

Homework #2

Math 5616

Joshua Miller

February 7, 2004

Problem #1: Chapter 5, Problem #9 of Rudin.

Let f be a continuous real function on \mathbb{R} , of which it is known that $f'(x)$ exists for all $x \neq 0$ and the $f'(x) \rightarrow 3$ as $x \rightarrow 0$. Does it follow that $f'(0)$ exists?

Proof: We show $f'(0) = 3$. Consider the functions $f(x) - f(0)$ and $g(x) := x$, both go to zero as x goes to zero. The ratio of their derivatives is equal to $f'(x)$ which tends to 3 as x tends to zero, therefore by L'Hospital's rule we have $\frac{f(x)-f(0)}{g(x)} \rightarrow 3$ as $x \rightarrow 0$, i.e. $f'(0) \equiv \lim_{x \rightarrow 0} \frac{f(x)-f(0)}{x} = 3$. \square

Problem #2: Chapter 5, Problem #10 of Rudin.

Let f and g be complex differentiable function on $(0, 1)$, $f(x) \rightarrow 0$, $g(x) \rightarrow 0$, $f'(x) \rightarrow A$, $g'(x) \rightarrow B$ as $x \rightarrow 0$, where A and B are complex numbers $B \neq 0$. Prove that:

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \frac{A}{B}.$$

Compare with Example 5.18. *Hint:*

$$\frac{f(x)}{g(x)} = \left\{ \frac{f(x)}{x} - A \right\} \cdot \frac{x}{g(x)} + A \cdot \frac{x}{g(x)}. \quad (1)$$

Apply Theorem 5.13 to the real and imaginary parts of $\frac{f(x)}{x}$ and $\frac{g(x)}{x}$.

Proof: Decompose f , g into their real and imaginary parts: $f = f_1 + if_2$, $g = g_1 + ig_2$. Our assumptions tell us that: $(f_1, f_2) \rightarrow (0, 0)$, $(g_1, g_2) \rightarrow (0, 0)$, $(f'_1, f'_2) \rightarrow (ReA, ImA)$, and $(g'_1, g'_2) \rightarrow (ReB, ImB)$ as $x \rightarrow 0$.

Observe from this that: $\frac{f'_1}{x'} = f'_1 \rightarrow ReA$, $\frac{f'_2}{x'} = f'_2 \rightarrow ImA$, $\frac{g'_1}{x'} = g'_1 \rightarrow ReB$, $\frac{g'_2}{x'} = g'_2 \rightarrow ImB$ as $x \rightarrow 0$.

Thus we may apply Theorem 5.13 directly to the real and imaginary parts of $\frac{f(x)}{x}$ and $\frac{g(x)}{x}$ to get: $\frac{f_1}{x} \rightarrow ReA$, $\frac{f_2}{x} \rightarrow ImA$, $\frac{g_1}{x} \rightarrow ReB$, $\frac{g_2}{x} \rightarrow ImB$ as $x \rightarrow 0$. From this we may conclude that $\frac{f(x)}{x} \rightarrow A$, $\frac{g(x)}{x} \rightarrow B$ as $x \rightarrow 0$. Noting that $B \neq 0$ allows us to use (4.4 Theorem) and substitute these values directly into (1) to yield $\frac{f(x)}{g(x)} \rightarrow \frac{A}{B}$ as $x \rightarrow 0$ as we wanted. \square

Problem #3: Chapter 5, Problem #12 of Rudin.

If $f(x) = |x|^3$ compute $f'(x)$, $f''(x)$ for all real x , and show that $f^{(3)}(0)$ does not exist.

Solution: Observe that $f(x) = g(u(x))$ where $g(y) = y^3$ and $u(x) = |x|$. Note that g' exists everywhere and that $u'(x)$ exists for all $x \neq 0$, so we may apply (5.5 Theorem) for computing $f'(x)$ and $f''(x)$ where $x \neq 0$ and compute directly when $x = 0$. Note that:

$$g'(x) = 3x^2 \text{ and } u'(x) = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0. \end{cases}$$

Now $f'(0) = \lim_{h \rightarrow 0} \frac{|h|^3}{h} = 0$, since $h^2, -h^2 \rightarrow 0$ as $h \rightarrow 0$. Therefore applying (5.5 Theorem) with this, we get:

$$f'(x) = \begin{cases} 0 & \text{if } x = 0 \\ 3|x|^2 & \text{if } x > 0 \\ -3|x|^2 & \text{if } x < 0. \end{cases}$$

We may now compute $f''(x)$ by observing that $f''(0) = \lim_{h \rightarrow 0} \frac{\pm 3|h|^2}{h} = 0$, since $h, -h \rightarrow 0$ as $h \rightarrow 0$ and applying (5.5 Theorem) to $f'(x)$ for $x \neq 0$ to get:

$$f''(x) = \begin{cases} 0 & \text{if } x = 0 \\ 6|x| & \text{if } x \neq 0. \end{cases}$$

We may conclude from this that $f^{(3)}(0)$ does not exist since $u'(0)$ does not exist (i.e. $|x|$ has no derivative at zero). \square

Problem #4: Chapter 6, Problem #2 of Rudin.

Suppose $f \geq 0$, f continuous on $[a, b]$, and $\int_a^b f(x)dx = 0$. Prove that $f(x) = 0$ for all $x \in [a, b]$.

Proof: By Contradiction suppose that $f(x) > 0$ for some $x \in [a, b]$. Since f is continuous, it is then strictly positive on an interval. Since f is never negative, any Riemann sum which places two partition points in this interval will have a strictly positive value since there is no negative term to cancel out. Thus once the mesh size is less than the length of the interval where $f > 0$, all Riemann sums will be strictly positive and thus $\int_a^b f(x)dx > 0$, contradiction. Thus $f(x) = 0$ for all $x \in [a, b]$. \square