hold its convergence. Recall that

$$2 \sin \frac{x}{2} \cos kx = \sin \left(\frac{(2k+1)x}{2} \right) - \sin \left(\frac{(2k-1)x}{2} \right),$$

then it shows

$$\begin{aligned}
 \sum_{k=1}^n b_k &= \sum_{k=1}^n \cos kx = \frac{1}{2 \sin \frac{x}{2}} \sum_{k=1}^n 2 \sin \frac{x}{2} \cos kx \\
 &= \frac{\sin \left(\frac{(2n+1)x}{2} \right) - \sin \frac{x}{2}}{2 \sin \frac{x}{2}} \\
 &\vdots \quad (\text{After some trivial derivations.}) \\
 &= \frac{\sin \frac{nx}{2} \cos \frac{(n+1)x}{2}}{\sin \frac{x}{2}} \\
 &\leq \frac{1}{\sin \frac{x}{2}},
 \end{aligned}$$

which leads to the fact that b_k here converges as well.

Therefore, by Dirichlet Test, we know that the series $\sum_{k=1}^{\infty} a_k b_k = \sum_{k=1}^{\infty} \frac{(1 + \frac{1}{2} + \cdots + \frac{1}{k})}{k} \cos kx$ converges.

Problem 2

2.(a) Rudin Ex. 3.8

Following the concept of **Theorem 3.42** in Rudin, we claim that $\sum a_n b_n$ converges suppose

1. The partial sums A_n of $\sum a_n$ form a bounded sequence,
2. $b_0 \geq b_1 \geq \dots$ (monotonicity),
3. $\lim_{n \rightarrow \infty} b_n = 0$.

Here after we shall attempt to check the above conditions, and there are two possible cases for the series $\{b_n\}$:

1. $\{b_n\}$ increases to b .

Here we check these three conditions. First we define $\{\beta_n\} = b - b_n$ for the further use.

- (a) The partial sums A_n of $\sum a_n$ form a bounded sequence since $\sum a_n$ converges.
- (b) A series $\{\beta_n\}$ is monotonically increasing.
- (c) $\lim_{n \rightarrow \infty} \beta_n = 0$.

Hence, by the **Theorem 3.42** in Rudin, we have $\sum a_n \beta_n$ converges. In the end, $\sum a_n b_n = -\sum a_n \beta_n + \sum a_n b$ converges as well.

2. $\{b_n\}$ decreases to b .

Follow the increasing cases, we define $\{\beta_n\} = b_n - b$, then we claim that $\sum a_n \beta_n$ converges as well by following the consequences above. Therefore, we claim that $\sum a_n b_n = \sum a_n \beta_n + \sum a_n b$ converges.

Here $\sum_{n=1}^{\infty} \frac{n^2+1}{n^{100}} \cdot \sum_{k=1}^n \frac{1}{k^2}$ is a nontrivial example for this property, where $a_n = \frac{n^2+1}{n^{100}}$ and $\{b_n\} = \sum_{k=1}^n \frac{1}{k^2}$.

2.(b) Apostol Ex. 8.27 (a)

We want to prove that $\sum a_n b_n$ converges if $\sum a_n$ converges and if $\sum (b_n - b_{n+1})$ converges absolutely. Next, by **Theorem 3.41** in Rudin, consider a summation by parts that

$$\sum_{k=1}^n a_k b_k = A_n b_{n+1} - \sum_{k=1}^n A_k (b_{k+1} - b_k).$$

Here we obtain that $|\sum a_n| = |A_n| \leq M \forall n \in \mathbb{N}$ since $\sum a_n$ converges, and M is some real number. In addition, since $\sum (b_n - b_{n+1})$ converges absolutely, we know that $\lim_{n \rightarrow \infty} b_n$ exists. Consequently we obtain that $\lim_{n \rightarrow \infty} A_n b_{n+1}$ exists and

$$\sum_{k=1}^n |A_k (b_{k+1} - b_k)| \leq M \sum_{k=1}^n |b_{k+1} - b_k| \leq M \sum_{k=1}^{\infty} |b_{k+1} - b_k|,$$

where the inequality implies that $\sum_{k=1}^n A_k (b_{k+1} - b_k)$ converges. In the end, as $\lim_{n \rightarrow \infty} A_n b_{n+1}$ exists and $\sum_{k=1}^n A_k (b_{k+1} - b_k)$ converges, it shows that $\sum_{k=1}^n a_k b_k$ converges.

