MATH 137 — Fall 2020 Solutions to Written Assignments and Tips for Writing Good Proofs

Mark Girard

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The solutions provided by the head instructor provide good explanations for the solutions, but don't showcase what a good solution should look like. I've compiled here what "good and complete" solutions to the assignments should look like for you to get an idea of how to write yours.

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Tips for writing good proofs

- Clearly state at the beginning what you are trying to prove.
- Start your proof with "*Proof*:" and end with "*QED*" or \Box .
- Declare your variables before using them.
 - If the statement you are proving has "For all x, P(x)" then in your proof you should write something like "Let x be given." Then prove P(x) for the arbitrarily given value of x.
 - If the statement you are proving has "There exists x such that P(x)" then in your proof you should write something like "Let x be (what ever you choose it to be)." Then Prove P(x) for this particular value of x.
- Explain your reasoning at each step using words. (You should be able to read your proof aloud in complete sentences.)
- Clearly state what your assumptions are and when you are using them.

Let b be a real number. Show that the inequality

$$|x+1| + 2|x-1| < b \tag{1}$$

has no solutions if and only if $b \leq 2$.

Solution

There essentially two things to prove here. The two statements to be proved are:

- If b > 2 then there exists $x \in \mathbb{R}$ such that |x + 1| + 2|x 1| < b holds.
- If $b \leq 2$ then for every $x \in \mathbb{R}$ it holds that $|x+1| + 2|x-1| \not< b$.

We will prove these statements below.

Claim. If b > 2 then the inequality in (1) has a solution.

Proof. Suppose that b > 2. Let x = 1. Then

$$|x+1| + 2|x-1| = |1+1| + 2|1-1|$$

= 2
< b

and thus the inequality in (1) has a solution.

Claim. If $b \leq 2$ then the inequality in (1) does **not** have a solution.

Proof. Suppose that $b \leq 2$ and let $x \in \mathbb{R}$ be given. There are three cases to consider:

Case 1: Suppose that x < -1. Then |x + 1| = -(x + 1) and |x - 1| = 1 - x, and thus

$$|x+1| + 2|x-1| = -(x+1) + 2(1-x)$$

= 1 - 3x
> 4
> 2
\ge b,

where we use the fact that x < -1 and thus -3x > 3.

Case 2: Suppose that $-1 \le x < 1$. Then |x+1| = x+1 and |x-1| = 1-x, and thus

$$|x+1| + 2|x-1| = x + 1 + 2(1-x)$$

= 3 - x
> 2
> b.

where we use the fact that x < 1 and thus -x > -1.

Case 3: Suppose that $1 \le x$. Then |x+1| = x+1 and |x-1| = x-1, and thus

$$|x+1| + 2|x-1| = x + 1 + 2(x-1)$$

= 3x - 1
\ge 2
\ge b,

where we use the fact that $x \ge 1$ and thus $3x \ge 3$.

In each case, it holds that $|x+1|+2|x-1| \ge b$ and thus the inequality in (1) has no solutions. \Box

Let a_1, a_2, \ldots be a sequence of real numbers such that $a_n \ge 0$ for each $n \in \mathbb{N}$, and let L be a number such that

$$\lim_{n \to \infty} a_n = L.$$

- (a) Prove that $L \ge 0$.
- (b) Prove that $\lim_{n\to\infty} \frac{2}{a_n+5} = \frac{2}{L+5}$.

Solution.

Part (a)

Claim. It holds that $L \ge 0$.

Proof. Towards a contradiction, assume that L < 0 and define $\epsilon = -\frac{L}{2}$ (which is positive). As it is assumed that $\lim_{n \to \infty} a_n = L$, there exists a number N such that $|a_n - L| < \epsilon$ for every $n \ge N$. Hence for every $n \ge N$ we have that

$$\frac{L}{2} < a_n - L < -\frac{L}{2}$$

which implies that $a_n < \frac{L}{2}$ and thus $a_n < 0$. This contradicts the assumption that $a_n \ge 0$. We conclude that $L \ge 0$.

Part (b)

Claim. $\lim_{n \to \infty} \frac{2}{a_n + 5} = \frac{2}{L + 5}.$

We will prove that: For all $\epsilon > 0$ there exists an $N \in \mathbb{N}$ such that $\left| \frac{5}{a_n+2} - \frac{5}{L+2} \right| < \epsilon$ for all $n \ge N$.

