Problem 1. Suppose that f(x) is defined and bounded on an open interval containing 0, except possibly at 0 itself. (That is, there is a number *B* such that |f(x)| < B for all *x* in that interval, except possibly x = 0.) Show that $\lim_{x\to 0} xf(x) = 0$. [Hint: The product rule does not apply here. Use the Squeeze Theorem and the fact that |x| is a continuous function.]

Answer:

On the open interval where f is defined, we have that |xf(x)| = |x||f(x)| < |x|B. (Note that B must be greater than zero, or else |f(x)| < B would be impossible.) This inequality is equivalent to -B|x| < xf(x) < B|x|. Since |x| is a continuous function of x and any constant multiple of a continuous function is continuous, we know that the functions -B|x| and B|x| are both continuous. So, $\lim_{x\to 0} (-B|x|) = \lim_{x\to 0} B|x| = B|0| = 0$. Applying the Squeeze Theorem to -B|x| < xf(x) < B|x|, we see that $\lim_{x\to 0} xf(x) = 0$.

Problem 2. If f(x) is a continuous function, then we know that |f(x)| is also continuous, since it is a composition of continuous functions. Give a counterexample to show that the converse does not hold. That is, find a function f(x) such that |f(x)| is continuous, but f(x) is not continuous.

Answer:

Let $E(x) = D(x) - \frac{1}{2}$, where D(x) is the Dirichlet function. That is,

 $E(x) = \begin{cases} 1/2 & \text{if } x \text{ is rational} \\ -1/2 & \text{if } x \text{ is irrational} \end{cases}$

E(x) is not continuous anywhere. But |E(x)| is the constant function, $|E(x)| = \frac{1}{2}$, which is continuous everywhere.

For a simpler example, define

$$f(x) = \begin{cases} 1 & \text{if } x \neq 0\\ -1 & \text{if } x = 0 \end{cases}$$

Then f is not continuous at 0, but |f(x)| = 1 for all x and so is continuous.

Problem 3 (Textbook problem 2.5.7). Suppose that f is continuous at a and that f(a) > 0. Prove that there is a $\delta > 0$ such that f(x) > 0 for all x in the interval $(a - \delta, a + \delta)$.

Answer:

Suppose that f is continuous at x = a. Let $\varepsilon = f(a)$, which is greater than zero by assumption. From the definition of continuity, we can find a a $\delta > 0$ such that for any x, if $|x - a| < \delta$, then $|f(x) - f(a)| < \varepsilon = f(a)$. This inequality is equivalent to -f(a) < f(x) - f(a) < f(a). Adding f(a) to the inequality -f(a) < f(x) - f(a) gives 0 < f(x). So for any $x \in (a - \delta, a + \delta)$, we have f(x) > 0. **Problem 4** (Textbook problem 2.4.10). Prove: If $\lim_{x \to a^+} f(x) = L$ and if c(x) is a function such that a < c(x) < x for all x in some interval (a, b), then $\lim_{x \to a^+} f(c(x)) = L$. [Hint: This is confusing but actually easy.]

Answer:

Let $\varepsilon > 0$. We must find $\delta > 0$ such that for any x, if $0 < x - a < \delta$, then $|f(c(x)) - L| < \varepsilon$. Since $\lim_{x \to a^+} f(x) = L$, we know that there is a δ such that for any y, if $0 < y - a < \delta$, then $|f(y) - L| < \varepsilon$ (*). We can take $\delta \le b - a$, so that we know that a < c(x) < x for all x satisfying $a < x < a + \delta$.

Using the same δ , suppose that $0 < x - a < \delta$. That is $a < x < a + \delta$, so we know by our assumption that a < c(x) < x. So we get that $a < c(x) < x < a + \delta$, which gives $a < c(x) < a + \delta$ and then $0 < c(x) - a < \delta$. Applying (*) with y = c(x), we get $|f(c(x)) - L| < \varepsilon$, which is what we needed to show.

Problem 5. Let f be a continuous function on the interval [a, b], and suppose that $f(x) \in \mathbb{Q}$ for all $x \in [a, b]$. Show that f is constant on [a, b]. [Hint: Use the Intermediate Value Theorem.]

Answer:

Suppose, for the sake of contradiction, that f(x) is not constant. Then there are points x_1 and x_2 in [a, b] such that $f(x_1) \neq f(x_2)$. Without loss of generality, we can take $x_1 < x_2$. Now, f is continuous on the interval $[x_1, x_2]$, and so satisfies the Intermediate Value Theorem there. Since $f(x_1) \neq f(x_2)$, we know by the density of the irrational numbers that there is some irrational number y between $f(x_1)$ and $f(x_2)$. By the IVT, there must exist some $c \in [x_1, x_2]$ such that f(c) = y. But this contradicts the assumption that $f(x) \in \mathbb{Q}$ for all $x \in [a, b]$. So, in fact, f must be constant.

Problem 6 (Textbook problem 2.6.7b). Show that $p(x) = x^4 - x^3 + x^2 + x - 1$ has at least two roots in the interval [-1, 1].