Here $\sum_{n=1}^{\infty} \frac{n^2+1}{n^{100}} \cdot \frac{1}{n^2}$ is a nontrivial example for this property, where $a_n = \frac{n^2+1}{n^{100}}$ and $b_n = \frac{1}{n^2}$.

2.(c) Apostol Ex. 8.27 (b)

Following 2.(b), consider a summation by parts that

$$\sum_{k=1}^n a_k b_k = A_n b_{n+1} - \sum_{k=1}^n A_k (b_{k+1} - b_k).$$

Since $b_n \rightarrow 0$ as $n \rightarrow \infty$ and $\sum a_n$ has bounded partial sums, which implies for some $M \in \mathbb{R}$, $|A_n| \leq M \forall n$, we obtain that $\lim_{n \rightarrow \infty} A_n b_{n+1}$ exists, and

$$\sum_{k=1}^n |A_k (b_{k+1} - b_k)| \leq M \sum_{k=1}^n |b_{k+1} - b_k| \leq M \sum_{k=1}^{\infty} |b_{k+1} - b_k|,$$

where the inequality implies that $\sum_{k=1}^n A_k (b_{k+1} - b_k)$ converges. Consequently, as $\lim_{n \rightarrow \infty} A_n b_{n+1}$ exists and $\sum_{k=1}^n A_k (b_{k+1} - b_k)$ converges, it shows that $\sum_{k=1}^n a_k b_k$ converges.

Here $\sum_{n=1}^{\infty} \frac{1}{2^n} \cdot \frac{1}{n}$ is a nontrivial example for this property, where $a_n = \frac{1}{2^n}$ and $b_n = \frac{1}{n}$.

Problem 3

3.(a) Prove the inequality and show the divergence of $\sum \frac{a_n}{r_n}$

Before the deduction, we observe that r_n has some properties.

1. r_n is positive and finite since $a_n > 0$ and $\sum a_n$ converges.
2. $\{r_n\}$ is monotonically decreasing since $a_n > 0$.
3. $\{r_n\}$ converges to 0 since $\sum a_n$ converges.

Next, we derive the inequality as follows. If $m < n$, the equation is derived as

$$\begin{aligned} \frac{a_m}{r_m} + \cdots + \frac{a_n}{r_m} &> \frac{a_m}{r_m} + \cdots + \frac{a_n}{r_n} \quad (\text{Since } \{r_n\} \text{ is monotonically decreasing.}) \\ &= \frac{a_m + \cdots + a_n}{r_m} \\ &= \frac{r_m - r_{n+1}}{r_m} \\ &> \frac{r_m - r_n}{r_m} \quad (\text{Since } r_n > r_{n+1}) \\ &= 1 - \frac{r_n}{r_m}. \end{aligned}$$

Next, we would like to conclude that $\sum \frac{a_n}{r_n}$ diverges. Assume by contrary, if $\sum \frac{a_n}{r_n}$ converged, pick $\varepsilon = \frac{1}{2} > 0$, then there exist a $N \in \mathbb{N}$ such that

$$\left| \frac{a_m}{r_m} + \cdots + \frac{a_n}{r_m} \right| < \varepsilon = \frac{1}{2},$$

where $n \geq m \geq N$. By **Theorem 3.22** in Rudin, taking $m = N$, the inequality becomes

$$1 - \frac{r_n}{r_N} < \frac{1}{2} \iff r_n > \frac{1}{2}r_N$$

for $n \geq N$, contrary to the assumption that $\{r_n\}$ converges to 0.

3.(b) Prove the inequality and show the divergence of $\sum \frac{a_n}{\sqrt{r_n}}$

Note that $a_n = r_n - r_{n+1}$ by definition, then we have

$$\begin{aligned} \frac{a_n}{\sqrt{r_n}} < 2(\sqrt{r_n} - \sqrt{r_{n+1}}) &\iff \frac{r_n - r_{n+1}}{\sqrt{r_n}} < 2(\sqrt{r_n} - \sqrt{r_{n+1}}) \\ &\iff \frac{\sqrt{r_n} + \sqrt{r_{n+1}}}{\sqrt{r_n}} < 2 \\ &\iff \sqrt{r_{n+1}} < \sqrt{r_n} \\ &\iff r_{n+1} < r_n. \end{aligned}$$

This statement holds since $\{r_n\}$ is monotonically decreasing.

