

Exercise Problem Sets 6

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Problem 1. Let $\delta : (\mathcal{C}([-1, 1]; \mathbb{R}), \|\cdot\|_\infty) \rightarrow \mathbb{R}$ be defined by $\delta(f) = f(0)$. Show that δ is linear and uniformly continuous.

Proof. Let $c \in \mathbb{R}$ and $f, g \in \mathcal{C}([-1, 1]; \mathbb{R})$. Then

$$\delta(cf + g) = cf(0) + g(0) = c\delta(f) + \delta(g)$$

which shows that δ is linear on $\mathcal{C}([-1, 1]; \mathbb{R})$.

For the uniform continuity of δ , let $\varepsilon > 0$ be given. Choose $\delta = \varepsilon$. Then if $\|f - g\|_\infty < \delta$, we have

$$|f(0) - g(0)| \leq \|f - g\|_\infty < \delta = \varepsilon$$

which implies that δ is uniformly continuous. □

Problem 2. Let (M, d) be a metric space, and $K \subseteq M$ be a compact subset.

1. Show that the set $U = \{f \in \mathcal{C}(K; \mathbb{R}) \mid a < f(x) < b \text{ for all } x \in K\}$ is open in $(\mathcal{C}(K; \mathbb{R}), \|\cdot\|_\infty)$ for all $a, b \in \mathbb{R}$.
2. Show that the set $F = \{f \in \mathcal{C}(K; \mathbb{R}) \mid a \leq f(x) \leq b \text{ for all } x \in K\}$ is closed in $(\mathcal{C}(K; \mathbb{R}), \|\cdot\|_\infty)$ for all $a, b \in \mathbb{R}$.
3. Let $A \subseteq M$ be a subset, not necessarily compact. Prove or disprove that the set $B = \{f \in \mathcal{C}_b(A; \mathbb{R}) \mid f(x) > 0 \text{ for all } x \in A\}$ is open in $(\mathcal{C}_b(A; \mathbb{R}), \|\cdot\|_\infty)$.

Proof. 1. Let $g \in U$. By the Extreme Value Theorem (Corollary ??), there exists $x_0, x_1 \in K$ such that

$$g(x_0) = \inf_{x \in K} g(x) \quad \text{and} \quad g(x_1) = \sup_{x \in K} g(x).$$

Therefore, $a < \inf_{x \in K} g(x) \leq \sup_{x \in K} g(x) < b$. Let $r = \min \{b - \sup_{x \in K} g(x), \inf_{x \in K} g(x) - a\}$. Then $r > 0$. Moreover, if $f \in B(g, r)$ and $x \in K$, we have

$$|f(x) - g(x)| \leq \sup_{x \in K} |f(x) - g(x)| = \|f - g\|_\infty < r.$$

Therefore, if $f \in B(g, r)$, by the fact that $r \leq b - \sup_{x \in K} g(x)$ and $r \leq \inf_{x \in K} g(x) - a$, we conclude that if $x \in K$,

$$a \leq \inf_{x \in K} g(x) - r \leq g(x) - r < f(x) < g(x) + r \leq \sup_{x \in K} g(x) + r \leq b$$

which implies that $f \in U$. Therefore, $B(g, r) \subseteq U$; thus U is open.

2. Let $\{f_n\}_{n=1}^\infty$ be a sequence in F such that $\{f_n\}_{n=1}^\infty$ converges uniformly to f on K . Then $f \in \mathcal{C}(K; \mathbb{R})$. Moreover, by the fact that $a \leq f_n(x) \leq b$ for all $x \in K$ and $n \in \mathbb{N}$, we find that $a \leq f(x) \leq b$ for all $x \in K$ since $f(x) = \lim_{n \rightarrow \infty} f_n(x)$. This implies that $f \in F$; thus F is closed (since it contains all the limit points).
3. Consider the case $A = (0, 1)$. Then the function $f(x) = x$ belongs to B ; however, for every $r > 0$, the function $g(x) = f(x) - \frac{r}{2}$ belongs to $B(f, r)$ since

$$\|f - g\|_\infty = \sup_{x \in (0, 1)} |f(x) - g(x)| = \frac{r}{2} < r.$$

However, $g \notin B$ since if $0 < x \ll 1$, we have $g(x) < 0$. In other words, there exists no $r > 0$ such that $B(f, r) \subseteq B$; thus B is not open. \square

