MATH 5105 Differential and Integral Analysis: Solution Sheet 1

Coursework Exercises

- 1. Using the definition of continuity, show that the following functions are continuous
 - (a) $f(x) = x^2$ at x = 0,

Proof. Let us consider $|x^2|$. Then if we choose $|x| < \delta$ where $\delta = \sqrt{\varepsilon}$, then we see that $|x|^2 = |x||x| < \delta^2 = \varepsilon$.

(b) f(x) = |x| on \mathbb{R} ,

Proof. Let $a \in \mathbb{R}$. Then let us consider ||x| - |a||. We see that by the reverse triangle inequality $||x| - |a|| \le |x - a|$. Therefore if $|x - a| < \delta$ where we choose $\delta = \varepsilon$ then $||x| - |a|| \le |x - a| < \delta = \varepsilon$.

(c) $f(x) = \frac{1}{x^2}$ on $(0, \infty)$.

Proof. Let $a \in \mathbb{R}$ where a > 0. Then $\left| \frac{1}{x^2} - \frac{1}{a^2} \right| = \frac{|x^2 - a^2|}{|x|^2 |a|^2}$. We choose here that $|x - a| < \frac{a}{2}$ so that $|x| > \frac{a}{2}$. Furthermore $|x + a| \le \frac{5a}{2}$. This then gives

$$\begin{split} \left| \frac{1}{x^2} - \frac{1}{a^2} \right| &= \frac{|x^2 - a^2|}{|x|^2 |a|^2} = \frac{|x - a||x + a|}{|x|^2 |a|^2} \\ &\leq \frac{|x - a||x + a|}{|a|^2} \times \frac{4}{a^2} \leq \frac{4|x - a||x + a|}{a^4} \leq \frac{10|x - a|}{a^3}. \end{split}$$

Therefore we choose $\delta = \min \left\{ \frac{a^3 \varepsilon}{10}, \frac{a}{2} \right\}$.

2. Use the definition of derivative to calculate the derivatives of the following functions

(a) $f(x) = \sqrt{x}$ for $x \in (0, \infty)$,

Proof. The derivative is given by $f'(x) = \frac{1}{2\sqrt{x}}$. We compute as follows

$$\lim_{h \to 0} \frac{\sqrt{x+h} - \sqrt{x}}{h} = \lim_{h \to 0} \frac{(\sqrt{x+h} - \sqrt{x})(\sqrt{x+h} + \sqrt{x})}{h(\sqrt{x+h} + \sqrt{x})}$$
$$= \lim_{h \to 0} \frac{x+h-x}{h(\sqrt{x+h} + \sqrt{x})}$$
$$= \frac{1}{2\sqrt{x}}$$

(b) $f(x) = (x+2)^2$ for $x \in \mathbb{R}$,

Proof. Computing

$$\lim_{h \to 0} \frac{(x+h+2)^2 - (x+2)^2}{h} = \lim_{h \to 0} \frac{2h(x+2)}{h} = 2(x+2).$$

(c) $f(x) = x^2 \cos(x)$ at x = 0,

Proof. Computing we have

$$f'(0) = \lim_{h \to 0} \frac{f(h) - f(0)}{h} = \lim_{h \to 0} \frac{h^2 \cos(h) - 0}{h - 0}$$
$$= \lim_{h \to 0} h \cos h = 0.$$

Problems

3. Consider the function $f: \mathbb{R} \to \mathbb{R}$ given by

$$f(x) = \begin{cases} x^2 \sin\left(\frac{1}{x^2}\right), & x \neq 0\\ 0, & x = 0 \end{cases}$$

(a) Show that f is differentiable at x = 0 and compute f'(0),

Proof. Consider the difference quotient

$$\frac{f(x) - f(0)}{x - 0} = \frac{x^2 \sin \frac{1}{x^2} - 0}{x - 0} = x \sin \frac{1}{x^2}.$$

Given any $\varepsilon > 0$, let $\delta = \varepsilon$. Then given any $0 < |x| < \delta$, we have

$$\left| x \sin \frac{1}{x^2} - 0 \right| = |x| \left| \sin \frac{1}{x^2} \right| \le |x| \le \delta$$

as $|\sin y| \le 1, \forall y \in \mathbb{R}$. Hence

$$\lim_{x \to 0} x \sin \frac{1}{x^2} = 0$$

Therefore f is differentiable at zero with f'(0) = 0.

