

MTH 436 Spring 03 Homework 6 - Solutions

- 1) As the slope of the graph $f(x) = x^2$ increases unboundedly in $(-\infty, +\infty)$ we deduce that f is not Lipschitzian in $(-\infty, +\infty)$. To prove our claim we have to show that

$$\forall M \in \mathbb{R} \quad \exists x, y \in (-\infty, +\infty) \quad |x^2 - y^2| > M|x - y|.$$

Let M be given. Take $x = 2M$, $y = M$. We check easily that, for such x, y , $|x^2 - y^2| > M|x - y|$.

- 2) f is continuous in $[a, b]$ and differentiable in (a, b) . $f'(x) = \cos(x)$ for $x \in (a, b)$. Thus f' is bounded in (a, b) . By a theorem proved in class, f is Lipschitzian in $[a, b]$.

- 3) Since f is Lipschitzian in (a, b) , there exists $M \in \mathbb{R}$ such that

$$\forall x \in (a, b) \quad \forall y \in (a, b) \quad |f(x) - f(y)| \leq M|x - y|. \quad (1)$$

We have to prove that

$$\forall x \in [a, b] \quad \forall y \in [a, b] \quad |f(x) - f(y)| \leq M|x - y|. \quad (2)$$

Fix $x \in (a, b)$. For every $n = 2, 1, \dots$ take $y_n = a + \frac{b-a}{n}$.

Then $y_n \in (a, b)$ and (1) gives that

$$|f(x) - f(y_n)| \leq M|x - y_n|. \quad (3)$$

As f is continuous in $[a, b]$, $y_n \rightarrow a$ as $n \rightarrow +\infty$,

(3) implies

$$|f(x) - f(a)| \leq M|x - a|. \quad (4)$$

Take $y_n = b - \frac{b-a}{n}$ for $n=2, 3, \dots$. Since $y_n \in (a, b)$,

(1) gives

$$|f(x) - f(y_n)| \leq M|x - y_n|.$$

Since $y_n \rightarrow b$ as $n \rightarrow +\infty$, we conclude

$$|f(x) - f(b)| \leq M|x - b|. \quad (5)$$

As $x \in (a, b)$ was arbitrary, (4) and (5) imply that

$$\forall_{x \in (a, b)} \quad \forall_{y \in [a, b]} \quad |f(x) - f(y)| \leq M|x - y|. \quad (6)$$

By taking $x_n = a + \frac{b-a}{n}$ and then $x_n = b - \frac{b-a}{n}$ for $n=3, 4, \dots$ with any fixed $y \in [a, b]$, and using (6) we prove (2).