Proof. Let $\epsilon > 0$ be given and define $\epsilon_1 = \frac{2\epsilon(L+2)}{5}$. Note that $\epsilon_1 > 0$ as $L \ge 0$. As it is assumed that the sequence a_1, a_2, \ldots converges to L, there exists a number $N \in \mathbb{N}$ such that $|a_n - L| < \epsilon_1$ for every $n \ge N$. Let $n \in \mathbb{N}$ and suppose that $n \ge N$. Note that

$$|(a_n + 2)(L + 2)| = (a_n + 2)(L + 2)$$

 $\ge 2(L + 2)$
 > 0

since both $a_n \ge 0$ and $L \ge 0$, and thus

$$0 < \frac{1}{|(a_n+2)(L+2)|} \le \frac{1}{2(L+2)}.$$
(2)

Now

$$\begin{aligned} \left| \frac{5}{a_n + 2} - \frac{5}{L + 2} \right| &= 5 \left| \frac{L - a_n}{(a_n + 2)(L + 2)} \right| \\ &= 5 \frac{|a_n - L|}{|(a_n + 2)(L + 2)|} \\ &\leq \frac{5}{2(L + 2)} |a_n - L| \qquad (\text{from } (2)) \\ &< \frac{5}{2(L + 2)} \epsilon_1 \qquad (\text{since } |a_n - L| < \epsilon_1) \\ &= \epsilon, \qquad (\text{since } \epsilon_1 = \frac{2\epsilon(L + 2)}{5}) \end{aligned}$$

as desired.

Let a_1, a_2, \ldots be the sequence defined by $a_1 = 1$ and $a_{n+1} = 4 - \frac{2}{a_n}$ for every $n \in \mathbb{N}$. Show that the sequence converges and compute its limit.

Solution

We will make use of the Monotone Convergence Theorem to prove that the sequence converges. To do so, we must first show that the sequence is non-decreasing and bounded above. We will prove the following claim.

Claim. For every $n \in \mathbb{N}$ it holds that $1 \leq a_n \leq a_{n+1} \leq 4$.

Proof. We proceed by induction.

(Base) Note that $a_1 = 1$ and $a_2 = 2$ and thus the statement is true when n = 1.

- (IH) Let $k \in \mathbb{N}$ and suppose that $1 \leq a_k \leq a_{k+1} \leq 4$.
- (IS) Note that

$$1 \le a_k \le a_{k+1} \le 4 \implies 1 \ge \frac{1}{a_k} \ge \frac{1}{a_{k+1}} \ge \frac{1}{4}$$
$$\implies -2 \le -\frac{2}{a_k} \le -\frac{2}{a_{k+1}} \le -\frac{1}{2}$$
$$\implies 2 \le 4 - \frac{2}{a_k} \le 4 - \frac{2}{a_{k+1}} \le 4 - \frac{1}{2}$$
$$\implies 2 \le a_{k+1} \le a_{k+2} \le \frac{7}{2}$$
$$\implies 1 \le a_{k+1} \le a_{k+2} \le 4.$$

From the Principle of Mathematical Induction, we conclude that $1 \le a_n \le a_{n+1} \le 4$ holds for every $n \in \mathbb{N}$.

We will now show that the sequence converges to $2 + \sqrt{2}$.

Claim. $\lim_{n \to \infty} a_n = 2 + \sqrt{2}.$

Proof. From the previous claim, we conclude that the sequence is non-decreasing and bounded above. It follows from the Monotone Convergence Theorem that the sequence converges. That is, there is a number $L \in \mathbb{R}$ such that $\lim_{n \to \infty} a_n = L$. Moreover the limit L is the least upper bound of the sequence. Therefore $a_1 \leq L$ (that is, $1 \leq L$) and thus $L \neq 0$. Now

$$L = \lim_{n \to \infty} a_n = \lim_{n \to \infty} a_{n+1}$$
$$= \lim_{n \to \infty} \left(4 - \frac{2}{a_n} \right)$$
$$= 4 - \frac{2}{L}$$

and thus L must satisfy $L^2 - 4L + 2 = 0$. It follows that either $L = 2 + \sqrt{2}$ or $L = 2 - \sqrt{2}$. Observe that $a_1 = 1 > 2 - \sqrt{2}$ and thus $2 - \sqrt{2}$ is not an upper bound of the sequence. We conclude that $L = 2 + \sqrt{2}$.