Problem 3. Define B to be the set of all even functions in the space $\mathcal{C}([-1, 1]; \mathbb{R})$; that is, $f \in B$ if and only if f is continuous on $[-1, 1]$ and $f(x) = f(-x)$ for all $x \in [-1, 1]$. Prove that B is closed but not dense in $\mathcal{C}([-1, 1]; \mathbb{R})$. Hence show that even polynomials are dense in B , but not in $\mathcal{C}([-1, 1]; \mathbb{R})$.

Proof. Let $\{f_k\}_{k=1}^\infty$ be a sequence in B and $\{f_k\}_{k=1}^\infty$ converges uniformly to f on $[-1, 1]$. Then f is continuous. Moreover, for each $x \in [-1, 1]$,

$$f(x) = \lim_{k \rightarrow \infty} f_k(x) = \lim_{k \rightarrow \infty} f_k(-x) = f(-x);$$

thus f is even. Therefore, $f \in B$ which shows that B is closed. However, B is not dense in B since there exists no $f \in B$ satisfying that

$$\max_{x \in [-1, 1]} |f(x) - x| < \frac{1}{2}$$

since

$$\max_{x \in [-1, 1]} |f(x) - x| \geq \max\{|f(1) - 1|, |f(-1) + 1|\} = \max\{|f(1) - 1|, |f(1) + 1|\} \geq 1.$$

Let \mathcal{A} denote the collection of even polynomials, and f be an even continuous function. Then the Weierstrass Theorem implies that there exists a sequence of polynomial $\{p_n\}_{n=1}^\infty$ such that

$$\lim_{n \rightarrow \infty} \max_{x \in [0, 1]} |f(\sqrt{x}) - p_n(x)| = 0.$$

For each $n \in \mathbb{N}$, define $q_n : [-1, 1] \rightarrow \mathbb{R}$ by $q_n(x) = p_n(x^2)$. Then $\{q_n\}_{n=1}^\infty \subseteq \mathcal{A}$ and

$$\lim_{n \rightarrow \infty} \max_{x \in [-1, 1]} |f(x) - q_n(x)| = \lim_{n \rightarrow \infty} \max_{x \in [0, 1]} |f(x) - p_n(x^2)| = \lim_{n \rightarrow \infty} \max_{x \in [0, 1]} |f(\sqrt{x}) - p_n(x)| = 0$$

which shows that $\{q_n\}_{n=1}^\infty$ converges uniformly to f on $[-1, 1]$; thus \mathcal{A} is dense in B . On the other hand, since $\mathcal{A} \subseteq B$, we must have $\bar{\mathcal{A}} \subseteq \bar{B} \subsetneq \mathcal{C}([-1, 1]; \mathbb{R})$ which implies that \mathcal{A} is not dense in $\mathcal{C}([-1, 1]; \mathbb{R})$. \square

Problem 4. Let $f : [0, 1] \rightarrow \mathbb{R}$ be a continuous function.

1. Suppose that

$$\int_0^1 f(x)x^n dx = 0 \quad \forall n \in \mathbb{N} \cup \{0\}.$$

Show that $f = 0$ on $[0, 1]$.

2. Suppose that for some $m \in \mathbb{N}$,

$$\int_0^1 f(x)x^n dx = 0 \quad \forall n \in \{0, 1, \dots, m\}.$$

Show that $f(x) = 0$ has at least $(m + 1)$ distinct real roots around which $f(x)$ change signs.

