Analysis I (Math 3205) Fall 2020

Book 1

Intermediate Value Theorem If f: [a, 6] -> R is continuous with f(a) < 0 < f(b), then there exists $e \in (a,b)$ such that f(c) = 0. How does anyone prove this? what is your experience with reading writing proofs? (a,f(a)) The theorem boes not hold over Ω .

(a,f(a)) $= x^2 - 2$ $= x^2 - 2$ Solution of fr) = 0 in D the complete statement of the Intermediate Volue Theorem. For all f [a,b] -> R. if I is continuous and f(a) < 0 < f(b), then there exists < \in (a,b) \in \text{such that}

"for al", for every", "for each": Universal quantifiers "there is", "there exists" existential quantifiers For all x there exists y such that x = y. (True in IR) There exists y such that for all x, x < g

Lie There exists y such that for all x, x < g

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Lie There exists y such that exists y such that y = 0. 1 a-8 a a+8 x We say lim fr) = L if the following Note: It doesn't metter condition holds: here shat far is or even shother or not it's defined For all 2 = 0, there exists S > 0 such that If(x)-L|< & whenever 0< |x-a|< 8. f(x) is within & of L x is within & ie. for all 200, there exists 800 such that for ell x, if 0< (x-a)<8, then |f(x)-L|<2.

Lot's prove Kat
$$\lim_{x\to 7} (5x+1) = 11$$
.

Rough sersion: $f(x) = 5x+1$. If we need $f(x)$ to be within 2 of 11, how case does x have to be to 2? $|f(x) - 1| < \xi \iff |L \ge |f(x)| < 1| + \xi \iff |L \ge |f(x)| < 1| +$

4-E <
$$f(x)$$
 < 4+E arbanever 7-S < x < 7+S i.e. $|x-7|$ < S < x < 9(x) < 5+E whenever 1-S' < x < 7+S' i.e. $|x-7|$ < S < 9-2E < $f(x)$ + $g(x)$ < 9+2E whenever $0 < |x-7|$ < min S , S' S

H(x) + $g(x)$ - 9/ < 2E whenever $0 < |x-7|$ < min S , S' S .

Actual (final) proof:
Let $E > 0$. There exists S such that $|f(x) - 4| < \frac{\pi}{2}$ whenever $0 < |x-7| < S$. Also there exists $S' > 0$ such that $|g(x) - 5| < \frac{\pi}{2}$ whenever $0 < |x-7| < S'$. Then $|f(x)| + |g(x)| - 9| < |f(x)| - 4| + |g(x)| - 5| < \frac{\pi}{2} + \frac{\pi}{2} = E$

whenever $0 < |x-7| < S$ min S , S' S .

Note: The triangle inequality says $|a+b| \le |a| + |b|$ for all q , b .

 $|f(x)| + |g(x)| - 9| < |f(x)| - 4 + |g(x)| - 5|$
 $|f(x)| + |g(x)| - 9| < \frac{\pi}{2} + \frac{\pi}{2}$
 $|f(x)| + |g(x)| - 9| < \frac{\pi}{2} + \frac{\pi}{2}$

$$7 = \overline{15} + 2$$

$$00 + 1 = \infty \iff 00 - \infty = 1$$

$$00 + 2 = \infty \iff 00 - \infty = 2$$

$$\lim_{x \to \infty} f(x) = \infty \text{ we are } for all M \text{ there exist N Such that } f(x) > M \text{ observer } x > N$$

$$[N, \infty) = \begin{cases} a \in \mathbb{R} : a > N \end{cases}$$

$$(v, \infty) = \begin{cases} a \in \mathbb{R} : a > N \end{cases}$$

7-2=5 < 7-2=15

0.9999999 ... =

= 0333333...

 $\mp g \cdot g(x) = \begin{cases} x^2 \sin \frac{1}{x}, & \text{if } x \neq 0, \\ 0, & \text{if } x = 0. \end{cases}$ For $\chi \neq 0$, $-1 \leq \sin \frac{1}{4} \leq 1$ $-\chi^2 \leq \chi^2 \sin \frac{1}{\gamma} \leq \chi^2$ g(x) 3 L Why is a continuous at 0? lim g(x) = 0 be cause $-x^2 \leq g(x) \leq x^2$ where $\lim_{x\to\infty} (-x^2) = 0 = \lim_{x\to\infty} x^2$ so we can use the Squeeze Theorem. Sin a $\lim_{x\to\infty} g(x) = 0 = g(0)$, g is continuous at 0.

