



## 2 More on Convex Functions

**Definition 2.1.** Let  $f : I \rightarrow \mathbb{R}$  where  $I$  is an interval. Then  $f$  is a convex function if

$$f(tx + (1-t)y) \leq tf(x) + (1-t)f(y)$$

for all  $x, y \in I$  and  $t \in [0, 1]$

**Theorem 2.2.** Suppose  $f : I \rightarrow \mathbb{R}$  is twice-differentiable on an open intervals. Then  $f$  is convex on  $I$  if and only if  $f'' \geq 0$  on  $I$ .

### Quick Practice

- Let  $p > 0$ . Define  $f(x) := x^p$  on  $(0, \infty)$ . Find all values of  $p$  such that  $f$  is convex on  $(0, \infty)$

**Solution.** Consider the second derivatives:  $p \geq 1$ . It is concave for  $p \in (0, 1]$ .

- Let  $f : [0, \infty) \rightarrow \mathbb{R}$  be a continuous function.

(a) Show that  $f$  is convex on  $[0, \infty)$  if it is convex on  $(0, \infty)$

(b) Suppose  $f$  is convex, increasing on  $[0, 1]$ . Define  $g : \mathbb{R} \rightarrow \mathbb{R}$  by  $g(x) := f(|x|)$ . Show that  $g$  is a convex function.

(c) Let  $p \geq 1$ . Show that  $g(x) := |x|^p$  is convex on  $\mathbb{R}$  but is not differentiable on  $\mathbb{R}$  in general.

(d) Let  $p \in (0, 1)$ . Show that  $g(x) := |x|^p$  is a concave function on  $[0, \infty)$ , that is,  $g(tx + (1-t)y) \geq tg(x) + (1-t)g(y)$  for all  $x, y \in [0, \infty)$  and  $t \in [0, 1]$ . Is it true that  $g$  is concave on  $\mathbb{R}$ ?

**Solution.** (a). Let  $a_n \rightarrow 0$  with  $a_n \neq 0$  and let  $y \in (0, \infty)$ . Let  $t \in [0, 1]$ . Then we have  $f(ta_n + (1-t)y) \leq tf(a_n) + (1-t)f(y)$ . Putting  $n \rightarrow \infty$  together with the continuity of  $f$ , it is clear that  $f$  is convex on  $[0, \infty)$ . (b). Let  $x, y \in \mathbb{R}$  with  $t \in [0, 1]$ . Then

$$g(tx + (1-t)y) = f(|tx + (1-t)y|) \leq f(t|x| + (1-t)|y|) \leq tf(|x|) + (1-t)f(|y|) = tg(x) + (1-t)g(y)$$

in which the first inequality uses the fact that  $f$  is increasing.

(c) follows from Q1 and 2c directly. (d). The first part follows from the second derivative test for concavity. For the second part,  $g$  is not concave on  $\mathbb{R}$ . It is evident by look at the graph.

- In this exercise, we would be showing the Hölder's inequality: that is, let  $p, q \geq 1$  be having the property that  $p^{-1} + q^{-1} = 1$  (we say that  $p, q$  are conjugate exponents of each other). Then for all finite list of real numbers  $(x_i)_{i=1}^k$  and  $(y_i)_{i=1}^k$ , we have

$$\sum_{i=1}^k |x_i y_i| \leq \left( \sum_{i=1}^k |y_i|^p \right)^{1/p} \left( \sum_{i=1}^k |x_i|^q \right)^{1/q}$$

Observe that this is a generalization to the Cauchy-Schwarz inequality where  $p = q = 2$ .

(a) Show that  $x \mapsto \exp(x)$  is a convex function on  $\mathbb{R}$ .

(b) Using the above convexity, show that for all  $r, s \geq 0$  and  $p, q \geq 1$  with  $p^{-1} + q^{-1} = 1$ , we have

$$rs \leq \frac{r^p}{p} + \frac{s^q}{q}$$

This is called the Young's inequality.

(c) Prove the Hölder's inequality.

(Hint: Consider the **normalized** case first, that is, the case where  $\sum_{i=1}^k |x_i|^p = \sum_{i=1}^k |y_i|^q = 1$ )

**Solution.** (a). Consider the 2nd derivative. (b). The case for  $r = 0$  or  $s = 0$  is trivial. Suppose  $r, s > 0$ . Then  $r^p, s^q > 0$ . Find  $x_1, x_2$  such that  $\exp(x_1) = r^p$  and  $\exp(x_2) = s^q$ . Take  $t = 1/p$ . Then  $\exp(tx_1 + (1-t)x_2) \leq t \exp(x_1) + (1-t) \exp(x_2)$ , which gives the Young's inequality.