Furthermore, to the convergence of $\sum \frac{a_n}{\sqrt{r_n}}$, consider the partial sum that

$$\sum_{k=1}^n \frac{a_k}{\sqrt{r_k}} < \sum_{k=1}^n 2(\sqrt{r_k} - \sqrt{r_{k+1}}) = 2(\sqrt{r_1} - \sqrt{r_{n+1}}) < 2\sqrt{r_1},$$

which implies that $\sum_{k=1}^n \frac{a_k}{\sqrt{r_k}}$ is bounded by $2\sqrt{r_1}$. In addition, each term of $\sum \frac{a_n}{\sqrt{r_n}}$ is nonnegative since $a_n > 0$ and $\sqrt{r_n} > 0$ for $n \in \mathbb{N}$. Therefore, we conclude that $\sum \frac{a_n}{\sqrt{r_n}}$ converges by **Theorem 3.24** in Rudin.

Problem 4

- (a) (No need to write.)
- (b) Directly define $\{s_n\}$ by $s_n = (-1)^{n+1}$.
- (c) The answer is **yes**. We could construct a weird series as

$$s_n = \begin{cases} \frac{1}{n!} + m^{63} & \text{if } n = m^{89} \text{ for some } m \in \mathbb{Z} \\ \frac{1}{n!} & \text{otherwise.} \end{cases}$$

It's clear to show that $\limsup s_n = +\infty$. Moreover, for arbitrary $n \in \mathbb{N}$, there always exists a $m \in \mathbb{Z}$ such

that $m^{89} \leq n < (m+1)^{89}$. So, the arithmetic means σ_n becomes

$$\begin{aligned}
 0 &< \sigma_n \\
 &= \frac{1}{n+1} \sum_{k=0}^n s_k \\
 &\leq \frac{1}{m^{89}+1} \sum_{k=0}^n s_k \\
 &= \frac{1}{m^{89}+1} \left(\sum_{k=0}^n \frac{1}{n!} + \sum_{k=0}^m k^{63} \right) \\
 &\leq \frac{1}{m^{89}+1} \left(\sum_{k=0}^{\infty} \frac{1}{n!} + \sum_{k=0}^m k^{63} \right) \\
 &= \frac{e + m \cdot m^{63}}{m^{89}+1}.
 \end{aligned}$$

As $n \rightarrow \infty$, $m \rightarrow \infty$ and thus $\lim \sigma_n = 0$ as a consequence.

(d)

$$\begin{aligned}
 \frac{1}{n+1} \sum_{k=1}^n k a_k &= \frac{1}{n+1} \sum_{k=1}^n k(s_k - s_{k-1}) \\
 &= \frac{1}{n+1} \left(\sum_{k=1}^n k s_k - \sum_{k=1}^n k s_{k-1} \right) \\
 &= \frac{1}{n+1} \left(\sum_{k=1}^n k s_k - \sum_{k=1}^n (k-1) s_{k-1} - \sum_{k=1}^n s_{k-1} \right) \\
 &= \frac{1}{n+1} \left(n s_n - \sum_{k=1}^n s_{k-1} \right) \\
 &= \frac{1}{n+1} \left((n+1) s_n - \sum_{k=1}^{n+1} s_{k-1} \right) \\
 &= s_n - \sigma_n.
 \end{aligned}$$

Here we can re-write s_n as $s_n = \sigma_n + \frac{1}{n+1} \sum_{k=1}^n k a_k$ by the consequence above. Since $\lim(n a_n) = 0$ and $\{\sigma_n\}$ converges in the statement, we obtain

$$\lim_{n \rightarrow \infty} \frac{1}{n+1} \sum_{k=1}^n k a_k = 0,$$

and

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \sigma_n + \lim_{n \rightarrow \infty} \frac{1}{n+1} \sum_{k=1}^n k a_k = \lim_{n \rightarrow \infty} \sigma_n.$$

Thus, we conclude that $\{s_n\}$ converges as well.

(e) The statement follows the outline in Rudin.