Is g differentiable at 0? $g'(0) = \lim_{h\to 0} \frac{g(h) - g(0)}{h}$ $g'(0) = \lim_{h\to 0} \frac{g(h) - g(0)}{h}$ g(a) = lim g(a+h) -g(a) = lim h sin h = 0 hsin $f \leq |h|$ wherever $h \neq 0$ $-1 \leq \sin \frac{1}{h} \leq |h|$ $-|h| \leq h \sin \frac{1}{h} \leq |h|$ by the Squeeze Theorem since - (h) \le h:
where lim (h) = 0 = |rim (-(h)) h-20

 $g(x) = \begin{cases} x^{2} \sin \frac{1}{x}, & \text{if } x \neq 0; \\ 0, & \text{if } x = 0. \end{cases}$ $g(x) = \begin{cases} 2x \sin \frac{1}{x} - u \sin \frac{1}{x}, & \text{if } x \neq 0; \\ 0, & \text{if } x = 0. \end{cases}$ - Uses the chain rule and the product rule If $x \neq 0$, $g(x) = x^2(\cos \frac{1}{x})(-\frac{1}{x^2}) + 2x \sin \frac{1}{x} = 2x \sin \frac{1}{x} - \cos \frac{1}{x}$ Note: 9 is differentiable (ix. everywhere on its domain which is R). It is not possible to evaluate g'ro sing the chair rule, product rule, rales for derivatives of poner functions and trig functions, etc. lim g'(x) does not exist. So g' is not continuous at 0 x70 x70 Example of a function which is differentiable (not not twice differentiable: g(x) as above; also $W(x) = x|x| = \int x^2$, if x > 0.

(hech: w'(x) = 2|x| w''(0) does not exist. w is continuously differentiable but not w''(0)w is continuously differentiable but not \\w' twice differentiable.

("= ("(R) is the set of functions R -> R which are continuously a times differentiable. Hierarchy of Smoothness Continuous what is an example of a func differentiable what is an example of a func continuously differentiable | but not a twice differentiable | Find f: R-> R continuously differentiable ? Find f: R-> R what is an example of a function that is twice differentiable but not continuously twice differentiable? Find f: R-> R such that f" is defined everywhere but f'is not continuous. $\lim_{x\to 0} f(x) = \lim_{x\to 0} x \left(\ln |x| - 1 \right) = 0$ $\lim_{x\to 0} f(x) = \lim_{x\to 0^+} x \left(\ln x - 1 \right) = \lim_{x\to 0^+} \frac{\ln x - 1}{x} = \lim_{x\to 0^+} \frac{\frac{1}{1}}{x^2}$ $= \lim_{x\to 0^+} (-x) = 0$

f is now continuous; is it differentiable?

$$f'(0) = \lim_{h \to 0} \frac{f(h) - f(0)}{h} = \frac{h(\ln |h| - 1) - 0}{h} = \lim_{h \to 0} (\ln |h| - 1)$$

so this function is not differentiable

$$V(x) = \sin \frac{1}{x^2 + 1} \quad \text{is } c^{\infty} \quad \text{i.e. } V \in C^{\infty}(R) \quad \text{(this function is infinitely bifferentiable on all of } R)$$

$$V(x) = \cos \frac{1}{x^2 + 1} \quad (x^2 + 1) \quad 0 - 1 \cdot 2x \quad = -2x \quad \cos \frac{1}{1 + x^2}$$

If we continue taking higher and higher order derivatives, every $V^{(n)}(x)$ has terms of the form polynomial in $x \in S_{n}(\frac{1}{x^2 + 1})$

$$R(x) = (x^2 \sin \frac{1}{x}, \text{ if } x \neq 0;$$

If $x \neq 0$, $R'(x) = 3x^2 \sin \frac{1}{x} + x^3 (65 \frac{1}{x})(-\frac{1}{x^2}) = 3x^2 \sin \frac{1}{x} - x \cos \frac{1}{x}$

$$R'(\delta) = \lim_{h \to 0} \frac{R(h) - R(0)}{h} = \lim_{h \to 0} \frac{h^2 \sin \frac{1}{h} = 0}{h}$$

$$R'(x) = \int 3\pi^2 \sin \frac{1}{x} - x \cos \frac{1}{x}, \quad \text{if } x \neq 0; \quad \text{(see Tuesday's class)}$$

$$R''(x) = \int 0 x \sin \frac{1}{x} + 3x^2 \cos \frac{1}{x} \left(\frac{1}{x^2}\right) - \cos \frac{1}{x} + x \sin \frac{1}{x} \left(\frac{1}{x^2}\right)$$

$$= \int 0 x \sin \frac{1}{x} + 3x^2 \cos \frac{1}{x} \left(\frac{1}{x^2}\right) - \cos \frac{1}{x} + x \sin \frac{1}{x} \left(\frac{1}{x^2}\right)$$

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$$= \int 0 x \sin \frac{1}{x} - 4 \cos \frac{1}{x} - \frac{1}{x} \sin \frac{1}{x} + x \sin \frac{1}{x} \left(\frac{1}{x^2}\right)$$

$$= \int 0 x \sin \frac{1}{x} - 4 \cos \frac{1}{x} - \frac{1}{x} \sin \frac{1}{x} + x \sin \frac{1}{x} \left(\frac{1}{x^2}\right)$$

$$= \int 0 x \sin \frac{1}{x} - 4 \cos \frac{1}{x} - \frac{1}{x} \sin \frac{1}{x} - x \cos \frac{1}{x} - x$$

$$S'(x) = \lim_{h \to 0} \frac{S(x+h) - S(x)}{h}$$
If $\alpha > 0$, $S(x) = x^3$, $S'(x) = 3x^2$, $S'(x) = 6x$.

