PROBLEM SET 9

INTRO TO REAL ANALYSIS

Problem 1. Recall the Chain Rule: Suppose that $f: A \to \mathbb{R}$ and $g: B \to \mathbb{R}$ satisfy $f(A) \subset B$, that f is differentiable at $c \in A$, and that g is differentiable at $f(c) \in B$. Then it follows that $g \circ f$ is differentiable at c with $(g \circ f)'(c) = g'(f(c)) \cdot f'(c)$.

(a) Show that a function $h: A \to \mathbb{R}$ is differentiable at $a \in \mathbb{R}$ if and only if there exists a function $l: A \to \mathbb{R}$ which is continuous at a and satisfies

$$h(x) - h(a) = l(x)(x - a)$$
 for all $x \in A$.

(b) Use the above criterion for differentiability to prove the Chain Rule (you will need to use both directions of the criterion).

Problem 2. Let

$$f_a(x) = \begin{cases} x^a & \text{if } x > 0\\ 0 & \text{if } x \le 0, \end{cases}$$

for all real numbers a.

- (a) For which values of a is f continuous at zero?
- (b) For which values of a is f differentiable at zero? In this case, is the derivative function continuous?
- (c) For which values of a is f twice-differentiable?

Problem 3. Let

$$g_a(x) = \begin{cases} x^a \sin(1/x) & \text{if } x \neq 0\\ 0 & \text{if } x = 0. \end{cases}$$

In each part, find one particular value for the number a satisfying the given conditions. Namely, such that

- (a) g_a is differentiable on \mathbb{R} but such that g'_a is unbounded on [0, 1].
- (b) g_a is differentiable on \mathbb{R} with g'_a continuous but not differentiable at zero. (c) g_a is differentiable on \mathbb{R} and g'_a is differentiable on \mathbb{R} , but such that g''_a is not continuous at zero.

*All questions taken from Understanding Analysis: 2nd Edition by Stephen Abbott.

Date: October 23, 2017.