

HW # 10

SOLUTION

6.1 E

Suppose f EVEN

$$f'(-x) = \lim_{h \rightarrow 0} \frac{f(-x+h) - f(-x)}{h} = \lim_{h \rightarrow 0} \frac{f(x-h) - f(x)}{h} = \lim_{h \rightarrow 0} -\left(\frac{f(x-h) - f(x)}{(-h)}\right) = -f'(x)$$

Hence $f'(x)$ is ODD

$$\text{Suppose } f \text{ ODD} \\ f'(-x) = \lim_{h \rightarrow 0} \frac{f(-x+h) - f(-x)}{h} = \lim_{h \rightarrow 0} -\frac{f(x-h) + f(x)}{h} = \lim_{h \rightarrow 0} \frac{f(x-h) - f(x)}{-h} = f'(x)$$

Hence $f'(x)$ is EVEN

$$\text{Denote } \frac{d}{dx^n} f(x) = f^{(n)}(x)$$

$$\text{For } n=0 \quad (f(x)g(x))^{(0)} = f(x)g(x)$$

$$\text{For } n, \text{ assume } (f(x)g(x))^{(m)} = \sum_{k=0}^n \binom{n}{k} f^{(k)}(x) g^{(n-k)}(x)$$

$$\text{For } n+1, \quad (f(x)g(x))^{(n+1)} = \frac{d}{dx} (f(x)g(x))^{(n)} = \sum_{k=0}^n \binom{n}{k} \frac{d}{dx} (f^{(k)}(x) g^{(n-k)}(x)) =$$

$$= \sum_{k=0}^n \binom{n}{k} \left[f^{(k+1)}(x) g^{(n-k)}(x) + f^{(k)}(x) g^{(n-k+1)}(x) \right] =$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) + \sum_{k=0}^n \binom{n}{k} f^{(k+1)}(x) g^{(n-k+1)}(x)$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) \quad \text{NOTE: } \binom{n}{0} = \binom{n+1}{0} = 1$$

$$\boxed{\text{use } \binom{n}{k} + \binom{n}{k-1} = \binom{n+1}{k}}$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) \quad \text{NOTE: } \binom{n}{n+1} = 0$$

6.1 R

$$\frac{d}{dx^n} f(x) = f^{(n)}(x)$$

$$\text{For } n=0 \quad (f(x)g(x))^{(0)} = f(x)g(x)$$

$$\text{For } n, \text{ assume } (f(x)g(x))^{(m)} = \sum_{k=0}^n \binom{n}{k} f^{(k)}(x) g^{(n-k)}(x)$$

$$\text{For } n+1, \quad (f(x)g(x))^{(n+1)} = \frac{d}{dx} (f(x)g(x))^{(n)} = \sum_{k=0}^n \binom{n}{k} \frac{d}{dx} (f^{(k)}(x) g^{(n-k)}(x)) =$$

$$= \sum_{k=0}^n \binom{n}{k} \left[f^{(k+1)}(x) g^{(n-k)}(x) + f^{(k)}(x) g^{(n-k+1)}(x) \right] =$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) + \sum_{k=0}^n \binom{n}{k} f^{(k+1)}(x) g^{(n-k+1)}(x)$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) \quad \text{NOTE: } \binom{n}{0} = \binom{n+1}{0} = 1$$

$$\boxed{\text{use } \binom{n}{k} + \binom{n}{k-1} = \binom{n+1}{k}}$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)}(x) g^{(n-k+1)}(x) \quad \text{NOTE: } \binom{n}{n+1} = 0$$

6.2 B

Since $f'(x)$ is continuous on (a, b) and $f'(x_0) \neq 0$ at $x_0 \in (a, b)$, then $f'(x_0) > 0$.

$f'(x)$ will be $\neq 0$ on a small interval near x_0 . w.l.o.g., suppose $f'(x) > 0$.

There there is an INTERVAL $(x_0 - \delta, x_0 + \delta)$, for some $\delta > 0$, where $f'(x) > 0$.

It follows, by MVT, that $f(x)$ is strictly INCREASING on, here $I = I$, on $(x_0 - \delta, x_0 + \delta)$.