If $x = 0$, $S(x) = -x^3$, $S'(x) = -3x^2$, $S''(x) = -6x$.

$$S'(0) = \lim_{h \to 0} \frac{1}{h} = 0$$
Note that $S(x) = 3x(x)$ for all x . So S' is Gordinature i.e. S is Gordinaturely differentiable ($S \in C'(R)$).

$$S''(0) = \lim_{h \to 0} \frac{S'(h) - S'(0)}{h} = \lim_{h \to 0} \frac{3h(h) - 0}{h} = \lim_{h \to 0} \frac{3h(h) - 0}{h} = 0$$
Note: $S''(x) = G[x]$ for all x

Tay $S(x) = x^2 |x|$

Try
$$B(x) = \begin{cases} x^4 \sin \frac{1}{x}, & \text{if } x \neq 0; \\ 0, & \text{if } x = 0 \end{cases}$$

B'(x) \(\text{if } \frac{1}{x} \)

For $x \neq 0$, $B'(x) = 4x^3 \sin \frac{1}{x} + x^4 \left(\cos \frac{1}{x} \right) \left(-\frac{1}{x^2} \right) = 4x^3 \sin \frac{1}{x} - x^2 \cos \frac{1}{x}$

B'(x) = $12x^2 \sin \frac{1}{x} + 4x^2 \cos \frac{1}{x} \left(-\frac{1}{x^2} \right) - 2x \cos \frac{1}{x} - x^2 \left(-\sin \frac{1}{x} \right) \left(-\frac{1}{x^2} \right)$

B'(0) = $\lim_{h \to 0} \frac{1}{h} = \lim_{h \to 0} \frac{1}{h} = 0$
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 \lim

Conde (other approximation): ex 21 for x 20.

Tangent line approximation: (15t order approximation) Tay (or polynomial $T_{\kappa}(x) = 1 + x + \frac{\alpha^2}{5} + \frac{x^3}{5} + \frac{x^4}{5} + \frac{x^2}{5} + \frac{$ For a general function f & C. the Taylor polynomial of degree n is $T_n(x) = f(0) + f'(0)x + f''(0)x^2 + \cdots + f^{(n)}(0)x^n$ n! = |x2x3x ... xn.

$$f''(x) = \frac{(1+2x)^4}{(1+2x)^3} \frac{(1+2x)^4}{(1+2x)^3} = \frac{(1+2x)^4}{(1+2x)^4}$$
The Taylor series for f centrul at f is
$$T(x) = \frac{(1+2x)^4}{(1+2x)^5} = \frac{(1+2x)^4}{(1+2x)^4}$$

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Note: 1-x = 1+x + x2+x3+x4+... (geometric series)

1/0)=0

P10) = 1

f"(0) = - 4

早"(0) = 24

etc.

Eq. $f(x) = \frac{x}{1+2x}$ $f'(x) = \frac{(1+2x)(1-x)^2}{(1+2x)^2}$

 $f''(x) = (1+2x)^2 \cdot 0^2 \cdot 1 \cdot 2(1+2x) \cdot 2 = -4$

$$\frac{1}{1-x} = 1 + \chi + \chi^{2} + \chi^{3} + \chi^{4} + \dots$$
 [geometric series] This converges for $|x| < 1$.

$$\frac{1}{1+2x} = 1 - 2x + 4x^{2} - 8x^{3} + 16x^{4} - 32x^{5} + \dots$$
 (converges for $|-2x| < 1$ i.e. $|x| < \frac{1}{2}$)

$$\frac{x}{1+2x} = x - 2x^{2} + 4x^{3} - 8x^{4} + 16x^{5} - 32x^{6} + \dots$$
 (converges for $|x| < \frac{1}{2}$)

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Retrio Test.