(c). The normalized case is easy. For the general case, suppose  $x, y \neq 0 \in \mathbb{R}^k$ . Consider  $x' := x/\|x\|_p$  and  $y' := y/\|y\|_q$  where  $\|x\|_s := (\sum_{i=1}^k |x_i|^s)^{1/s}$  for  $s \geq 1$  and  $x \in \mathbb{R}^k$ . Applying the normalized case to  $x', y'$  yields the answer.

4. This is a follow-up to Question 3. Let  $k \in \mathbb{N}$  and  $p \geq 1$ . Let  $x = (x_1, \dots, x_k) \in \mathbb{R}^k$ . We can define  $\|x\|_p := (\sum_{i=1}^k |x_i|^p)^{1/p}$ , called the  $p$ -norm of  $x$ . We are going to show that  $\|\cdot\|_p$  satisfy the triangle inequality.

- (a) Show that for all  $\alpha \in \mathbb{R}$ , we have  $\|\alpha x\|_p = |\alpha| \|x\|_p$  for all  $x \in \mathbb{R}^k$ .  
 (b) Show that  $\|x\|_p = 0$  if and only if  $x = 0$ .  
 (c) Using the Hölder's inequality, show that  $\|x + y\|_p \leq \|x\|_p + \|y\|_p$  for all  $x, y \in \mathbb{R}^k$ , that is, write  $x = (x_1, \dots, x_k)$  and  $y = (y_1, \dots, y_k)$ , then we have

$$\left(\sum_{i=1}^k |x_i + y_i|^p\right)^{1/p} \leq \left(\sum_{i=1}^k |x_i|^p\right)^{1/p} + \left(\sum_{i=1}^k |y_i|^p\right)^{1/p}$$

(Hint: Write  $|x_i + y_i|^p = |x_i + y_i|^{p-1} |x_i + y_i|$  and try to see what the conjugate exponent of  $p$  is)

**Solution.** (a) and (b) are standard. (c) basically follows from the hint. Observe that  $|x_i + y_i|^p \leq |x_i + y_i|^{p-1} |x_i| + |x_i + y_i|^{p-1} |y_i|$ . Therefore by Hölder's inequality, we have

$$\sum |x_i + y_i|^p \leq \left(\sum |x_i + y_i|^{(p-1)q}\right)^{1/q} \left(\sum |x_i|^p + \sum |y_i|^p\right)$$

where  $(p-1)q = p$ . The result follows by dividing both sides by  $(\sum |x_i + y_i|^{(p-1)q})^{1/q}$

5. This is independent to Q4 but we are making use of the notations there. We are giving a proof for the triangle inequality of  $p$ -norms *without* using the Hölder's inequality for  $p \geq 1$ .

- (a) Let  $x, y \in \mathbb{R}^k \setminus \{0\}$ . Suppose  $\|x\|_p + \|y\|_p = 1$ . Show that there exists  $X, Y \in \mathbb{R}^k$  with  $\|X\|_p = \|Y\|_p = 1$  and  $\lambda \in [0, 1]$  such that  $x = \lambda X$  and  $y = (1 - \lambda)Y$ .  
 (b) Show the triangle inequality for the case where  $\|x\|_p + \|y\|_p = 1$ .  
 (c) Show the general triangle inequality.  
 (d) (Reverse triangle inequality). Suppose  $p \in (0, 1)$ . Let  $x, y \in \mathbb{R}^k$  be with non-negative entries, that is, we have  $x_i, y_i \geq 0$  for all  $i = 1, \dots, k$ . Then the reverse triangle inequality holds:

$$\left(\sum_{i=1}^k (x_i + y_i)^p\right)^{1/p} \geq \left(\sum_{i=1}^k x_i^p\right)^{1/p} + \left(\sum_{i=1}^k y_i^p\right)^{1/p}$$

**Solution.** (a) is easy and (b) follows directly from convexity. For (c). Suppose  $x, y \in \mathbb{R}^k$ . Define  $x' := x/(\|x\|_p + \|y\|_p)$  and  $y' := y/(\|x\|_p + \|y\|_p)$ . Then the result follows from applying part (b) on  $x', y'$ . For (d), it is simply that convexity is replaced by concavity. Non-negative entries are considered because  $x \mapsto |x|^p$  is concave on the non-negative entries only but not the whole real line.