Answer:

Since p is a polynomial, it is continuous everywhere, and the Intermediate Value Theorem will apply to p on any closed, bounded interval. Note that p(-1) = 1, p(0) = -1, and p(1) = 1. Since p(-1) > 0 > p(0), then by the IVT applied to p on the interval [-1,0], p(a) = 0 for some $a \in (-1,0)$. Since p(0) < 0 < p(1), then by the IVT applied to p on the interval [0,1], p(b) = 0 for some $b \in (-1,0)$. So p has at least the roots a and b in the interval [-1,1].

Problem 7. Show that any linear function f(x) = mx + b is uniformly continuous on \mathbb{R} .

Answer:

Let $\varepsilon > 0$. We must find $\delta > 0$ such that for all $x, y \in \mathbb{R}$, if $|x - y| < \delta$ it follows that $|(mx + b) - (my + b)| < \varepsilon$. In the case $m \neq 0$, we can let $\delta = \frac{\varepsilon}{|m|}$. Then when $|x - y| < \delta$, we have $|(mx + b) - (my + b)| = |mx - my| = |m(x - y)| = |m||x - y| < |m|\delta = |m|\frac{\varepsilon}{|m|} = \varepsilon$. In the case m = 0, |(mx + b) - (my - b)| = 0, which is alwasy less than ε , so any δ will work.

Problem 8. Let $f(x) = \frac{1}{x}$.

- (a) Show that for any c > 0, f(x) is uniformly continuous on $[c, \infty)$,
- (b) Show that f(x) is not uniformly continuous on $(0, \infty)$.

Answer:

- (a) Let c > 0. To show that $\frac{1}{x}$ is uniformly continuous on $[c, \infty)$, let $\varepsilon > 0$. We must show that there is a $\delta > 0$ such that for all $x \in [c, \infty)$, if $|x y| < \delta$, then $\left|\frac{1}{x} \frac{1}{y}\right| < \varepsilon$. Let $\delta = c^2 \varepsilon$. Let $x, y \in [c, \infty)$ with $|x y| < \delta$. Note that since $x \ge c > 0$, we have $\frac{1}{x} \le \frac{1}{c}$. Similarly, $\frac{1}{y} \le \frac{1}{c}$. So, $\left|\frac{1}{x} \frac{1}{y}\right| = \left|\frac{y-x}{xy}\right| = \frac{1}{x} \cdot \frac{1}{y} \cdot |x y| < \frac{1}{c} \cdot \frac{1}{c} \cdot \delta = \frac{1}{c^2}(c^2\varepsilon) = \varepsilon$.
- (b) Letting $\varepsilon = 1$ in the definition of uniform continuity, we must show that for any $\delta > 0$ there exist $x, y \in (0, \infty)$ such that $|x - y| < \delta$ but $\left|\frac{1}{x} - \frac{1}{y}\right| \ge 1$. In the case $\delta \ge 1$, we can let $x = \frac{1}{2}, y = 1$. Then $|x - y| = \frac{1}{2} < \delta$, but $\left|\frac{1}{x} - \frac{2}{x}\right| \ge 1$ since it is in fact |2 - 1| = 1. In the case $\delta < 1$, let $x = \delta, y = \frac{1}{2}\delta$. Then $|x - y| = |\delta - \frac{1}{2}\delta| = \frac{1}{2}\delta < \delta = 1$, but $\left|\frac{1}{x} - \frac{2}{x}\right| = \left|\frac{1}{\delta} - \frac{2}{\delta}\right| = \frac{1}{\delta} > 1$.

but $\left|\frac{1}{x} - \frac{2}{x}\right| = \left|\frac{1}{\delta} - \frac{2}{\delta}\right| = \frac{1}{\delta} > 1$. [Easier proof, based on student response: Let $\varepsilon = 1$. Given $\delta > 0$, choose any n with $\frac{1}{n^2} < \delta$. Let $x = \frac{1}{n}, y = \frac{1}{n+1}$. Then $|x - y| = \left|\frac{1}{n} - \frac{1}{n+1}\right| = \frac{1}{n^2+n} < \frac{1}{n^2} < \delta$, and $\left|\frac{1}{x} - \frac{1}{y}\right| = |n - (n+1)| = 1$, which is not less than ε .]

Problem 9 (Textbook problem 2.6.12ab). We say that a function f satisfies a **Lipschitz** condition if there is a positive real number M such that for all $x, y \in \mathbb{R}$, |f(x) - f(y)| < M|x - y|. We say that a function f satisfies a **Lipschitz condition** if there is a positive real number M such that for all $x, y \in \mathbb{R}$, |f(x) - f(y)| < M|x - y|. Show that if f satisfies a Lipschitz condition, then f is uniformly continuous on $(-\infty, \infty)$.

Answer:

Suppose that f satisfies the Lipschitz condition |f(x) - f(y)| < M|x - y| for all $x, y \in \mathbb{R}$. Note that M must be strictly positive. Let $\varepsilon > 0$. We must find $\delta > 0$ such that for all $x, y \in \mathbb{R}$, if $|x - y| < \delta$, then $|f(x) - f(y)| < \varepsilon$. Let $\delta = \frac{\varepsilon}{M}$. Then if $|x - y| < \delta$, we have that $|f(x) - f(y)| < M|x - y| < M\delta = M\frac{\varepsilon}{M} = \varepsilon$.