Proof. 1. By the Weierstrass Theorem, for each $k \in \mathbb{N}$ there exists a polynomial p_k such that $\|f - p_k\|_\infty < \frac{1}{k}$. Since $\int_0^1 f(x)x^n dx = 0$ for all $n \in \mathbb{N} \cup \{0\}$, we find that

$$\int_0^1 f(x)p_k(x) dx = 0 \quad \forall k \in \mathbb{N}.$$

Note that $f(f - p_k)$ converges to the zero function uniformly on $[0, 1]$ since

$$\|f(f - p_k)\|_\infty \leq \|f\|_\infty \|f - p_k\|_\infty \leq \frac{1}{k} \|f\|_\infty \rightarrow 0 \text{ as } k \rightarrow \infty;$$

thus by the fact that

$$\int_0^1 f(x)^2 dx = \int_0^1 f(x)[f(x) - p_k(x)] dx,$$

we find that $\int_0^1 f(x)^2 dx = 0$. Therefore, by the continuity of f , we conclude that $f = 0$ on $[0, 1]$.

2. Let

$$D = \left\{ k \in \mathbb{N} \mid \text{if } f \in \mathcal{C}([0, 1]; \mathbb{R}) \text{ and } f \text{ changes signs around } 0 < \alpha_1 < \dots < \alpha_k < 1, \right.$$

$$\left. \text{then } y = f(x) \prod_{j=1}^k (x - \alpha_j) \text{ does not change sign} \right\}.$$

Suppose that $f \in \mathcal{C}([0, 1]; \mathbb{R})$ changes sign only around $0 < \alpha_1 < 1$. Then $y = f(x)(x - \alpha_1)$ does not change sign so that $1 \in D$. Assume that $k \in D$. If f changes signs only around $0 < \alpha_1 < \alpha_2 < \dots < \alpha_{k+1} < 1$, then the function $y = f(x)(x - \alpha_{k+1})$ changes signs only around $0 < \alpha_1 < \dots < \alpha_k < 1$; thus $y = f(x)(x - \alpha_{k+1}) \prod_{j=1}^k (x - \alpha_j) = f(x) \prod_{j=1}^{k+1} (x - \alpha_j)$ does not change sign which shows that $k + 1 \in D$. By induction, we conclude that $\overline{D} = \mathbb{N}$.

Now suppose the contrary that $f(x) = 0$ has at most m distinct real roots $0 < \alpha_1 < \dots < \alpha_k < 1$, where $0 \leq k \leq m$, around which $f(x)$ change signs. Then $y = f(x) \prod_{j=1}^k (x - \alpha_j)$ does

not change sign. W.L.O.G., we assume that $f(x) \prod_{j=1}^k (x - \alpha_j) \geq 0$ for all $x \in [0, 1]$. Then by the fact that

$$\int_0^1 f(x)x^n dx = 0 \quad \forall n \in \{0, 1, \dots, m\}.$$

and $k \leq m$, we find that

$$\int_0^1 f(x) \prod_{j=1}^k (x - \alpha_j) dx = 0;$$

thus the sign-definite property and the continuity of the function $y = f(x) \prod_{j=1}^k (x - \alpha_j)$ implies that $f(x) \prod_{j=1}^k (x - \alpha_j) = 0$ for all $x \in [0, 1]$. Therefore, $f(x) \prod_{j=1}^k (x - \alpha_j) = 0$ for all $x \in [0, 1] \setminus \{\alpha_1, \alpha_2, \dots, \alpha_k\}$ or equivalently, $f(x) = 0$ for all $x \in [0, 1] \setminus \{\alpha_1, \alpha_2, \dots, \alpha_k\}$. The continuity of f further implies that $f = 0$ on $[0, 1]$, a contradiction to that f has at most m distinct real roots around which f changes signs. \square

Problem 5. Let $f : [0, 1] \rightarrow \mathbb{R}$ be continuous. Show that

$$\lim_{n \rightarrow \infty} \int_0^1 f(x) \cos(nx) dx = 0 \quad \text{and} \quad \lim_{n \rightarrow \infty} \int_0^1 f(x) \sin(nx) dx = 0.$$

Proof. We only show the latter case since the proof of the former case is the same.