6. Fix  $k \in \mathbb{N}$ . Let  $x \in \mathbb{R}^k$ . Let  $p > 0$ . We define  $\|x\|_p := (\sum_{i=1}^k |x_i|^p)^{1/p}$ .

- (a) Let  $x \in (0, 1)$ . Show that  $x^p \leq x^q$  for all  $p \geq q > 0$ .  
 (b) Show that for all  $x \in \mathbb{R}^k$ , we have  $\|x\|_p \leq \|x\|_q$  for all  $p \geq q > 0$ .  
 (Hint: Consider the case  $\|x\|_q = 1$  first.)

**Solution.** (a). Show that  $s \mapsto s^s$  is decreasing by considering derivatives. (b). Suppose  $\|x\|_q = 1$ . Then we can WLOG assume  $x_i < 1$  for all  $i$  (otherwise there would be exactly one entry attaining 1; such case would be trivial). It follows from part (a) that  $|x_i|^p \leq |x_i|^q$  and so  $\|x\|_p \leq 1$ . For the general case, consider  $x' := x/\|x\|_q$  and apply the normalized case.

### 3 Hölder's Continuity and a Nowhere Differentiable Example

**Definition 3.1.** Let  $f : I \rightarrow \mathbb{R}$  be a function on some intervals. Let  $\alpha \in (0, 1]$ . Then we say that  $f$  is  $\alpha$ -Hölder continuous on  $I$  if there exists  $K > 0$  such that  $|f(x) - f(y)| \leq K|x - y|^\alpha$  for all  $x, y \in I$ . Note that  $\alpha = 1$  is equivalent to the Lipschitz condition.

#### Quick Practice (Hard)

- Let  $\alpha > 1$  and  $f : I \rightarrow \mathbb{R}$  be a function that is  $\alpha$ -Hölder continuous. Show that  $f$  is a constant function. This explains why we do not consider  $\alpha > 1$  in the definition of Hölder continuity.

**Solution.** In this case,  $f$  is differentiable with 0 derivatives. It follows from the MVT that  $f$  is a constant.

- Let  $\alpha \in (0, 1]$ . Define  $f(x) := x^\alpha$  on  $[0, \infty)$ .

(a) Show that  $f$  is  $\alpha$ -Hölder continuous on  $[0, \infty)$

(b) Show that  $f$  is not  $\beta$ -Hölder continuous for all  $\beta \neq \alpha$  on  $[0, \infty)$  with  $\beta \in (0, 1]$ .

(c) Show that  $f$  is  $\beta$ -Hölder continuous for all  $0 < \beta \leq \alpha$  on  $A \subset [0, \infty)$  where  $A$  is bounded.

**Solution.** (a). We have to show that  $x^\alpha - y^\alpha \leq (x - y)^\alpha$  for  $\alpha \in (0, 1]$  and  $x > y \geq 0$ . Take  $z := (x - y, y) \in \mathbb{R}^2$ . Then it follows from convexity results that  $\|z\|_1 \leq \|z\|_\alpha$ . This implies that  $|x - y| + |y| \leq ((x - y)^\alpha + y^\alpha)^{1/\alpha}$ . The result follows as  $x > y \geq 0$ . (b). Consider  $x_n := n$  and  $x_n := 1/n$  with  $y := 0$  for  $\beta < \alpha$  and  $\beta > \alpha$  respectively. (c). Note that  $|x - y|^\alpha = |x - y|^{\alpha - \beta} |x - y|^\beta \leq (2 \sup(A))^{\alpha - \beta} |x - y|^\beta$  as  $\alpha - \beta \geq 0$ .

- Let  $f : I \rightarrow \mathbb{R}$  be a function over some interval  $I$ .

(a) Show that  $f$  is uniformly continuous if  $f$  is  $\alpha$ -Hölder continuous for some  $\alpha \in (0, 1]$ .

(b) Show that the converse is not true: there exists a uniformly continuous function that is *not*  $\alpha$ -Hölder continuous for all  $\alpha \in (0, 1]$ .

(Hint: Consider  $f : [0, 1/2] \rightarrow \mathbb{R}$  defined by  $f(x) := 1/\log(x)$  for  $x > 0$  with  $f(0) := 0$ )

**Solution.** (a) is easy. (b). Use L'Hospital Rule.

- Let  $f : [0, 1] \rightarrow \mathbb{R}$  be a function. We say that  $f$  is locally  $\alpha$ -Hölder continuous ( $\alpha \in (0, 1]$ ) at  $x \in [0, 1]$  if there exists  $r > 0$  such that  $f|_{B_r(x) \cap [0, 1]}$  is  $\alpha$ -Hölder continuous. We use the term *locally Lipschitz* for the case  $\alpha = 1$ .

