

1. Let $f : \mathbf{R} \rightarrow \mathbf{R}$ and $c \in \mathbf{R}$. Define: f is differentiable at c . Determine whether f is differentiable at $c = 0$. Prove your result.

$$f(x) = \begin{cases} \frac{1}{1-x}, & \text{if } x < 0; \\ 1+x, & \text{if } x \geq 0. \end{cases}$$

The function is differentiable at c in \mathcal{D} if the following limit exists and is finite

$$f'(c) = \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h}. \quad (1)$$

In this problem we show that both the left and right limits exist at $c = 0$ and give the same value. It follows that (1) exists so f is differentiable. In case $h > 0$,

$$\frac{f(c+h) - f(c)}{h} = \frac{1+h-1}{h} = 1 \rightarrow 1$$

as $h \rightarrow 0+$. In case $h < 0$,

$$\frac{f(c+h) - f(c)}{h} = \frac{1}{h} \left(\frac{1}{1-h} - 1 \right) = \frac{1}{h} \left(\frac{1 - (1-h)}{1-h} \right) = \frac{1}{1-h} \rightarrow 1$$

as $h \rightarrow 0-$. Since both left and right limits exist, it implies that (1) exists and equals one. Hence f is differentiable at zero and $f'(0) = 1$.

2. Let $\mathcal{D} \subset \mathbf{R}$ be a subset and $f : \mathcal{D} \rightarrow \mathbf{R}$ be a function. Define: f is continuous on \mathcal{D} . Suppose $f : \mathbf{R} \rightarrow \mathbf{R}$ is a continuous and $f(r) = r^2$ for each rational number r . Determine $f(\sqrt{2})$ and justify your conclusion.

f is said to be continuous on \mathcal{D} if f is continuous at every $c \in \mathcal{D}$. f is said to be continuous at c in \mathcal{D} if for every $\varepsilon > 0$ there is a $\delta > 0$ such that

$$|f(x) - f(c)| < \varepsilon \quad \text{whenever} \quad x \in \mathcal{D} \quad \text{and} \quad |x - c| < \delta.$$

I claim that $f(\sqrt{2}) = 2$. To see the claim, the sequential characterization of the continuity of f at $\sqrt{2}$ says that for every real sequence $\{x_n\}$ such that $x_n \rightarrow \sqrt{2}$ as $n \rightarrow \infty$ we must have

$$f(\sqrt{2}) = \lim_{n \rightarrow \infty} f(x_n).$$

Consider now a special sequence consisting of rational numbers only. To see that there is such a sequence, for every $n \in \mathbf{N}$, by the density of rationals, there is a rational number $r_n \in \left(\sqrt{2} - \frac{1}{n}, \sqrt{2} + \frac{1}{n} \right)$ so that $|r_n - \sqrt{2}| < \frac{1}{n}$ which implies $r_n \rightarrow \sqrt{2}$ as $n \rightarrow \infty$. For the rational numbers, $f(r_n) = r_n^2$ from the given property of f . Thus using r_n instead,

$$f(\sqrt{2}) = \lim_{n \rightarrow \infty} f(r_n) = \lim_{n \rightarrow \infty} r_n^2 = \left(\lim_{n \rightarrow \infty} r_n \right)^2 = \left(\sqrt{2} \right)^2 = 2$$

because the limit of a square is the square of a limit.

3. Determine whether the following statements are true or false. If true, give a proof. If false, give a counterexample.

- (a) STATEMENT: Let $f : (0, 1) \rightarrow \mathbf{R}$ be differentiable and satisfy $f'(x) \leq 3$ for all $0 < x < 1$. Then $f(x_2) - f(x_1) < 3$ for all x_1, x_2 such that $0 < x_1 < x_2 < 1$.

TRUE. Choose $0 < x_1 < x_2 < 1$. By the mean value theorem, because f is continuous on $[x_1, x_2]$ and differentiable on (x_1, x_2) there is a $c \in (x_1, x_2)$ where $f'(c) \leq 3$ and

$$f(x_2) - f(x_1) = f'(c)(x_2 - x_1) \leq 3(x_2 - x_1) < 3(1 - 0) = 3.$$

- (b) STATEMENT: If $f : \mathbf{R} \rightarrow \mathbf{R}$ is bounded, then there is a point $x_0 \in \mathbf{R}$ where f is differentiable.

FALSE. A function is not differentiable at points where it is not continuous. But the Dirichlet function

$$f(x) = \begin{cases} 1, & \text{if } x \in \mathbf{Q}; \\ 0, & \text{if } x \in \mathbf{R} \setminus \mathbf{Q}; \end{cases}$$

is bounded and nowhere continuous, thus nowhere differentiable.

- (c) STATEMENT: Let $f, g : (0, 1) \rightarrow \mathbf{R}$ be two differentiable functions that satisfy $g(x) \neq 0$ and $g'(x) \neq 0$ for all $x \in (0, 1)$. Suppose

$$L = \lim_{x \rightarrow 0^+} \frac{f'(x)}{g'(x)}$$

exists with $L \in \mathbf{R}$. Then the limit

$$\lim_{x \rightarrow 0^+} \frac{f(x)}{g(x)}$$

also exists and equals L .