We first show that $\lim_{n \rightarrow \infty} \int_0^1 x^k \sin(nx) dx = 0$ for all $k \in \mathbb{N} \cup \{0\}$. Let

$$D = \left\{ k \in \mathbb{N} \cup \{0\} \mid \lim_{n \rightarrow \infty} \int_0^1 x^k \sin(nx) dx = 0 \right\}.$$

Then $0 \in D$ and $1 \in D$ since

$$\int_0^1 \sin(nx) dx = \frac{-\cos(nx)}{n} \Big|_{x=0}^{x=1} = \frac{\cos 0 - \cos n}{n} \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

and

$$\int_0^1 x \sin(nx) dx = \frac{-x \cos(nx)}{n} \Big|_{x=0}^{x=1} + \frac{1}{n} \int_0^1 \cos(nx) dx = -\frac{\cos n}{n} + \frac{\sin n}{n^2} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Suppose that $\{0, 1, \dots, k\} \subseteq D$. Then

$$\begin{aligned} \int_0^1 x^{k+1} \sin(nx) dx &= -\frac{x^{k+1} \cos(nx)}{n} \Big|_{x=0}^{x=1} + \frac{k+1}{n} \int_0^1 x^k \cos(nx) dx \\ &= -\frac{\cos n}{n} + \frac{k+1}{n} \left[\frac{x^k \sin(nx)}{n} \Big|_{x=0}^{x=1} - \frac{k}{n} \int_0^1 x^{k-1} \sin(nx) dx \right] \\ &= -\frac{\cos n}{n} + \frac{(k+1) \sin n}{n^2} - \frac{(k+1)k}{n^2} \int_0^1 x^{k-1} \sin(nx) dx \rightarrow 0 \quad \text{as } n \rightarrow \infty. \end{aligned}$$

By induction, $D = \mathbb{N} \cup \{0\}$.

Having established that $D = \mathbb{N} \cup \{0\}$, we immediately conclude that

$$\lim_{n \rightarrow \infty} \int_0^1 p(x) \sin(nx) dx = 0 \quad \text{for all polynomial } p.$$

Let $\varepsilon > 0$ be given. By the Weierstrass Theorem, there exists a polynomial p such that $\|f - p\|_\infty < \frac{\varepsilon}{2}$.

By the fact that $\lim_{n \rightarrow \infty} \int_0^1 p(x) \sin(nx) dx = 0$, there exists $N > 0$ such that

$$\left| \int_0^1 p(x) \sin(nx) dx \right| < \frac{\varepsilon}{2} \quad \text{whenever } n \geq N.$$

Therefore, if $n \geq N$,

$$\begin{aligned} \left| \int_0^1 f(x) \sin(nx) dx \right| &\leq \left| \int_0^1 [f(x) - p(x)] \sin(nx) dx \right| + \left| \int_0^1 p(x) \sin(nx) dx \right| \\ &\leq \int_0^1 \|f - p\|_\infty dx + \frac{\varepsilon}{2} < \varepsilon \end{aligned}$$

which establishes that $\lim_{n \rightarrow \infty} \int_0^1 f(x) \sin(nx) dx = 0$. □

Problem 6. Put $p_0 = 0$ and define

$$p_{k+1}(x) = p_k(x) + \frac{x^2 - p_k^2(x)}{2} \quad \forall k \in \mathbb{N} \cup \{0\}.$$

Show that $\{p_k\}_{k=1}^\infty$ converges uniformly to $|x|$ on $[-1, 1]$.

Hint: Use the identity

$$|x| - p_{k+1}(x) = [|x| - p_k(x)] \left[1 - \frac{|x| + p_k(x)}{2} \right] \quad (0.1)$$

to prove that $0 \leq p_k(x) \leq p_{k+1}(x) \leq |x|$ if $|x| \leq 1$, and that

$$|x| - p_k(x) \leq |x| \left(1 - \frac{|x|}{2} \right)^k < \frac{2}{k+1}$$

if $|x| \leq 1$.

Proof. Let $D = \{k \in \mathbb{N} \mid 0 \leq p_k(x) \leq p_{k+1}(x) \leq |x| \forall x \in [-1, 1]\}$. We first note that if $0 \leq p_k(x) \leq |x|$ for all $x \in [-1, 1]$, then

1. using the iterative formula, $p_{k+1}(x) - p_k(x) = \frac{x^2 - p_k^2(x)}{2} \geq 0$ for all $x \in [-1, 1]$ which shows that $p_{k+1}(x) \geq p_k(x) \geq 0$.
2. using (\star) we find that $|x| - p_{k+1}(x) \geq [|x| - p_k(x)](1 - |x|) \geq 0$ which shows that $p_{k+1}(x) \leq |x|$.