Prove that $\lim_{x \to 2} (x^3 - 7x + 1) = -5.$

Solution.

We will prove the following statement: For every $\epsilon > 0$ there is a $\delta > 0$ such that for every $x \in \mathbb{R}$, $0 < |x-2| < \delta \implies |x^3 - 7x + 1 - (-5)| < \epsilon$.

Proof. Let $\epsilon > 0$ be given and define $\delta = \min\{1, \frac{\epsilon}{12}\}$. Let $x \in \mathbb{R}$ and suppose that $0 < |x - 2| < \delta$. As |x - 2| < 1, it holds that -1 < x - 2 < 1 and thus 1 < x < 3. Hence

$$0 < x - 1 < 2$$
 and $4 < x + 3 < 6$,

and thus 0 < |x - 1| < 2 and 0 < |x + 3| < 6. Therefore

$$0 < |x - 1||x + 3| < 12.$$
(3)

Moreover, it also holds that $|x-2| < \frac{\epsilon}{12}$. Now

$$\begin{aligned} |x^{3} - 7x + 1 - (-5)| &= |x^{3} - 7x + 6| \\ &= |x - 1||x + 3||x - 2| \\ &< 12\frac{\epsilon}{12} \\ &= \epsilon, \end{aligned}$$

and thus $|x^3 - 7x + 1 - (-5)| < \epsilon$, as desired.

Suppose c and d are real numbers (with $c \neq 0$) and consider the function f defined as

$$f(x) = \begin{cases} cx + 4d & x < 2\\ x^2 + 4 & 2 \le x \le 3\\ dx^2 + \frac{2x}{c} + 1 & x > 3 \end{cases}$$

for every $x \in \mathbb{R}$. For which values of c an d is f continuous everywhere?

Solution.

The function f is continuous everywhere if and only if either c = 2 and d = 1, or $c = -\frac{2}{3}$ and $d = \frac{7}{3}$. A plot of the graphs for both cases are shown below.



Figure 1: A plot of the graphs of f for different values of c and d. The blue curve is the graph when c = 2 and d = 1. The red curve is the graph when $c = -\frac{2}{3}$ and $d = \frac{7}{3}$.

Proof. First note that the function f is clearly continuous on $(-\infty, 2) \cup (2, 3) \cup (3, \infty)$. It remains to find the conditions under which f is continuous at x = 2 and x = 3. That is, f is continuous everywhere if and only if

$$\lim_{x \to 2^{-}} f(x) = f(2) = \lim_{x \to 2^{+}} f(x) \quad \text{and} \quad \lim_{x \to 3^{-}} f(x) = f(3) = \lim_{x \to 3^{+}} f(x).$$

Note that f(2) = 8 and f(3) = 13 and the left- and right-sided limits of f at x = 2 and x = 3 are

$$\lim_{x \to 2^{-}} f(x) = \lim_{x \to 2^{-}} (cx + 4d) = 2c + 4d$$
$$\lim_{x \to 2^{+}} f(x) = \lim_{x \to 2^{+}} (x^{2} + 4) = 8 = f(2)$$
$$\lim_{x \to 3^{-}} f(x) = \lim_{x \to 3^{-}} (x^{2} + 4) = 13 = f(3)$$
and
$$\lim_{x \to 3^{+}} f(x) = \lim_{x \to 3^{+}} (dx^{2} + \frac{2x}{c} + 1) = 9d - \frac{6}{c} + 1.$$

Therefore, the function f is continuous everywhere if and only if

$$2c + 4d = 8$$
 and $9d - \frac{6}{c} + 1 = 13.$ (4)

Since $c \neq 0$ we may multiply the second equation by c to see that

$$9d + \frac{6}{c} + 1 = 13 \qquad \Longleftrightarrow \qquad 9cd + 6 - 12c = 0$$
$$\iff \qquad c(3d - 4) + 2 = 0.$$

The equations in (4) are therefore satisfied if and only if

$$c = 4 - 2d$$
 and $c(3d - 4) + 2 = 0.$ (5)

Plugging c = 4 - 2d into the left-hand side of the second equation, we have

$$(4-2d)(3d-4) + 2 = -6d^2 + 20d - 14 = -2(3d^2 - 10 + 7) = -2(3d - 7)(d - 1).$$

and thus (4-2d)(3d-4)+2=0 if and only if either d=1 or $d=\frac{7}{3}$. Plugging these values into the first equation of (5), we see that f is continuous everywhere if and only if either d=1 and c=2 or $d=\frac{7}{3}$ and $c=-\frac{2}{3}$.