(b) Find f'(x) for $x \neq 0$ (given that $\frac{d}{dx} \sin x = \cos x$),

$$f'(x) = 2x \sin\left(\frac{1}{x^2}\right) - \frac{2}{x^3}x^2 \cos\left(\frac{1}{x^2}\right)$$
$$= 2x \sin\left(\frac{1}{x}\right) - \frac{2}{x}\cos\left(\frac{1}{x^2}\right).$$

(c) Show that f'(x) is not continuous at x=0. Now we see that the first term satisfies $\lim_{x\to 0} 2x \sin\left(\frac{1}{x^2}\right) = 0$ but

$$-\frac{2}{x}\cos\left(\frac{1}{x^2}\right)$$

has no limit as $x \to 0$ hence f(x) has no limit as $x \to 0$ so f is not continuous.

4. Let $f: [-1,1] \to \mathbb{R}$ be continuous on [-1,1]. Assume that f is differentiable at x=0 and f(0)=0. Consider the function

$$g(x) = \begin{cases} \frac{f(x)}{x}, & x \neq 0\\ f'(0), & x = 0. \end{cases}$$

(a) Show that g is continuous at x = 0,

Proof. A function g is continuous at a if $\lim_{x\to a} g(x) = g(a)$. Here we let a=0 and

$$\lim_{x \to 0} g(x) = \lim_{x \to 0} \frac{f(x)}{x} = \lim_{x \to 0} \frac{f(x) - f(0)}{x - 0} = f'(0) = g(0)$$

Hence g is continuous at 0.

(b) Is g continuous for $x \neq 0$?

Proof. g is clearly continuous if $x \neq 0$ as g is the quotient of continuous functions and the numerator is not zero for $x \neq 0$.

(c) Deduce that there is some number M such that

$$\frac{f(x)}{x} \le M, \quad \forall x \in [-1, 1] \setminus \{0\}.$$

Proof. Since g is continuous on a closed bounded interval, this shows that g is bounded that on $[-1,1] \implies \exists M > 0 \mid |g(x)| \leq M \forall x \in [-1,1].$

5. Give an example of a function f that is differentiable on (a,b) but that can not be made differentiable on [a,b] by any definition of f(a) or f(b). Can you give an example where f is bounded?

Proof. There are many possible examples. For example consider $f(x) = \frac{1}{(x-a)(x-b)}$. f is clearly differentiable and continuous on (a,b) but cannot be made continuous at x=a or x=b by any definition of f(a), f(b).

We consider a convolution of the above function with a bounded function

$$g(x) = \sin\left(\frac{1}{(x-a)(x-b)}\right),$$

g is clearly differentiable (and continuous) on (a,b) but cannot be made continuous at x=a or x=b by any definition of g(a),g(b).

- 6. Let $f(x) = x \sin(\frac{1}{x}), x \neq 0, \quad f(0) = 0.$
 - (a) Show that f is continuous at x = 0.

Proof. We will show that f is continuous at x = 0 by showing that

$$\lim_{x \to 0} x \sin\left(\frac{1}{x}\right) = 0$$

Given $\varepsilon > 0$ we choose $\delta = \varepsilon$ so that if $0 < |x| < \delta = \varepsilon$ then

$$\left| x \sin\left(\frac{1}{x}\right) - 0 \right| \le |x| \left| \sin\left(\frac{1}{x}\right) \right| = |x| < \delta = \varepsilon.$$

(b) Is f differentiable at x = 0? Justify any answer.

Proof. f is not differentiable because if we compute the difference quotient

$$\frac{f(x) - f(0)}{x - 0} = \sin\left(\frac{1}{x}\right),\,$$

this has no limit as $x \to 0$.