Therefore, D is indeed the set $\{k \in \mathbb{N} \mid 0 \leq p_k(x) \leq |x| \forall x \in [-1, 1]\}$. The fact that $p_1(x) = \frac{x^2}{2}$ implies that $1 \in D$, while if $k \in D$ implies that $k+1 \in D$. By induction, $D = \mathbb{N}$.

Using (\star) again, we find that

$$0 \leq |x| - p_k(x) = [|x| - p_{k-1}(x)] \left[1 - \frac{|x| + p_{k-1}(x)}{2} \right] \leq [|x| - p_{k-1}(x)] \left(1 - \frac{|x|}{2} \right) \quad \forall k \in \mathbb{N};$$

thus

$$\begin{aligned} 0 \leq |x| - p_k(x) &\leq [|x| - p_{k-1}(x)] \left(1 - \frac{|x|}{2} \right) \leq [|x| - p_{k-2}(x)] \left(1 - \frac{|x|}{2} \right) \\ &\leq \dots \leq [|x| - p_0(x)] \left(1 - \frac{|x|}{2} \right)^k = |x| \left(1 - \frac{|x|}{2} \right)^k. \end{aligned}$$

By the fact that $|x|(1 - \frac{|x|}{2})^k \leq \frac{2}{k+1}$ for all $x \in [-1, 1]$, we conclude that

$$\lim_{k \rightarrow \infty} \max_{x \in [-1, 1]} |p_k(x) - |x|| = 0$$

which shows that $\{p_k\}_{k=1}^{\infty}$ converges uniformly to $y = |x|$ on $[-1, 1]$. \square

Problem 7. Let $f : [0, 1] \rightarrow \mathbb{R}$ be continuous and $\varepsilon > 0$. Prove that there is a simple function g (defined in Example 7.75 in the lecture note) such that $\|f - g\|_{\infty} < \varepsilon$.

Proof. Let $\varepsilon > 0$ be given. Since f is continuous on $[0, 1]$, f is uniformly continuous; thus there exists $\delta > 0$ such that

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

Let $n > 0$ be such that $\frac{1}{n} < \delta$, and let $x_k = \frac{k}{n}$ for $0 \leq k \leq n$. Then $\mathcal{P} = \{0 = x_0 < x_1 < \dots < x_n = 1\}$ is a partition of $[0, 1]$. Define

$$g(x) = \begin{cases} g(x_k) & \text{if } x \in [x_k, x_{k+1}) \text{ and } 0 \leq k \leq n-2, \\ g(x_{n-1}) & \text{if } x \in [x_{n-1}, x_n]. \end{cases}$$

Then g is a simple function, and $|f(x) - g(x)| < \varepsilon$ for all $x \in [0, 1]$. The latter implies that

$$\|f - g\|_{\infty} \equiv \sup_{x \in [0, 1]} |f(x) - g(x)| \leq \frac{\varepsilon}{2} < \varepsilon$$

which shows that we find out function g . \square

Problem 8. Suppose that p_n is a sequence of polynomials converging uniformly to f on $[0, 1]$ and f is not a polynomial. Prove that the degrees of p_n are not bounded.

Hint: An N th-degree polynomial p is uniquely determined by its values at $N + 1$ points x_0, \dots, x_N via Lagrange's interpolation formula

$$p(x) = \sum_{k=0}^N \pi_k(x) \frac{p(x_k)}{\pi_k(x_k)},$$

where $\pi_k(x) = (x - x_0)(x - x_1) \cdots (x - x_N) / (x - x_k) = \prod_{\substack{1 \leq j \leq N \\ j \neq k}} (x - x_j)$.

Proof. Suppose the contrary that there exists a sequence of polynomial $\{p_n\}_{k=1}^{\infty}$ which converges uniformly to f on $[0, 1]$ and $\deg(p_n) \leq N$ for all $n \in \mathbb{N}$. W.L.O.G. we assume that

$$\|p_n - f\|_{\infty} < 1 \quad \forall n \in \mathbb{N}.$$

Then $|p_n(x)| \leq \|f\|_{\infty} + 1$ for all $x \in [0, 1]$ and $n \in \mathbb{N}$.

