

Analysis I — Assignment 11

11.1. Monotonicity of differentiable functions

Suppose $f'(x) > 0$ in (a, b) .

- Prove that f is strictly increasing on (a, b) .
- Let g be the inverse function of f , e.g., $g(f(x)) = x$ for $x \in (a, b)$. Prove that g is differentiable and that $g'(f(x)) = \frac{1}{f'(x)}$ for $x \in (a, b)$.

11.2. Higher order derivatives

Calculate $f^{(n)}(0)$ for $f : \mathbb{R} \rightarrow \mathbb{R}$, $x \mapsto \begin{cases} e^{-\frac{1}{x^2}}, & \text{for } x \neq 0; \\ 0, & \text{for } x = 0. \end{cases}$ Recall that $f^{(n)}$ is the derivative of the function $f^{(n-1)}$, where $f^{(0)} = f$ and $f^{(1)} = f'$. (Tip: Use induction and L'Hospital.)

11.3. Darboux property of derivatives

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a differentiable function. Let $a < b$ be two real numbers and suppose there are $x_0, y_0 \in \mathbb{R}$ such that $f'(x_0) = a$ and $f'(y_0) = b$. Prove that for every $c \in (a, b)$ there exist $t \in (\min(a, b), \max(a, b))$ such that $f'(t) = c$.

HINT : consider $g(x) = f(x) - cx$ on the interval $[\min(a, b), \max(a, b)]$

11.4. Interesting consequence of derivatives

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function such that $|f(x) - f(y)| \leq (x - y)^2$ for all $x, y \in \mathbb{R}$. Prove that f is constant.

11.5. Limits of functions

Assume that (f_n) is uniformly convergent on $A \subset \mathbb{R}$ to the function f_0 . Assume moreover that x_0 is a cluster point of A and, $\lim_{x \rightarrow x_0} f_n(x) = f(x_0)$ for $n \geq N$, $N \in \mathbb{N}$.

- Prove that $\lim_{n \rightarrow \infty} \lim_{x \rightarrow x_0} f_n(x) = \lim_{x \rightarrow x_0} f_0(x)$.
- Prove that if (f_n) is uniformly convergent on $(0, \infty)$ to the function f_0 and $\lim_{x \rightarrow \infty} f_n(x) = \alpha \in \mathbb{R}$ for $n \geq N$, $N \in \mathbb{N}$, then

$$\lim_{n \rightarrow \infty} \lim_{x \rightarrow \infty} f_n(x) = \lim_{x \rightarrow \infty} f_0(x)$$

- Assume that (f_n) is a sequence of functions which are differentiable on (c, d) , and let $[a, b] \subset (c, d)$. If $\sum_{n=1}^{\infty} f_n(x)$ converges at some $x_0 \in [a, b]$ and $\sum_{n=1}^{\infty} f'_n(x)$ converges uniformly on $[a, b]$, then $\sum_{n=1}^{\infty} f_n(x)$ converges to a differentiable function, and

$$\left(\sum_{n=1}^{\infty} f_n(x) \right)' = \sum_{n=1}^{\infty} f'_n(x).$$

(d) Show that $f(x) = \sum_{n=1}^{\infty} \frac{1}{n^2+x^2}$ is differentiable on \mathbb{R} .

11.6. BONUS PROBLEM Sharkovskii's Theorem - Particular case

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function. A point $x \in \mathbb{R}$ is called k - periodic if $f(f(\dots(x)\dots)) = x$ (where f is composed with itself k times) but $f(f(\dots(x)\dots)) \neq x$ (f composed i times) for all $1 \leq i < k$. Show that if f admits a 3 - periodic point, then it admits a k - periodic point for all $k \in \mathbb{N}$.