Econ 2001 Summer 2015

Problem Set 5

- 1. Let (\mathbf{R}^n, d) is the n-dimentional Euclidean metric space. $f : \mathbf{R}^n \to \mathbf{R}^1$ is a function. Show that f is countinuous if and only if for every $c \in \mathbf{R}^1$, A_c and B_c are closed sets where $A_c = \{x \in \mathbf{R}^n : f(x) \ge c\}$ and $B_c = \{x \in \mathbf{R}^n : f(x) \le c\}$
- 2. Let $f(x) = x^3 + ax^2 + bx + c$. Prove that there exists at least one value y such that f(y) = 0.
- 3. Show that the function $\frac{x^2+1}{x+2} + \frac{x^4+1}{x-3}$ is equal to zero for at least one value of x between -2 and 3.
- 4. Let $f: \mathbf{R} \to \mathbf{R}$ satisfy f(x) = -f(-x) for all $x \neq 0$. Show that if f is continuous at 0, then f(0) = 0.
- 5. Suppose $f: A \to \mathbf{R}$ is continuous and $A \subset \mathbf{R}$ is compact. Prove that f is uniformly continuous.
- 6. Suppose $f: \mathbf{R} \to \mathbf{R}$ is a continuous function such that $\lim_{x \to -\infty} f(x) = 0 = \lim_{x \to \infty} f(x)$. Prove that f is bounded and attains either a maximum or a minimum.
- 7. Suppose $f: \mathbf{R} \to \mathbf{R}$ is continuous and satisfies $f(x) \neq 0$ for all x. Which of the following is true? Why?
 - (a) f attains a maximum.
 - (b) Either f(x) > 0 for all x or f(x) < 0 for all x.
 - (c) h(x) = 1/f(x) is continuous.
 - (d) h(x) = 1/f(x) is bounded.
- 8. For x > 0, define $f(x) = \frac{1}{1}(x + \frac{2}{x})$.
 - (a) Show that if X = [1, 2], then f is a contraction on X.
 - (b) Find the fixed point of this contraction.
 - (c) Show that if X = (0, 1), then f is not a contraction on X; that is, there does not exist $\beta \in (0, 1)$ such that:

$$\forall x, y \in X : |f(x) - f(y)| \le |x - y|$$

- 9. Show that if x_n and y_n are Cauchy sequences from a metric space X, then $d(x_n, y_n)$ converges.
- 10. Suppose $\{x_n\} \in \mathbf{R}^n$ is a Cauchy sequence. It has a subsequence $\{x_{n_k}\}$ such that $\lim_{n_k \to \infty} x_{n_k} = x$. Show that $\lim_{n \to \infty} x_n = x$.

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Extra Practice Problems

- 1. Let (X,d), (Y,ρ) be metric spaces and $f:X\to Y$ be continuous on X. Is it true that
 - (a) The image of every open set in X is open in Y?
 - (b) The image of every closed set in X is closed in Y?
- 2. Find a function $f: \mathbb{R} \to \mathbb{R}$ that is continuous at precisely one point.
- 3. Prove whether the following functions from \mathbb{R} to \mathbb{R} are Lipschitz and whether they are locally Lipschitz.
 - (a) $f(x) = x^2$
 - (b) $f(x) = x^{\frac{1}{2}}$, defined on the non-negative reals.
 - (c) f(x) = x, the identity map
- 4. Give examples of the following:
 - (a) A continuous function $f: S \to \mathbb{R}$, where S is a closed subset of \mathbb{R} , that attains neither a maximum nor a minimum on S;
 - (b) A continuous function $f: S \to \mathbb{R}$, where S is a closed and unbounded subset of \mathbb{R} , that attains both a maximum and a minimum on S;
 - (c) A continuous function $f: S \to \mathbb{R}$, where S is a bounded subset of \mathbb{R} , that attains neither a maximum nor a minimum on S;
 - (d) A continuous function $f: S \to \mathbb{R}$, where S is a bounded but not closed subset of \mathbb{R} , that attains both a maximum and a minimum on S;
 - (e) A discontinuous function $f: S \to \mathbb{R}$, where S is a closed and bounded subset of \mathbb{R} , that attains neither a maximum nor a minimum on S;
 - (f) A discontinuous function $f: S \to \mathbb{R}$, where S is a closed and bounded subset of \mathbb{R} , that attains both a maximum and a minimum on S.
- 5. Let $X = C([0,1]), d(f,g) = \max_{t} |f(t) g(t)|$. Show that (X,d) is complete.
- 6. Let X denote the set of all bounded finite and infinite sequences of real numbers $\{a_n\}_{n=1}^{\infty}$ (hereafter denoted simply as a_n). Define the "distance" between two sequences a_n and b_n to be: $d(a_n, b_n) = \sum_{n=1}^{\infty} 2^{-n} |a_n b_n|$. Show that:
 - (a) (X, d) is a metric space.
 - (b) (X, d) is not complete.
- 7. Show that the metric space (X, d) is complete if and only if for any nested sequence $A_1 \supset A_2 \supset \cdots$ of nonempty closed subsets of X such that diameter $A_n \to 0$,