Suppose a and b are real numbers and consider the function f defined as

$$f(x) = \begin{cases} 2x + b & x < a \\ x^2 & x \ge a \end{cases}$$

for every $x \in \mathbb{R}$. For which values of a an b is f differentiable at a?

Solution.

The function f is differentiable at a if and only if a = 1 and b = -1. The graph of the function with these values is shown below. (Note how the graph smoothly transistions at x = 1.)



Proof. Note that f is differentiable at a if and only if the limit

$$\lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$$

exists. This limit exists if and only if the two one-sided limits

$$\lim_{h \to 0^-} \frac{f(a+h) - f(a)}{h} \quad \text{and} \quad \lim_{h \to 0^+} \frac{f(a+h) - f(a)}{h}$$

exist and their values are the same. Now

$$\lim_{h \to 0^{-}} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0^{-}} \frac{2(a+h) + b - a^2}{h}$$
$$= \lim_{h \to 0^{-}} \left(\frac{2a+b-a^2}{h} + 2\right) = \begin{cases} 2 & \text{if } 2a+b-a^2 = 0\\ \text{D.N.E.} & \text{otherwise.} \end{cases}$$

On the other hand,

$$\lim_{h \to 0^+} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0^+} \frac{(a+h)^2 - a^2}{h} = \lim_{h \to 0^+} \frac{2ah + h^2}{h} = \lim_{h \to 0^+} (2a+h) = 2a.$$

Thus these limits both exist and are the same if and only if $2a + b - a^2 = 0$ and 2 = 2a. Solving these equatations, we see that f is differentiable at a if and only if a = 1 and b = -1.

Let f be a differentiable function and let $a, b \in \mathbb{R}$ such that $a \neq b$.

(a) Suppose that $L_a(x) = L_b(x)$ for all $x \in \mathbb{R}$. Show that

$$\frac{f(b) - f(a)}{b - a} = \frac{f'(a) + f'(b)}{2}.$$
(6)

(b) Conversely, suppose that (6) holds. Either prove that $L_a(x) = L_b(x)$ holds for all $x \in \mathbb{R}$, or provide a counterexample if it does not.

Solution.

(a) Recall that the linear approximation functions are defined as

$$L_a(x) = f(a) + f'(a)(x - a)$$
 and $L_b(x) = f(b) + f'(b)(x - b)$

for all $x \in \mathbb{R}$. Since $L_a(x) = L_b(x)$ holds for all $x \in \mathbb{R}$, it holds in particular when either x = a or x = b. Thus, it holds that $L_a(a) = L_b(a)$ and $L_a(b) = L_b(b)$. Now,

$$\frac{f'(a) + f'(b)}{2} = \frac{f'(a)(b-a) - f'(b)(a-b)}{2(b-a)}$$

$$= \frac{L_a(b) - f(a) - L_b(a) + f(b)}{2(b-a)} \quad (\text{since } L_a(b) = f(a) + f'(a)(b-a)$$

$$= \frac{L_b(b) - f(a) - L_a(a) + f(b)}{2(b-a)} \quad (\text{since } L_a(a) = L_b(a) \text{ and } L_a(b) = L_b(b))$$

$$= \frac{f(b) - f(a) - f(a) + f(b)}{2(b-a)} \quad (\text{since } L_a(a) = f(a) \text{ and } L_b(b) = f(b))$$

$$= \frac{2f(b) - 2f(a)}{2(b-a)}$$

$$= \frac{f(b) - f(a)}{b-a},$$

as desired.

(b) Consider the function defined by $f(x) = x^2$ and let a = -1 and b = 1. We have that f'(x) = 2x for all x, and thus

$$\frac{f(b) - f(a)}{b - a} = \frac{1 - 1}{1 - (-1)} = 0 \quad \text{and} \quad \frac{f'(a) + f'(b)}{2} = \frac{(-2) + 2}{2} = 0$$

Hence (6) holds for this function and this choice of a and b. However, the linear approximations are given by

$$L_a(x) = L_{-1}(x) = 1 - 2(x+1)$$
 and $L_b(x) = L_1(x) = 1 + 2(x-1)$

for all $x \in \mathbb{R}$. These are not the same function, since in particular we have that

$$L_a(1) = 1 - 2(1+1) = -3$$
 but $L_b(1) = 1 + 2(1-1) = 0$

and thus $L_a(1) \neq L_b(1)$.

