MATH 140B - Winter 2019 Partial solutions to Homework 4

Exercise 6.13

(a) Following the hint one gets

$$f(x) < \frac{\cos(x^2)}{2x} - \frac{\cos((x+1)^2)}{2(x+1)} - \int_{x^2}^{(x+1)^2} \frac{1}{4u^{3/2}} du$$
$$= \frac{\cos(x^2)}{2x} - \frac{\cos((x+1)^2)}{2(x+1)} + \frac{1}{2x} - \frac{1}{2(x+1)}$$
$$\leq \frac{1}{x}.$$

Similarly,

$$f(x) > \frac{\cos(x^2)}{2x} - \frac{\cos((x+1)^2)}{2(x+1)} + \int_{x^2}^{(x+1)^2} \frac{1}{4u^{3/2}} \, du$$
$$\geq -\frac{1}{x}.$$

(b) From part (a) the formula follows immediately with

$$r(x) = \frac{\cos((x+1)^2)}{x+1} - \frac{x}{2} \int_{x^2}^{(x+1)^2} \frac{\cos(u)}{4u^{3/2}} \, du.$$

Integrating the last expression by parts again, will give the bound $|r(x)| < \frac{c}{x}$ for some constant c.

(c) By (b), since $r(x) \to 0$ as $x \to \infty$, the upper and lower limits of xf(x) are the same as those for $\frac{\cos(x^2) - \cos((x+1)^2)}{2} = \sin(x^2 + x + 1/2) \sin(x + 1/2) = \sin(y^2 + 1/4) \sin(y)$ where we put y = x + 1/2. Obviously this expression takes values in [-1, 1], and the claim is that the upper and lower bounds are ± 1 . The value would be exactly 1 if we find a point y_0 such that $y_0 = \frac{\pi}{2} + 2n\pi$ and $y_0^2 + 1/4 = \frac{\pi}{2} + 2k\pi$ for some $k, n \in \mathbb{N}$. This will not exactly be true, but we can find y's that come as close as we want.

[Intuitively, this is true because sin is periodic and $y^2+1/4$ grows at an increasingly faster rate than y. So taking a small interval close to the value of y we want, going far enough, the corresponding interval in the range of $y^2 + 1/4$ will be bigger than 2π , and so we can take a value where also $y^2 + 1/4$ is close to what we want.]

To give an outline, fix $\varepsilon > 0$ and N big enough so that the image of the interval of length ε around $\frac{\pi}{2} + 2N\pi$ under the map $y \mapsto y^2 + 1/4$ is an interval of length at least 2π and such that $r(y) < \varepsilon$ on that interval. Hence we can take y_0 such that $|y_0 - \frac{\pi}{2} - 2N\pi| < \varepsilon$ and $y_0^2 + 1/4 = \frac{\pi}{2} + 2K\pi$ for some $K \in \mathbb{N}$. Then by the above, $|y_0f(y_0) - 1| < 2\varepsilon$. Hence the upper limit of xf(x) is 1. Similarly, the lower limit is -1.

(d) We claim the integral converges. For this, let x > 0, denote N = [x], and calculate

$$\begin{aligned} \int_0^x \sin(t^2) \, dt &= \int_0^N \sin(t^2) \, dt + \int_N^x \sin(t^2) \, dt \\ &= \sum_{i=0}^{N-1} f(i) + \int_N^x \sin(t^2) \, dt \\ &\stackrel{(b)}{=} f(0) + \frac{\cos(1)}{2} - \frac{\cos(N^2)}{2(N-1)} + \sum_{i=1}^{N-1} \frac{r(i)}{2i} + \sum_{i=1}^{N-1} \frac{\cos(i^2)}{2i(i-1)} + \int_N^x \sin(t^2) \, dt \end{aligned}$$

Letting x (and hence N) go to infinity, the above obviously converges since $|r(i)| < \frac{c}{i}$ and $\left|\int_{N}^{x} \sin(t^{2}) dt\right| < \frac{d}{N}$ for some constant d by the same calculation as in (a).