Since $\deg(p_n) \leq N$, using the Lagrange interpolation formula with $x_k = k/N$, we have

$$p_n(x) = \sum_{k=0}^N \pi_k(x) \frac{p_n(x_k)}{\pi_k(x_k)} = \sum_{j=0}^N a_{jn} x^j.$$

Let $[N/2]$ denote the largest integer smaller than $N/2$. Note that

$$|\pi_k(x_k)| = \frac{k}{N} \cdot \frac{k-1}{N} \cdots \frac{1}{N} \cdot \frac{1}{N} \cdots \frac{N-k}{N} \geq \frac{[N/2]!}{N^N}$$

so that

$$\left| \frac{p_n(x_k)}{\pi_k(x_k)} \right| \leq \frac{(\|f\|_\infty + 1)N^N}{[N/2]}.$$

Moreover, $\pi_k(x) = \sum_{j=0}^N c_j x^j$ with $|c_j| \leq C_{[N/2]}^N$. Therefore,

$$|a_{jn}| = \left| \sum_{k=0}^N c_j \frac{p_n(x_k)}{\pi_k(x_k)} \right| \leq (N+1) \frac{(\|f\|_\infty + 1)N^N}{[N/2]} C_{[N/2]}^N \quad \forall 0 \leq j \leq N \text{ and } n \in \mathbb{N}.$$

In other words, the coefficients of each p_n is bounded by a fixed constant. This allows us to pick a subsequence $\{p_{n_k}\}_{k=1}^\infty$ of $\{p_n\}_{n=1}^\infty$ such that

$$\lim_{k \rightarrow \infty} a_{jn_k} = a_j \text{ exists for all } 0 \leq j \leq N.$$

This implies that $\{p_{n_k}\}_{k=1}^\infty$ converges uniformly to the polynomial $p(x) = \sum_{j=0}^N a_j x^j$ since $\{p_{n_k}\}_{k=1}^\infty$ converges pointwise to p and $\{p_n\}_{n=1}^\infty$ converges uniformly on $[0, 1]$ so that $\{p_{n_k}\}_{k=1}^\infty$ converges uniformly on $[0, 1]$. On the other hand, since $\{p_n\}_{n=1}^\infty$ converges uniformly to f on $[0, 1]$, we conclude that $f = p$, a contradiction. \square

Problem 9. Consider the set of all functions on $[0, 1]$ of the form

$$h(x) = \sum_{j=1}^n a_j e^{b_j x},$$

where $a_j, b_j \in \mathbb{R}$. Is this set dense in $\mathcal{C}([0, 1]; \mathbb{R})$?

Proof. Let $\mathcal{A} = \left\{ \sum_{j=1}^n a_j e^{b_j x} \mid a_j, b_j \in \mathbb{R} \right\}$. Then

1. \mathcal{A} is an algebra since if $f(x) = \sum_{j=1}^n a_j e^{b_j x}$ and $g(x) = \sum_{k=1}^m c_k e^{d_k x}$, we have

$$\left(\sum_{j=1}^n a_j e^{b_j x} \right) \left(\sum_{k=1}^m c_k e^{d_k x} \right) = \sum_{j=1}^n \sum_{k=1}^m a_j c_k e^{(b_j + d_k)x} = \sum_{\ell=1}^N A_\ell e^{B_\ell x}$$

for some $A_\ell, B_\ell \in \mathbb{R}$, and clearly, $f + g \in \mathcal{A}$ and $cf \in \mathcal{A}$ if $c \in \mathbb{R}$.

2. \mathcal{A} separates points of $[0, 1]$ since the function $f(x) = e^x \in \mathcal{A}$ which is strictly monotone so that $f(x_1) \neq f(x_2)$ for all $x_1 \neq x_2$.
3. \mathcal{A} vanishes at no point of $[0, 1]$ since the function $f(x) = e^x \in \mathcal{A}$ which is non-zero at every point of $[0, 1]$.

By the Stone Theorem, \mathcal{A} is dense in $\mathcal{C}([0, 1]; \mathbb{R})$. \square