6.2 L

Suppose $x < y$ and $z = tx + (1-t)y$, $t \in [0, 1]$. [NOTE: $(z-y) = t(x-y)$, $(z-x) = (1-t)(y-x)$]

$$(a) \text{ By MVT, } \exists a \in [x, z], b \in [z, y] \text{ s.t. } \frac{f(z) - f(x)}{z - x} = f'(a), \quad \frac{f(y) - f(z)}{y - z} = f'(b).$$

Since f' INCREASING, then $\frac{f(z) - f(x)}{z - x} \leq \frac{f(y) - f(z)}{y - z}$

$$\frac{f(z) - f(x)}{z - x} \leq \frac{f(y) - f(z)}{y - z} \quad f(z) \leq f(x) + t(f(y) - f(z)) = (y-z)f(x) + (z-x)f(y) \leq (y-x)f(x) + (1-t)(y-x)f(y)$$

$$\text{Hence } (y-x)f(z) \leq (y-x)f(x) + (z-x)f(y) = t(y-x)f(x) + (1-t)(y-x)f(y)$$

$$f(z) \leq t f(x) + (1-t)f(y)$$

Here f is convex

(b) If $f''(x_0) > 0$, then $f'(x_0)$ is INCREASING by MVT, near x_0 . Here f is convex

(c) If $f''(x) \geq 0 \quad \forall x$, then $f'(x)$ is increasing for all x , hence f is convex by part (a).

6.3 C

$$U(f, P) = \sum_j M_j(f, P) \Delta_j, \quad L(f, P) = \sum_j m_j(f, P) \Delta_j$$

$$\text{For fixed } j, \quad M_j(f, P) - m_j(f, P) = \max_{x \in [x_{j-1}, x_j]} f(x) - \min_{x \in [x_{j-1}, x_j]} f(x) \leq c(x^* - x^{**})$$

when x^*, x^{**} are maximal min of f in Δ_j

$$\text{Here } U(f, P) - L(f, P) \leq \sum_j |M_j(f, P) - m_j(f, P)| \Delta_j \leq c \text{mesh}(P) \sum_j (x_j^* - x_{j-1}^*) = c(b-a) \text{ mesh}(P)$$

6.3 F

Suppose f is INTEGRABLE.

$$\text{This means there is a partition } P \text{ s.t. } U(f, P) - L(f, P) < \epsilon, \text{ for any } \epsilon > 0.$$

$$M_j(f, P) - m_j(f, P) \leq \max_{x \in [x_{j-1}, x_j]} |f(x)| - \min_{x \in [x_{j-1}, x_j]} |f(x)| = |f(x_j^*)| - |f(x_{j-1}^*)|$$

$$\text{We know } |f(x_j^*)| - |f(x_{j-1}^*)| = |f(x_j^*) + f(x_{j-1}^*)| = |f(x_j^*) - f(x_{j-1}^*)| \leq |f(x_j^*) - f(x_{j-1}^*)|$$

we can remove abs. value since one is max, other is min.

$$M_j(f, P) - m_j(f, P) \leq M_j(f, P) - m_j(f, P).$$

this shows that

f is INTEGRABLE.

Let $P = \{x_0 = a < x_1 < \dots < x_n = b\}$ be a partition of $[a, b]$.

$$\text{and let } P_c = \{x_0 + c, x_1 + c, \dots, x_n + c\}$$

$$M_j(f, P) = M_j(g, P_c), \quad m_j(f, P) = m_j(g, P_c)$$

Now: $U(f, P) = U(g, P_c)$, $L(f, P) = L(g, P_c)$. If g is INTEGRABLE on $[a+c, b+c]$

It follows that f is INTEGRABLE on $[a, b]$.

$$\text{This implies that } \int_a^b f = \int_{a+c}^{b+c} g$$

By FTC, $F(x) = \int_a^x f(t) dt$, $x \in [a, b]$ is CONTINUOUS, DIFFERENTIABLE

$$\text{and } F'(x) = f(x). \quad \text{By NVT}$$

$$F(b) - F(a) = F'(c)(b-a) = f(c)(b-a), \quad c \in [a, b].$$

$$\text{Hence } \frac{1}{b-a} (F(b) - F(a)) = \frac{1}{b-a} \int_a^b f(t) dt = f(c)$$

6.4 C