Remark. I apologize for any typos that might be left in the above calculations.

Exercise 6.15 The first part is a direct integration by parts, the second part follows from applying Cauchy-Schwarz to the first part. Since equality in the Cauchy-Schwarz inequality only happens when the two functions are linearly dependent, equality in this case can only happen if there exists $\lambda \in \mathbb{R}$ such that $f'(x) = \lambda x f(x)$ for all x. Using f(a) = f(b) = 0, an application of Rolle's theorem shows that this cannot happen.

Exercise 6.17 First of all note that $\alpha \in \mathfrak{R}$ (being monotone) and $g \in \mathfrak{R}$ (being continuous), hence $\alpha g \in \mathfrak{R}$. Now the result follows directly from the hint and the definition of the integral.

Exercise 6.18 Note that $e^{it} = \cos(t) + i\sin(t)$ has period 2π . We claim all three functions have range $\{z \in \mathbb{C} \mid |z| = 1\}$. As t ranges from 0 to 2π , this is clear for γ_1 and γ_2 . For γ_3 it follows from the observation that, denoting $f(t) = 2\pi t \sin(1/t)$, $f(6/\pi) = 6$, $f(2/3\pi) = -4/3$ and $6 + 4/3 > 2\pi$. We can now calculate

$$l(\gamma_1) = \int_0^{2\pi} |\gamma_1'(t)| \, dt = \int_0^{2\pi} 1 \, dt = 2\pi,$$
$$l(\gamma_2) = \int_0^{2\pi} |\gamma_2'(t)| \, dt = \int_0^{2\pi} 2 \, dt = 4\pi$$

and

$$l(\gamma_3) = \int_0^{2\pi} |\gamma'_3(t)| dt$$

= $\int_0^{2\pi} 2\pi \left| \sin(1/t) - \frac{\cos(1/t)}{t} \right| dt$
 $\ge 2\pi \int_0^{2\pi} \left| \frac{\cos(1/t)}{t} \right| dt - 4\pi^2$
= $2\pi \int_{\frac{1}{2\pi}}^{\infty} \left| \frac{\cos(u)}{u} \right| du - 4\pi^2$

Since this last integral diverges, γ_3 is not rectifiable.

Exercise 6.19 This follows from the fact that ϕ has a continuous 1-1 inverse. For the rectifiability, apply the change of variables theorem.

Extra problem 1. Assume f is not continuous at $x_0 \in (a, b)$, i.e.

 $\exists \varepsilon > 0, \forall \delta > 0, \exists y \in (a, b) \text{ such that } |x_0 - y| \le \delta \text{ and } |f(x_0) - f(y)| \ge \varepsilon.$

Now choose an α with a jump discontinuity of say height 1 at x_0 , e.g. $\alpha(x) = 0$ if $x < x_0$, $\alpha(x) = 1$ if $x > x_0$, and $\alpha(x_0) = 1/2$. Then given any partition P we can calculate

$$U(P, f, \alpha) - L(P, f, \alpha) = \sum_{i=1}^{n} (M_i - m_i) \Delta(\alpha_i)$$

= $\sum_{i=1; i \neq i_0}^{n} (M_i - m_i) \Delta(\alpha_i) + (M_{i_0} - m_{i_0}) \Delta(\alpha_{i_0})$
\ge (M_{i_0} - m_{i_0}) \Delta(\alpha_{i_0}),

where i_0 is the part of the partition containing x_0 . By the assumption on f, we have $M_{i_0} - m_{i_0} \ge \varepsilon$ and by the assumption on α we have $\Delta(\alpha_{i_0}) \ge 1/2$. Hence

$$U(P, f, \alpha) - L(P, f, \alpha) \ge \frac{\varepsilon}{2}$$

for every partition P. Hence $f \notin \mathfrak{R}(\alpha)$.

Extra problem 2. Since f is continuous, Theorem 6.20 tells us that $F(x) = \int_a^x f(t) dt$ is differentiable and F' = f. Now the statement follows by applying the mean value theorem to F.

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