(a) Show that  $f$  is a Lipschitz function on  $[0, 1]$  if and only if  $f$  is locally Lipschitz at  $x$  for all  $x \in [0, 1]$ .

(b) Show that  $f$  is  $\alpha$ -Hölder continuous on  $[0, 1]$  if and only if  $f$  is locally  $\alpha$ -Hölder continuous at  $x$  for all  $x \in [0, 1]$

**Solution.** (a) and (b) are similar: make use of the compactness property of  $[0, 1]$ . For (a). ( $\Leftarrow$ ). Note that  $[0, 1] \subset \bigcup_x B_r(x)$  is an open cover. Therefore, there exists  $x_1, \dots, x_n$  such that  $[0, 1] \subset \bigcup_{i=1}^n B_r(x_i)$ . Next let  $x, y \in [0, 1]$ . Then there exists a path  $t_0, \dots, t_k$  with  $t_0 := x$  to  $t_k := y$  with  $t_i, t_{i-1} \in B_r(x_j)$  for some  $1 \leq j \leq n$  and length  $k \leq n$ . (Otherwise there would be contradiction to connectedness of intervals). It then follows from triangle inequality that  $|f(x) - f(y)| \leq n \max_i \text{Lip}(f|_{B_r(x_i)}) |x - y|$  where  $\text{Lip}$  denotes the Lipschitz constant.

- Let  $f : [0, 1] \rightarrow \mathbb{R}$  be a function with  $f(0) = f(1)$ . Then we call  $\bar{f} : \mathbb{R} \rightarrow \mathbb{R}$  the periodic extension of  $f$  if  $\bar{f}(t + n) = f(t)$  for all  $t \in [0, 1]$  and  $n \in \mathbb{Z}$ .

(a) (20-21 2050 Rev. Exercise) Suppose  $f$  is continuous. Show that the periodic extension  $\bar{f}$  is uniformly continuous.

(b) Suppose  $f$  is  $L$ -Lipschitz. Show that the extension  $\bar{f}$  is also  $L$ -Lipschitz. ( $f$  is  $L$ -Lipschitz if  $|f(x) - f(y)| \leq L|x - y|$  for all possible  $x, y$ )

(c) Suppose  $f$  is  $\alpha$ -Hölder continuous with  $\alpha \in (0, 1]$ . Is it true that the periodic extension  $\bar{f}$  is also  $\alpha$ -Hölder continuous?

**Solution.** All share similar techniques. Please refer to the quoted Exercise for part (a) and Q4.

6. (Very challenging). Let  $f : [0, 1] \rightarrow \mathbb{R}$  be a function defined by  $f(x) := \begin{cases} 0 & x = n/2, n \in \mathbb{Z} \text{ is even} \\ 1 & x = n/2, n \in \mathbb{Z} \text{ is odd} \end{cases}$  and extending linearly in between. Let  $f_1 : \mathbb{R} \rightarrow \mathbb{R}$  be the periodic extension of  $f$  to  $\mathbb{R}$ . It is not hard to see that  $f_1$  is given by the same defining formula as  $f$  (with a different domain). Now define for all  $k \in \mathbb{N}$  that  $f_k(t) := 2^{-k+1} f_1(2^{k-1}t)$  for all  $t \in \mathbb{R}$ .

(a) Show and convince yourself that for all  $k \in \mathbb{N}$ , we have

$$f_k(x) := \begin{cases} 0 & x = n/2^k, n \in \mathbb{Z} \text{ is even} \\ 2^{-k+1} & x = n/2^k, n \in \mathbb{Z} \text{ is odd} \end{cases}$$

with other values given by the linear extensions between the defined dyadic points.