FALSE. L'Hospital's Rule does not apply here, since we have not assumed that the limit is of " $\frac{0}{0}$ " or " $\frac{\infty}{\infty}$ " form. Thus we may take $f(x) = 2 + x$ and $g(x) = 1 + x$ then

$$1 = \lim_{x \rightarrow 0^+} \frac{f'(x)}{g'(x)} = \lim_{x \rightarrow 0^+} \frac{1}{1}$$

but

$$\lim_{x \rightarrow 0^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow 0^+} \frac{2 + x}{1 + x} = 2$$

which is not the same. Or, if instead, $f(x) = 2 + x$ and $g(x) = x$,

$$1 = \lim_{x \rightarrow 0^+} \frac{f'(x)}{g'(x)} = \lim_{x \rightarrow 0^+} \frac{1}{1}$$

but the ratio

$$\frac{f(x)}{g(x)} = \frac{2 + x}{x}$$

does not converge to a real number as $x \rightarrow 0^+$.

4. Let $f : (0, 1) \rightarrow \mathbf{R}$ be a function. Define: f is uniformly continuous on $(0, 1)$. Suppose f is uniformly continuous on $(0, 1)$. Let $\{x_n\} \subset (0, 1)$ be a sequence such that $\lim_{n \rightarrow \infty} x_n = 1$. Show that there is an $L \in \mathbf{R}$ such that $L = \lim_{n \rightarrow \infty} f(x_n)$.

$f : (0, 1) \rightarrow \mathbf{R}$ is said to be uniformly continuous if for every $\varepsilon > 0$ there is $\delta > 0$ such that

$$|f(x) - f(y)| < \varepsilon \quad \text{whenever} \quad y, z \in (0, 1) \quad \text{and} \quad |y - z| < \delta.$$

Let $\{x_n\} \subset (0, 1)$ be a sequence such that $\lim_{n \rightarrow \infty} x_n = 1$. Since the sequence converges, it is a Cauchy Sequence. We show that $\{f(x_n)\}$ is also a Cauchy Sequence, hence converges to some $L \in \mathbf{R}$.

To see that $\{f(x_n)\}$ is a Cauchy Sequence, choose $\varepsilon > 0$. As f is uniformly continuous, there is a $\delta > 0$ such that

$$|f(y) - f(z)| < \varepsilon \quad \text{whenever} \quad y, z \in (0, 1) \quad \text{and} \quad |y - z| < \delta. \quad (2)$$

As $\{x_n\}$ is a Cauchy Sequence, there is an $N \in \mathbf{R}$ such that

$$|x_m - x_\ell| < \delta \quad \text{whenever} \quad m > N \quad \text{and} \quad \ell > N.$$

It follows from (2) that

$$|f(x_m) - f(x_\ell)| < \varepsilon \quad \text{whenever} \quad m > N \quad \text{and} \quad \ell > N.$$

This shows that $\{f(x_n)\}$ is a Cauchy sequence, and thus there is $L \in \mathbf{R}$ such that

$$L = \lim_{n \rightarrow \infty} f(x_n).$$

5. Let $f, f_n : [0, \infty) \rightarrow \mathbf{R}$ be functions. Define: the sequence of functions $f_n \rightarrow f$ converges uniformly on $[0, \infty)$ as $n \rightarrow \infty$. Suppose that each of the functions f_n is bounded on $[0, \infty)$ and that the sequence $f_n \rightarrow f$ converges uniformly on $[0, \infty)$. Show that f is bounded. Give an example that shows that if the convergence is only pointwise then f may be unbounded. [You don't need to prove that your example works.]

The sequence of functions $f_n \rightarrow f$ is said to converge uniformly on $[0, \infty)$ as $n \rightarrow \infty$ if for every $\varepsilon > 0$ there is an $N \in \mathbf{R}$ such that

$$|f_n(x) - f(x)| < \varepsilon \quad \text{whenever} \quad x \in [0, \infty) \quad \text{and} \quad n > N.$$

Assuming that the f_n are bounded and that the convergence is uniform, we show that f is bounded. For $\varepsilon_0 = 1$ there is an $N \in \mathbf{R}$ such that

$$|f_n(x) - f(x)| < 1 \quad \text{whenever} \quad x \in [0, \infty) \quad \text{and} \quad n > N.$$

By the Archimedean Property, there is an $n_0 \in \mathbf{N}$ such that $n_0 > N$. Since the function f_{n_0} is bounded, there is $M \in \mathbf{R}$ such that $|f_{n_0}(x)| \leq M$ for all $x \in [0, \infty)$. It follows from the triangle inequality that for $x \in [0, \infty)$ we have

$$|f(x)| = |f_{n_0}(x) + [f(x) - f_{n_0}(x)]| \leq |f_{n_0}(x)| + |f(x) - f_{n_0}(x)| \leq M + 1.$$

Thus, a bound for $f(x)$ in $[0, \infty)$ is $M + 1$.

For an example that shows pointwise convergence is not strong enough to prove the boundedness of f , consider $f_n(x) = \min\{x, n\}$ and $f(x) = x$. $|f_n(x)| \leq n$ for all x so f_n is bounded by n . Also $f_n \rightarrow f$ pointwise since, after all, $f_n(x) = f(x)$ whenever $n > x$. However, $f(x) = x$ is not bounded.