$$\bigcap A_n \neq \emptyset.$$

- 8. Assume $f: S \to T$ is uniformly continuous on S, where S and T are metric spaces. If $\{x_n\}$ is any Cauchy sequence in S, prove that $\{f(x_n)\}$ is a Cauchy sequence in T. Provide an example to show that the statement is not true if f is just continuous.
- 9. Prove that the sequence $x_1 = \sqrt{2}, x_2 = \sqrt{2 + \sqrt{2}}, x_3 = \sqrt{2 + \sqrt{2 + \sqrt{2}}}, \dots$ converges.
- 10. Cauchy sequences
 - (a) Use the Cauchy criterion to prove convergence or divergence of the following sequence in $\mathbf{R}: \mathbf{x_n} = \mathbf{1} + \mathbf{1/2} + \mathbf{1/3} + \mathbf{1/4} + \cdots + \mathbf{1/n}$
 - (b) Consider a sequence $\{x_n\}$ in a metric space (X, d) such that $\sum_{n\geq 1} d(x_n, x_{n+1}) < \inf$. Is this sequence Cauchy? Does every Cauchy sequence have this property?
- 11. Suppose (X, d) is a complete metric space, and $T: X \to X$ is an expansion, i.e. there exists > 1 such that d(Tx, Ty) > d(x, y) for all x, y in X, and that T(X) = X. Show that T has a fixed point.
 - (a) Let X = C([0,1]), $d(f,g) = \max_t |f(t) g(t)|$. Show that (X,d) is complete.
 - (b) Let X = C([0,]), $d(f,g) = \max_t |f(t) g(t)|$ with < 1. Define $T: X \to X$ by $(Tf)(t) = \int_0^t f(s) ds$. Show that T has a unique fixed point.
- 12. Uniform convergence: Let f_n be a sequence of real-valued functions from S to \mathbb{R} . We say that f_n converges uniformly to f if for every $\epsilon > 0$, there exists an $n \in N$ such that for all $x \in S$ and all $n \geq N$, $|f_n(x) f(x)| < \epsilon$.
 - (a) Define $f_n:[0,1]\to\mathbb{R}$ by the equation $f_n(x)=x^n$. Show that the sequence f_n converges for each $x\in[0,1]$, but not uniformly.
 - (b) Let $f_n: X \to Y$ be a sequence of continuous functions. Let x_n be a sequence of points of X converging to x. Show that if the sequence f_n converges uniformly to f, then $f_n(x_n)$ converges to f(x).
- 13. Let X, Y by normed vector spaces and let functions $f, g: X \to Y$ be uniformly continuous.
 - (a) Is f + g uniformly continuous?
 - (b) Let $Y = \mathbf{R}$ with the standard metric. Is $f \cdot g$ uniformly continuous?
 - (a) Consider the function $f(x) = \sin(1/x)$, defined only on the positive real numbers \mathbf{R}^{++} . Prove that f is continuous but not uniformly continuous.
 - (b) Consider the function $f(x) = x \sin(1/x)$, defined on the entire real line **R** (with f(0) = 0). Prove that f is continuous.
 - (c) Consider a function $f: A \times B \to \mathbf{R}$, where $A \subset \mathbf{R}, B \subset \mathbf{R}$. Call f separately continuous if for each fixed $x_0 \in A$, the map $g(y) = f(x_0, y)$ is continuous and for $y_0 \in B$, $h(x) = f(x, y_0)$ is continuous. Say that f is continuous on A uniformly with respect to B if for each $\varepsilon > 0$ and $x_0 \in A$, there is a $\delta > 0$ such that $|x x_0| < \delta$ implies $|f(x, y) f(x_0, y)| < \varepsilon$ for all $y \in B$. Prove that if f is separately continuous and is continuous on A uniformly with respect to B, then f is continuous.