(i) If $m < n$, then

$$\begin{aligned}
 \sigma_n - \sigma_m &= \frac{1}{n+1} \sum_{k=0}^n s_k - \frac{1}{m+1} \sum_{k=0}^m s_k \\
 &= \frac{1}{n+1} \sum_{k=0}^n s_k - \frac{1}{m+1} \sum_{k=0}^n s_k + \frac{1}{m+1} \sum_{i=m+1}^n s_i \\
 &= \frac{m-n}{(m+1)(n+1)} \sum_{k=0}^n s_k + \frac{1}{m+1} \sum_{i=m+1}^n s_i \\
 &= \frac{m-n}{m+1} \sigma_n + \frac{1}{m+1} \sum_{i=m+1}^n s_i.
 \end{aligned}$$

Multiply $\frac{m+1}{n-m}$ on both sides, we have

$$\begin{aligned}
 \frac{m+1}{n-m}(\sigma_n - \sigma_m) &= -\sigma_m + \frac{1}{n-m} \sum_{i=m+1}^n s_i \\
 &= -\sigma_n - \frac{1}{n-m} \sum_{i=m+1}^n (-s_i) \\
 &= -\sigma_n - \left(\frac{1}{n-m} \sum_{i=m+1}^n (s_n - s_i) \right) + s_n.
 \end{aligned}$$

Therefore, by changing terms in the equation, we obtain

$$s_n - \sigma_n = \frac{m+1}{n-m}(\sigma_n - \sigma_m) + \frac{1}{n-m} \sum_{i=m+1}^n (s_n - s_i).$$

(ii) For these i ,

$$\begin{aligned}
 |s_n - s_i| &= \left| \sum_{k=i+1}^n a_k \right| \\
 &\leq \sum_{k=i+1}^n |a_k| && \text{(By triangle inequality)} \\
 &< \sum_{k=i+1}^n \frac{M}{k} && (|ka_k| < M) \\
 &\leq \sum_{k=i+1}^n \frac{M}{i+1} && (k \geq i+1) \\
 &= \frac{(n-i)M}{i+1} && \text{The term we need to derive.} \\
 &= \left(\frac{n-1}{i+1} - 1 \right) M \\
 &\leq \left(\frac{n-1}{m+2} - 1 \right) M && (i \geq m+1) \\
 &= \frac{(n-m-1)M}{m+2}. && \text{The term we need to derive.}
 \end{aligned}$$

(iii) Fix $\varepsilon > 0$ and associate with each n the integer m that satisfies

$$m \leq \frac{n-\varepsilon}{1+\varepsilon} < m+1.$$

Here we know that $m \leq \frac{n-\varepsilon}{1+\varepsilon} < \frac{n}{1+\varepsilon} < n$, thus, by moving terms in this inequality, we obtain

$$\frac{m+1}{n-m} \leq \frac{1}{\varepsilon} \iff \frac{n-m-1}{m+2} < \varepsilon.$$

By the step (ii), $|s_n - s_i| < M\varepsilon$.

(iv) Hence, re-write the equation in (i) by adding σ on both side, we have

$$s_n - \sigma = (\sigma_n - \sigma) + \frac{m+1}{n-m}(\sigma_n - \sigma_m) + \frac{1}{n-m} \sum_{i=m+1}^n (s_n - s_i),$$

and by triangle inequality, it becomes

$$\begin{aligned} |s_n - \sigma| &\leq |\sigma_n - \sigma| + \frac{m+1}{n-m} |\sigma_n - \sigma_m| + \frac{1}{n-m} \sum_{i=m+1}^n |s_n - s_i| \\ &< |\sigma_n - \sigma| + \frac{1}{\varepsilon} |\sigma_n - \sigma_m| + \frac{1}{n-m} \sum_{i=m+1}^n M\varepsilon \\ &= |\sigma_n - \sigma| + \frac{1}{\varepsilon} |\sigma_n - \sigma_m| + M\varepsilon. \end{aligned}$$

This inequality holds for m, n satisfying $m \leq \frac{n-\varepsilon}{1+\varepsilon} < m+1$. As $\{\sigma_n\}$ converges, there exists $N \in \mathbb{N}$ such that

$$|\sigma_n - \sigma_m| < \varepsilon^2 \quad \text{and} \quad |\sigma_n - \sigma| < \varepsilon$$

for $m, n \leq N$, therefore, $|s_n - \sigma| < (M+2)\varepsilon$ holds for $n \geq 2N+3$. Note that m still satisfies $m \leq \frac{n-\varepsilon}{1+\varepsilon} < m+1$. Finally, take \limsup to this inequality and it becomes

$$\limsup_{n \rightarrow \infty} |s_n - \sigma| \leq (M+2)\varepsilon.$$

(v) Since ε was arbitrary, $\lim s_n = \sigma$.