Another example: $x^{2} \sin x = x^{2} \left(x - \frac{x^{3}}{6} + \frac{x^{5}}{120} - \frac{x^{4}}{5040} + \dots \right)$

$$= x^{3} - \frac{x^{5}}{6} + \frac{x^{7}}{120} - \frac{x^{4}}{5040} + \dots$$
 for all x

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$$E(x) = \begin{cases} e^{-\frac{1}{x^2}}, & \text{if } x \neq 0, \\ 0, & \text{if } x = 0. \end{cases}$$

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$$= \begin{cases} e^{-\frac{1}{x^2}}, & \text{if$$

$$= \frac{(4-6x^2)e^{-1/x^2}}{6x^5}$$

$$= \frac{x^6(-12x) + (4-6x^2)x^3 \cdot 2 - (4-6x^2)6x^5}{6x^5} e^{-1/x^2}$$

 $= \frac{\chi^{3}(-12\chi) - (4-6\chi^{2}) \cdot 2 - (4-6\chi^{2}) \cdot 6\chi^{2}}{\chi^{9}} = 1/\chi^{2}$

We have seen this by computer for
$$x=0,1,2,3$$
.

How do we know the derivatives of E all have this form?

Proof For each NZO we have a statement about $E^{(n)}(x)$ having a given form.

Since $E(x) = e^{-\frac{1}{2}x^{2}}$ the oth derivative $E^{(n)}(x) = E(x)$ has the required form with $f_{n}(x) = 1$.

Now assuming $E^{(n)}(x) = \frac{f_{n}(x)}{x^{3n}} e^{-\frac{1}{2}x^{2}} = \frac{f_{n}(x)e^{-\frac{1}{2}x^{2}}}{x^{3n}}$, then

$$E^{(n+1)}(x) = \frac{x^{3n}}{x^{3n}} \left(f_{n}'(x)e^{-\frac{1}{2}x^{2}} + f_{n}(x) \cdot 2e^{-\frac{1}{2}x^{2}} \right) - f_{n}(x)e^{-\frac{1}{2}x^{2}} \cdot 3nx^{3n-1}$$

$$= x^{3}f_{n}'(x) + (2-3nx^{2})f_{n}(x) = -\frac{1}{2}x^{2}$$

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$$= x^{3}f_{n}'(x) + (2-3nx^{2})f_{n}(x) = -\frac{1}{2}x^{2}$$

 $E^{(n)}(x) = \frac{f_n(x)}{x^{3n}} e^{-1/x^2}$ when $x \neq 0$, for some $f_n(x) \in \mathbb{R}[x]$.

Note: $f_{n+1}(x) = x^3 f'_n(x) + (2-3nx^2) f_n(x) \in \mathbb{R}[x]$

Next find
$$E^{(n)}(0)$$
 for $n = 0, 1, 2, 3, \cdots$, also by induction.
 $E^{(0)}(0) = E(0) = 0$ bey definition.
Now assuming $E^{(n)}(0) = 0$ for some $n \ge 0$, we must conclude also $E^{(n+1)}(0) = 0$.
 $E^{(n+1)}(0) = 0$.
 $E^{(n)}(h) - E^{(n)}(0) = \lim_{h \to 0} \frac{E^{(n)}(h)}{h}$
 $= \lim_{h \to 0} \frac{f_n(h)}{h^{2n+1}} = \frac{f_n(0)}{h^{2n+1}} = \frac{f_n(0)}{h^{2n+1$

$$E^{(n)}(x) = \begin{cases} \frac{f_n(x)}{x^{2n}} e^{-t/x^2}, & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$
So the Teylor polynomial of $E(x)$ of order n centered at 0 is
$$T_n(x) = E(0) + E'(0)x + \frac{E''(0)}{2}x^2 + \frac{E''(0)}{2}x^2 + \dots + \frac$$

Review Decimals
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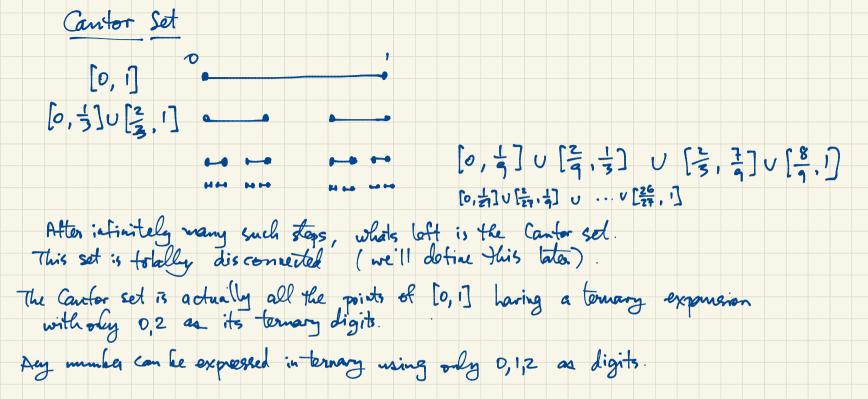
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Divension Scaling by factor 3 in every direction results in 9 copies has diversion 2. of the original region. Scaling our rectangle by results in l'apies of the original rectangle. Same for a triangular region.