- (b) Show that for all  $k \in \mathbb{N}$ ,  $f_k$  consists of straight lines of slopes  $\pm 1$  with horizontal length  $1/2^k$ . Furthermore,  $f_k$  are periodic with period  $1/2^{k-1}$ .
- (c) Fix  $x \in \mathbb{R}$ . Note that  $f_k(x) \geq 0$  for all  $k \in \mathbb{N}$ . Define  $F(x) := \sum_{i=1}^{\infty} f_i(x) := \lim_n \sum_{i=1}^n f_i(x) \in [0, \infty]$ . Show that for all dyadic number  $x \in \mathbb{R}$  (that is,  $x = k/2^m$  for some  $k \in \mathbb{Z}$  and  $m \in \mathbb{N}$ ) we have that  $F(x)$  is a finite sum. Moreover, show that  $F(x) < \infty$  for all  $x \in \mathbb{R}$ .
- (d) Show that for all  $x \in \mathbb{R}$  and  $k \in \mathbb{N}$ , there exists  $h_k \in \{\pm 1/2^{k+1}\}$  such that  $|f_k(x + h_k) - f_k(x)| = |h_k|$  with additional facts that
- $|f_i(x + h_k) - f_i(x)| = |h_k|$  for all  $i \leq k \in \mathbb{N}$ .
  - $|f_i(x + h_k) - f_i(x)| = 0$  for all  $i \geq k + 2 \in \mathbb{N}$ .
- (e) Show that  $F(x) := \sum_{i=1}^{\infty} f_i(x)$  is nowhere differentiable on  $\mathbb{R}$ , that is,  $F$  is not differentiable for all  $x \in \mathbb{R}$ .
- (f) (Hard) Show that  $F$  is not Lipschitz but  $F$  is  $\alpha$ -Hölder continuous for all  $\alpha \in (0, 1)$ .

**Solution.** Please refer to Appendix E of the textbook for part (a) to (e). We give only the solution to (f). Note that one should have shown also in part (e) that  $F$  is not Lipschitz. It remains to show that  $F$  is  $\alpha$ -Hölder continuous for all  $\alpha \in (0, 1)$ . Note that by Question 4, 5, it suffices to show that  $F$  is locally  $\alpha$ -Hölder continuous on  $[0, 1]$ . To this end, let  $\alpha \in (0, 1)$ . Let  $x \in [0, 1]$  and  $h \in (0, 2^{-4})$ . Suppose also that  $x + h \in [0, 1]$ . We want to show that there exists  $K > 0$  independent of  $h$  such that  $|F(x + h) - F(x)| \leq K|h|^\alpha$ . To proceed, define  $n := \min\{j \in \mathbb{N} : h > 1/2^{j+2}\} \geq 2$ . Then  $2^{-(n+2)} \leq h \leq 2^{-(n+1)}$ . Note that  $2^{-(n+1)}$  is the horizontal length of the lines of the graph of  $f_n$ . It follows that we have

$$\begin{aligned} |F(x + h) - F(x)| &\leq \sum_{i=1}^{\infty} |f_i(x + h) - f_i(x)| = \sum_{i=1}^n |f_i(x + h) - f_i(x)| + \sum_{i>n} |f_i(x + h) - f_i(x)| \\ &\leq \sum_{i=1}^n 1 \cdot h + \sum_{i>n} \frac{1}{2^i} + \frac{1}{2^i} = nh + 2 \cdot 2^{-n} \end{aligned}$$

in which we have used the fact that  $f_i$  are 1-Lipschitz. Notice that from  $2^{-(n+2)} \leq h \leq 2^{-(n+1)}$  we have  $2^{-n} \leq 4h$  and  $2h \leq 2^{-n}$ . From the latter we also have  $n \leq -1 - \log_2 h$ . It follows that we have

$$|F(x + h) - F(x)| \leq nh + 2 \cdot 2^{-n} \leq (8 + n)h \leq (7 - \log_2 h)h = (7 - \log_2 h)h^{1-\alpha} \cdot h^\alpha$$

Note that the expression  $(7 - \log_2 h)h^{1-\alpha}$  is bounded by 1 as long as  $h$  is small enough since  $\lim_{h \rightarrow 0^+} (7 - \log_2 h)h^{1-\alpha} = 0$  by the L'Hospital Rule. It follows that  $F$  is locally  $\alpha$ -Hölder continuous for all  $x \in [0, 1]$  by considering a small enough neighborhood (with diameter  $2^{-4} > h > 0$  small enough such that  $(7 - \log_2 h)h^{1-\alpha} \leq 1$ ), which is independent of the point.

7. This is a follow-up to Question 6. Using the same periodic function  $f_1$  defined in the previous question, we define  $g_k(t) := a^{k-1} f_1(2^{k-1}(t))$  for all  $t \in \mathbb{R}$  where  $a \in (0, 1)$  with  $2a > 1$ . Define  $G(t) := \sum_{i=1}^{\infty} g_i(t)$ .
- Show that  $G$  is well-defined,
  - Show that  $G$  is nowhere differentiable.
  - Show that  $G$  is  $\alpha$ -Hölder continuous with  $\alpha = -\log_2(a)$

**Solution.** All are similar to Q6.