Problem 5

5.(a)

First consider the case $e \cdot n!$. Expand it as the form of

$$\begin{aligned} e \cdot n! &= n! \cdot \sum_{k=0}^{\infty} \frac{1}{k!} \\ &= n! \cdot \left(\sum_{k=0}^n \frac{1}{k!} + \sum_{k=n+1}^{\infty} \frac{1}{k!} \right), \end{aligned}$$

here the first term goes to 0 as $n \rightarrow \infty$. As for the second term, says $b_n = n! \cdot \sum_{k=n+1}^{\infty} \frac{1}{k!}$. Note that $\frac{1}{n+1} <$

$b_n < \frac{1}{n} + \frac{1}{n^2} + \cdots = \frac{1}{n-1}$. Trickily, we can re-write a_n as

$$a_n = n \sin(2\pi n!) \sim n \sin(2\pi b_n) = n \cdot 2\pi b_n \frac{\sin 2\pi b_n}{2\pi b_n}.$$

Note that the similarity relation holds since as $n \rightarrow \infty$, the first term we mentioned previously goes to 0, which implies it does not matter as $n \rightarrow \infty$. Thus, we can ignore it naturally. Consequently, take the limit as $n \rightarrow \infty$, we conclude $\lim_{n \rightarrow \infty} a_n = 2\pi$.

5.(b)

We use the big-O asymptotic notation $O(\cdot)$ to represent the condition as the function goes to the large terms i.e., when $n \rightarrow \infty$. For example, if we say that $f(n) \in O(n^2)$, it indicates that as n increases to very large, $f(n)$ is still be bounded above by cn^2 , i.e., $f(n) \leq cn^2$ for sufficiently large n , and c here is a constant. Thus, the series a_n can be denoted as $n \sin(2\pi O(\frac{1}{n}))$. Then for the statement,

$$\lim_{n \rightarrow \infty} n^k(a_n - 2\pi) = \lim_{n \rightarrow \infty} (n^{k+1} \sin(2\pi n!) - 2\pi n^k) = 2\pi \lim_{n \rightarrow \infty} n^k \left(cn \cdot \frac{1}{n} - 1 \right),$$

here c is an arbitrary constant corresponding with the big-O notation. Hence, $\lim_{n \rightarrow \infty} n^k(a_n - A) = 2\pi(c - 1)$
 1) $\lim_{n \rightarrow \infty} n^k = L$ exists if $0 \leq k < 1$

Problem 6

First we show that $f(E)$ is dense in $f(X)$. It suffices to show that every point $y \in f(X) - f(E)$ is a limit point of $f(E)$. As $y \in f(X) - f(E)$, there exists a point $x \in X - E$ such that $y = f(x)$. In addition, as E is dense in X , there exists a sequence $\{x_n\}$ in E such that as $n \rightarrow \infty$, $x_n \rightarrow x$. Let $y_n = f(x_n) \in f(E)$, by the continuity of f , it shows $y_n \rightarrow y$ as $n \rightarrow \infty$, or y is a limit point of $f(E)$.

Next, we show that $g(p) = f(p)$ for all $p \in X$ if $g(p) = f(p)$ for all $p \in E$. It can be proved that $g(p) = f(p)$ for $p \in X - E$. Here, pick any $p \in X - E$, there exists a sequence $\{p_n\}$ in E such that as $n \rightarrow \infty$, $p_n \rightarrow p$. Note that here $g(p_n) = f(p_n)$, thus, by the continuity of f and g , $g(p) = f(p)$ for $p \in X - E$.

