Problem Set 10, 18.100B/C, Fall 2011

Michael Andrews Department of Mathematics MIT

December 10, 2011

1

Let $K : [0,1]^2 \longrightarrow \mathbb{R}$ and $g : [0,1] \longrightarrow [-1,1]$ be continuous. Then

$$
\left| \int_0^1 K(x, y)g(y)dy - \int_0^1 K(\tilde{x}, y)g(y)dy \right| \leq \int_0^1 |K(x, y) - K(\tilde{x}, y)| |g(y)| dy
$$

$$
\leq \sup_{y \in [0,1]} |K(x, y) - K(\tilde{x}, y)|
$$

Suppose we are given $\epsilon > 0$. Since K is continuous on a compact set K is uniformly continuous. Thus there exists $\delta > 0$ such that

$$
|x - \tilde{x}| < \delta \implies \sup_{y \in [0,1]} |K(x, y) - K(\tilde{x}, y)| < \epsilon,
$$

which shows that the family $\mathcal F$ considered in the question is equicontinuous.

2

Suppose we are given $\epsilon > 0$. Since (f_n) is a sequence of equicontinuous functions there exists a $\delta > 0$ such that for all $n \in \mathbb{N}$,

$$
d(x, y) < \delta \implies d(f_n(x), f_n(y)) < \epsilon/3.
$$

Since K is compact there exists $x_1, \ldots, x_r \in K$ such that

$$
\bigcup_{i=1}^r N_\delta(x_i) = K.
$$

For each $i \in \{1, \ldots, r\}$, $(f_n(x_i))$ converges and is therefore Cauchy. So there exists an $N \in \mathbb{N}$ such that for each $i \in \{1, \ldots, r\}$

$$
n, m \ge N \implies d(f_n(x_i), f_m(x_i)) < \epsilon/3.
$$

Let $x \in K$. Choose $i \in \{1, ..., r\}$ such that $d(x, x_i) < \delta$. Then

$$
n, m \ge N \implies d(f_n(x), f_m(x)) \le d(f_n(x), f_n(x_i)) + d(f_n(x_i), f_m(x_i)) + d(f_m(x_i), f_m(x)) < \epsilon.
$$

Thus

$$
n, m \ge N \implies \sup_{x \in K} d(f_n(x), f_m(x)) \le \epsilon.
$$

This shows that (f_n) converges uniformly by the Cauchy criterion.

3

Let $f : [0,1] \longrightarrow \mathbb{R}$ be continuous and suppose that $\int_0^1 x^n f(x) dx = 0$ for all $n \in \mathbb{N}$. From linearity of the integral we deduce that $\int_0^1 p(x)f(x)dx = 0$ for all polynomials p. Weierstrass' theorem says that we can find a sequence of polynomials (p_n) converging uniformly to f. Since f is bounded $(p_n f)$ converges uniformly to f^2 . Then

$$
\int_0^1 p_n(x)f(x)dx \longrightarrow \int_0^1 f(x)^2 dx
$$

giving $\int_0^1 f(x)^2 dx = 0$. Since f^2 is positive and continuous this implies that $f^2 = 0$ and so $f = 0$.

4

Let X be a metric space with metric d. Fix a point $a \in X$. For $p \in X$ let

$$
f_p(x) = d(x, p) - d(x, a).
$$

 $d(x, p) \leq d(x, a) + d(a, p)$ implies $f_p(x) \leq d(a, p)$ and $d(x, a) \leq d(x, p) + d(a, p)$ implies $-f_p(x) \leq d(x, a) + d(a, a)$ $d(a, p)$ so that $|f_p(x)| \leq d(a, p)$. Similarly, $|f_p(x) - f_p(y)| = |d(x, p) - d(y, p)| \leq d(x, y)$ which implies f_p is continuous. Hence, $f_p \in \mathscr{C}(X)$.

$$
|f_p(x) - f_q(x)| = |d(x, p) - d(x, q)| \le d(p, q) \text{ and } f_p(q) - f_q(q) = d(p, q) \text{ so that } ||f_p - f_q|| = d(p, q).
$$

Y is complete as a closed subset of a complete space.

5

Let

$$
f(x) = \begin{cases} e^{-1/x^2} & \text{when } x \neq 0\\ 0 & \text{when } x = 0 \end{cases}
$$

We may prove by induction that there exists polynomials $p_n(x)$ and integers $r_n \in \mathbb{N}$ such that for $x \neq 0$

$$
f^{(n)}(x) = x^{-r_n} p_n(x) f(x).
$$

Suppose inductively that $f^{(n)}(0) = 0$, where $n \in \mathbb{N} \cup \{0\}$. Then

$$
f^{(n+1)}(0) = \lim_{x \to 0} \frac{f^{(n)}(x) - f^{(n)}(0)}{x} = \lim_{x \to 0} \frac{f^{(n)}(x)}{x} = \lim_{x \to 0} x^{-r_n - 1} p_n(x) f(x) = 0
$$

since exponential decay kills polynomial growth.

6

(The question is wrongly stated.)

Let $f : [0,1]^2 \longrightarrow \mathbb{R}$ be continuous and suppose that $\frac{\partial f}{\partial x} : [0,1]^2 \longrightarrow \mathbb{R}$ exists and is continuous. By definition

$$
\frac{d}{dx} \int_0^1 f(x, y) dy = \lim_{h \to 0} \int_0^1 \frac{f(x+h, y) - f(x, y)}{h} dy
$$

and

$$
\int_0^1 \frac{\partial f}{\partial x}(x, y) dy = \int_0^1 \lim_{h \to 0} \frac{f(x + h, y) - f(x, y)}{h} dy.
$$

Thus in order to prove

$$
\frac{d}{dx} \int_0^1 f(x, y) dy = \int_0^1 \frac{\partial f}{\partial x}(x, y) dy
$$

it is enough to argue that $\frac{f(x+h,y)-f(x,y)}{h}$ converges to $\frac{\partial f}{\partial x}(x,y)$, uniformly in y, as $h \to 0$. This is true because the mean value theorem gives a $\xi_{x,h,y} \in (x-h, x+h)$ such that $\frac{f(x+h,y)-f(x,y)}{h} = \frac{\partial f}{\partial x}(\xi_{x,h,y}, y)$ and because $\frac{\partial f}{\partial x}(x, y)$ is uniformly continuous.