SUGGESTED SOLUTIONS TO HOMEWORK 2

Exercise 1 (6.2.14). Let I be an interval and let $f: I \to \mathbb{R}$ be differentiable on I. Show that if the derivative f' is never 0 on I, then either f'(x) > 0 for all $x \in I$ or f'(x) < 0 for all $x \in I$.

Proof. Since f' is never 0 on I, let us further assume there exist $a < b \in I$ such that f'(a) < 0 < f'(b), then by Darboux's Theorem, there exists $c \in (a, b)$ such that f'(c) = 0, which is a contradiction. Therefore either f'(x) > 0 for all $x \in I$ or f'(x) < 0 for all $x \in I$.

Exercise 2 (6.2.16). Let $f: (0,\infty] \to \mathbb{R}$ be differentiable on $(0,\infty)$ and assume that $f'(x) \to b$ as $x \to \infty$.

- (a) Show that for any h > 0, we have $\lim_{x \to \infty} \frac{f(x+h) f(x)}{h} = b$.
- (b) Show that if $f(x) \to a$ as $x \to \infty$, then b = 0.
- (c) Show that $\lim_{x \to \infty} \frac{f(x)}{x} = b$.

Proof. (a) Given $\epsilon > 0$, there exists A > 0 such that for x > A, we have

$$|f'(x) - b| < \epsilon.$$

Therefore for any h > 0, let x > A, then by Mean Value Theorem, there exists $x_h \in (x, x+h)$ such that

$$\left|\frac{f(x+h) - f(x)}{h} - b\right| = |f'(x_h) - b| < \epsilon,$$

(b) Assume that $b \neq 0$ and let $\epsilon < \frac{|b|}{2}$, then there exists $A_1 > 0$ such that for $x > A_1$, we have

$$|f'(x) - b| < \frac{|b|}{2},$$

which implies

$$|f'(x)| > \frac{|b|}{2},$$

for $x > A_1$. Since $\lim_{x \to \infty} f(x) = a$, then there exist $A_2 > 0$ such that for $y > x > A_2$, we have

$$|f(x) - f(y)| < \epsilon.$$

Let $x > \max\{A_1, A_2\}$ and y = x + 1, By Mean Value Theorem, there exists $x_0 \in (x, x + 1)$ such that

$$|f'(x_0)| < \epsilon,$$

which is a contradiction. Therefore b = 0.

(c) Given $\epsilon > 0$, let A' > A and $x > \max\{A, \frac{f(A')}{\epsilon}, \frac{f'(x_0)A'}{\epsilon}\}$, then by Mean Value Theorem, there exists $x_0 \in (A', x)$ such that

$$f(x) - f(A') = f'(x_0)(x - A')$$

therefore

$$\left|\frac{f(x)}{x} - b\right| \le \left|\frac{f(A')}{x}\right| + \left|f'(x_0) - b\right| + \left|\frac{f'(x_0)A'}{x}\right| < 3\epsilon,$$

which implies $\lim_{x \to \infty} \frac{f(x)}{x} = b$.

Exercise 3 (6.3.1). Suppose that f and g are continuous on [a, b], differentiable on (a, b), that $c \in [a, b]$ and $g(x) \neq 0$ for $x \in [a, b]$, $x \neq c$. Let $A := \lim_{x \to c} f$ and $B := \lim_{x \to c} g$, and if B = 0, and $\lim_{x \to c} \frac{f(x)}{g(x)}$ exists in \mathbb{R} , show that we must have A = 0.

Proof. Interchanging the order of limit and product,

$$\lim_{x \to c} f(x) = \lim_{x \to c} g(x) \cdot \lim_{x \to c} \frac{f(x)}{g(x)} = 0,$$

which implies A = 0.

Exercise 4 (6.3.2). In addition to the preceding exercise, let g(x) > 0 for $x \in [a, b]$, $x \neq c$. If A > 0 and B = 0, prove that we must have $\lim_{x \to c} \frac{f(x)}{g(x)} = \infty$. If A < 0 and B = 0, prove that we must have $\lim_{x \to c} \frac{f(x)}{g(x)} = -\infty$.

Proof. It suffices to prove the first case. For arbitrary C > 0, let $\epsilon < \frac{A}{C+1}$, then there exists $\delta > 0$ such that for $x \in (c - \delta, c + \delta)$, we have

$$|f(x) - A| < \epsilon, \quad |g(x)| < \epsilon,$$

therefore

$$\left|\frac{f(x)}{g(x)}\right| > \frac{A - \epsilon}{\epsilon} > C$$

which implies that $\lim_{x \to c} \frac{f(x)}{g(x)} = \infty$.

Exercise 5 (6.3.4). Let $f(x) := x^2$ for x rational, let f(x) := 0 for x irrational, and let $g(x) := \sin x$ for $x \in \mathbb{R}$. Use Theorem 6.3.1 to show that $\lim_{x \to 0} \frac{f(x)}{g(x)} = 0$. Explain why Theorem 6.3.3 cannot be used.

Proof. Let us first show that f' exists at x = 0. For arbitrary $\epsilon > 0$, let $A < \epsilon$, for |h| < A, if h is rational, we have

$$|\frac{f(h)}{h}| < |h| < \epsilon,$$

if h is irrational, we have

$$|\frac{f(h)}{h}| = 0.$$

Therefore f'(0) = 0. By Theorem 6.3.1, we have $\lim_{x \to 0} \frac{f(x)}{g(x)} = 0$.

It should be noted that Theorem 6.3.3 cannot be used. Because f' does not exists for $x \neq 0$. Indeed, f is not continuous except x = 0.

Exercise 6 (6.3.13). Try to use L'Hospital's Rule to find the limit of $\frac{\tan x}{\sec x}$ as $x \to (\frac{\pi}{2})$. Then evaluate directly by changing to sines and cosines.

Proof. On the one hand, by L'Hospital's Rule,

$$\lim_{x \to (\frac{\pi}{2})^{-}} \frac{\tan x}{\sec x} = \lim_{x \to (\frac{\pi}{2})^{-}} \frac{\sec^2 x}{\sec x \tan x} = \lim_{x \to (\frac{\pi}{2})^{-}} \frac{1}{\sin x} = 1$$

On the other hand,

$$\lim_{x \to (\frac{\pi}{2}) -} \frac{\tan x}{\sec x} = \lim_{x \to (\frac{\pi}{2}) -} \sin x = 1.$$