Problem 7

7.(a) Apostol Ex. 4.19

Following the statement, we define $g(x) = \max\{f(k) : k \in [a, x]\}$, and pick any $c \in [a, b]$. Since f is continuous at $x = c$, given $\varepsilon > 0$, there exists a $\delta > 0$ such that if $x \in (c - \delta, c + \delta)$, $f(c) - \frac{\varepsilon}{2} < f(x) < f(c) + \frac{\varepsilon}{2}$. Since g is defined in the interval $[a, x]$, if we select $x = c + \delta$ and the corresponding function value is $f(j)$, where $j \leq c - \delta$, as $x \in (c - \delta, c + \delta)$, we have $g(x) = f(j)$ and $g(c) = f(j) \implies |g(x) - g(c)| = 0$; if we also select $x = c + \delta$, but j here, is larger than $c - \delta$, then the inequality

$$f(c) - \frac{\varepsilon}{2} \leq g(x) \leq f(c) + \frac{\varepsilon}{2}$$

holds, which also implies that $|g(x) - g(c)| < \varepsilon$. Thus, for any $x \in (c - \delta, c + \delta)$, we have $|g(x) - g(c)| < \varepsilon$, which indicates that g is continuous at $c \in [a, b] \iff g$ is continuous on $[a, b]$.

7.(b) Apostol Ex. 4.20

We prove the statement by mathematical induction. For the case $m = 2$, we have $f = \max(f_1, f_2) = \frac{(f_1 + f_2) + |f_1 - f_2|}{2}$, and f is continuous at $x = a$ since by assumption, every f_k is continuous at a of S for

$1 \leq k \leq m$, and it shows that $f_1 + f_2$ and $f_1 - f_2$ are both continuous at a . By the induction hypothesis, suppose $m = k$ holds, then for $m = k + 1$, we have

$$f = \max(f_1, \dots, f_{k+1}) = \max(\max(f_1, \dots, f_k), f_{k+1}),$$

which is also continuous at $x = a$. Hence, by mathematical induction, f is continuous at $x = a$.

Problem 8

8.(a) Rudin Ex. 4.2

Since f is continuous and $\overline{f(E)}$, $f^{-1}\overline{f(E)}$ are closed, we have

$$E \subseteq f^{-1}(f(E)) \subseteq f^{-1}(\overline{f(E)})$$

(by **Theorem 4.14** in Rudin), and the monotonicity of closure gives that $\overline{E} \subseteq f^{-1}(\overline{f(E)})$, hence,

$$f(\overline{E}) \subseteq f(f^{-1}(\overline{f(E)})) \subseteq \overline{f(E)}.$$

To give an example, let $f : (0, \infty) \rightarrow \mathbb{R}$ be a continuous mapping function defined as $f(x) = \frac{1}{x}$. Consider $E = \mathbb{Z}_+ \subseteq (0, \infty)$, then $f(E) = \frac{1}{n}$ where $n \in \mathbb{Z}_+$. Therefore, we have

$$f(\overline{E}) = \frac{1}{n}, \quad n \in \mathbb{Z}_+ \quad \text{and} \quad \overline{f(E)} = \frac{1}{n}, \quad n \in \mathbb{Z}_+ \cap \{0\},$$

which shows that $f(\overline{E})$ is a proper subset of $\overline{f(E)}$.

8.(b) Apostol Ex. 4.30

We prove the statement by proving from both sides.

• (\Rightarrow)

Assume f is continuous on S . Since $f(A) \subseteq cl(f(A))$, it implies $A \subseteq f^{-1}(f(A)) \subseteq f^{-1}(cl(f(A)))$. Note that $f^{-1}(cl(f(A)))$ is closed since the pre-image of a closed set by a continuous function is closed by **Theorem 4.17** in Rudin. Therefore, we have

$$cl(A) \subseteq cl(f^{-1}(cl(f(A)))) \subseteq f^{-1}(cl(f(A))) \implies f(cl(A)) \subseteq f(f^{-1}(cl(f(A)))) \subseteq cl(f(A)).$$

• (\Leftarrow)

Assume that $f(cl(A)) \subseteq cl(f(A))$ for every subset A of S . Consider a closed subset B and defined $f^{-1}(B) = A$, then we have

$$f(cl(f^{-1}(C))) = f(cl(A)) \subseteq cl(f(A)) = cl(f(f^{-1}(C))) \subseteq cl(C),$$

and as C is closed, $cl(C) = C$ here. Therefore, we have $f(cl(A)) \subseteq C$, and use this relation, we conclude that

$$cl(A) \subseteq f^{-1}(f(cl(A))) \subseteq f^{-1}(C) = A,$$

which implies $A = f^{-1}(C)$ is a closed set. As a result, f is continuous on S .