ASSIGNMENT 8

Q3[3 pts] (Exercise 14.3.3 on p. 207.): Let f(x) be a polynomial of degree n. a) What is the maximum number of critical points f(x) can have? For each n, give an example, with proof, of a polynomial having the maximum number for that n. b) Answer the same question with "maximum" replaced by "minimum".

Proof. a) For n > 1, at most, f(x) can have n - 1 critical points. For example, for each n, define f(x) = (x-1)...(x-n); As f(i) = 0 for i = 1, 2, ..., n, by Rolle's rule, $\exists \xi_i \in [i, i+1]$, for i = 1, ..., n-1, such that $f'(\xi_i) = 0$ which completes the proof.

b) If n is odd, then the minimum number of critical points is 0; If n is even, then the minimum number is 1. For example, for n = 2m+1, define $f(x) = x^{2m+1}+x$, then $f'(x) = (2m+1)x^{2m}+1 > 0$ which shows that it has no critical points. For n = 2m, then for $x \to +\infty$ and $x \to -\infty$, f(x) either tends to $+\infty$ or $-\infty$. Then there exists points x_1, x_2 such that $f(x_1) = f(x_2)$, by mean value theory, $\exists \xi \in [x_1, x_2]$ such that $f'(\xi) = 0$. So at least f(x) has one critical points. For example $f(x) = x^{2m}$.

Q6[3 pts](Exercise 15.2.1):

a) Prove that if f'(x) is bounded on a finite interval I, then f(x) is bounded on I. Is it true if "finite" is omitted?

b) Show that the converse is false.

Proof. a) As f(x) is differentiable on I, at least exist $a \in I$ such that f(a) is bounded. Then by mean value theory, for any $x \in I$, exists $c_x \in I$ such that $|f(x)| = |f(a) + f'(c_x)(x-a)| \le |f(a)| + |f'(c_x)||x-a|$, as both f'(x) and I is finite, so f(x) is bounded in I. If the "finite" is omitted, then it is not true. For example, f(x) = x and $I = \mathbb{R}$. b) For example $f(x) = \sqrt{x}$, I=(0,1].

Q8[4 pts](Exercise 16.2.2): Assume f(x) is differentiable on *I*; prove that if f(x) is geometrically convex, then it is convex.

Proof. For any a < b, by definition of geometrical convexity, $\frac{f(x)-f(a)}{x-a} \le \frac{f(b)-f(a)}{b-a}$ for any a < x < b in I. Then

$$\frac{f(x) - f(a)}{x - a} \le \frac{f(b) - f(x)}{b - a} - \frac{f(x) - f(a)}{b - a} \Rightarrow \frac{f(x) - f(a)}{x - a} \le \frac{f(b) - f(x)}{b - x}.$$

By letting $x \to a^+$, $f'(a) \le \frac{f(b)-f(a)}{b-a}$; by letting $x \to b^-$, $\frac{f(b)-f(a)}{b-a} \le f'(b)$. Then $f'(a) \le f'(b)$ shows f'(x) is increasing, by first derivative test for convexity, f(x) is convex.

Challenge: (Exercise 15.3.2): Let f and g be continuous on [a, b] and differentiable on (a, b). Then there is a point $c \in (a, b)$ such that

$$f'(c)[g(b) - g(a)] = g'(c)[f(b) - f(a)].$$
(0.1)

a) Deduce the two Mean-Value Theorems in the text (Theorem 15.1 and 15.3) from this formulation.

b) Prove (0.1) by applying the Mean-Value theorem to

$$F(t) = f(t)[g(b) - g(a)] - g(t)[f(b) - f(a)].$$

Proof. (a), Let g(x) = x, then g'(x) = 1, plug it back to (0.1) prove Theorem 15.1. Assume $g'(t) \neq 0$ on (a, b), and $g(b) \neq g(a)$, then

$$f'(c)[g(b) - g(a)] = g'(c)[f(b) - f(a)] \Rightarrow \frac{f'(c)}{g'(c)} = \frac{f(b) - f(a)}{g(b) - g(a)}.$$

(b), F(a) = f(a)g(b) - f(a)g(a) - g(a)f(b) + g(a)f(a) = f(a)g(b) - g(a)f(b) and F(b) = f(b)g(b) - f(b)g(a) - g(b)f(b) + g(b)f(a) = g(b)f(a) - f(b)g(a). Then F(a) = F(b), by Rolle's rule, $\exists c \in (a, b)$ such that F(c) = f(c)[g(b) - g(a)] - g(c)[f(b) - f(a)] = 0.

Challenge: (Exercise 16.2.4):

a) Let f(x) be geometrically concave on I, and $a, b \in I$. Show the value of f(x) at the average of a and b is \geq the average of f(a) and f(b). b) Prove the arithmetric-geometric mean inequality: $\sqrt{ab} \leq (a+b)/2$.

Proof. a), by definition of geometrically concave $\frac{f(x)-f(a)}{x-a} \ge \frac{f(b)-f(a)}{b-a}$ for any a < x < b in I, take $x = \frac{a+b}{2}$, then

$$\frac{f(\frac{a+b}{2}) - f(a)}{\frac{b-a}{2}} \ge \frac{f(b) - f(a)}{b-a} \Rightarrow 2f(\frac{a+b}{2}) - 2f(a) \ge f(b) - f(a) \Rightarrow f(\frac{a+b}{2}) \ge \frac{f(a) + f(b)}{2}.$$

b). Let $f(x) = \ln(x)$, then $f'(x) = \frac{1}{x}$ is decreasing for x > 0, then f(x) is concave, then it is geometrically concave. By the result of (a),

$$f(\frac{a+b}{2}) \ge \frac{f(a)+f(b)}{2} \Rightarrow \ln \frac{a+b}{2} \ge \frac{1}{2}\ln ab.$$

As $\ln x$ is increasing for x > 0, so $\frac{a+b}{2} \ge \sqrt{ab}$.

Completeness: [0/-1 pts].