Let c > 0 be given and consider the curve defined by the equation $\sqrt{x} + \sqrt{y} = \sqrt{c}$. Let L be a tangent line to the curve with exactly one x-intercept and exactly one y-intercept. Prove that the sum of the x- and y-intercepts of L is equal to c.

Solution.

Proof. Let (x_0, y_0) be the point on the curve (so that $\sqrt{x_0} + \sqrt{y_0} = \sqrt{c}$) at which the line L is tangent, and let m be the slope of this line such that

$$L = \{(x, y) \in \mathbb{R}^2 : y = y_0 + m(x - x_0)\}.$$

(Note that we cannot have either $x_0 = 0$ or $y_0 = 0$, since otherwise the tangent line would have either infinitely many y-intercepts or infinitely many x-intercepts.)

We may use the method of implicit differentiation to find the slope of this line. On the curve, we have that

$$0 = \frac{d}{dx}\sqrt{c} = \frac{d}{dx}\left(\sqrt{x} + \sqrt{y}\right) = \frac{1}{2\sqrt{x}} + \frac{1}{2\sqrt{y}}\frac{dy}{dx}$$

and thus

$$\frac{dy}{dx} = -\frac{\sqrt{y}}{\sqrt{x}}.$$

The slope of the tangent line at (x_0, y_0) may be expressed as

$$m = \left. \frac{dy}{dx} \right|_{(x,y)=(x_0,y_0)} = \left. -\frac{\sqrt{y}}{\sqrt{x}} \right|_{(x,y)=(x_0,y_0)} = -\frac{\sqrt{y_0}}{\sqrt{x_0}}.$$

Let x_1 and y_1 denote the x- and y-intercepts of the line L, respectively. These are the values such that $(x_1, 0)$ and $(0, y_1)$ are on the line. That is, the values x_1 and y_1 must satisfy

$$y_1 = y_0 - mx_0$$
 and $0 = y_0 + m(x_1 - x_0).$

Rearranging, we find that

$$y_1 = y_0 - mx_0 = y_0 + \frac{\sqrt{y_0}}{\sqrt{x_0}}x_0 = y_0 + \sqrt{x_0y_0}$$

and

$$x_1 = x_0 - \frac{1}{m}y_0 = x_0 + \frac{\sqrt{x_0}}{\sqrt{y_0}}y_0 = x_0 + \sqrt{x_0y_0}.$$

Summing the x- and y-intercepts, we find that

$$x_1 + y_1 = x_0 + y_0 + 2\sqrt{x_0y_0} = (\sqrt{x_0} + \sqrt{y_0})^2 = \sqrt{c^2} = c,$$

as desired.

Let $L \in \mathbb{R}$ with $L \neq 0$. Suppose that f is a differentiable function such that $\lim_{x \to \infty} f(x) = L$ and that $\lim_{x \to \infty} f'(x)$ exists. Prove that $\lim_{x \to \infty} f'(x) = 0$ using two different methods:

- (a) using l'Hopital's rule.
- (b) using the Mean Value Theorem.

Solution.

(a) If L < 0 then $\lim_{x \to \infty} e^x f(x) = -\infty$. On the other hand, if L > 0 then $\lim_{x \to \infty} e^x f(x) = +\infty$. In either case, we have that $\lim_{x \to \infty} e^x f(x) = \pm \infty$ and that $\lim_{x \to \infty} e^x = +\infty$, and thus $\lim_{x \to \infty} \frac{e^x f(x)}{e^x}$ is an indefinite form of type $\pm \frac{\infty}{\infty}$. We may therefore apply l'Hopital's rule to find that

$$L = \lim_{x \to \infty} f(x) = \lim_{x \to \infty} \frac{e^x f(x)}{e^x}$$

= $\lim_{x \to \infty} \frac{e^x (f(x) + f'(x))}{e^x}$ by l'Hopital's rule
= $\lim_{x \to \infty} (f(x) + f'(x))$
= $\lim_{x \to \infty} f(x) + \lim_{x \to \infty} f'(x)$
= $L + \lim_{x \to \infty} f'(x)$,

and thus $\lim_{x \to \infty} f'(x) = 0.$

(b) We may construct an infinite sequence $\{c_n\}_{n\in\mathbb{N}}$ as follows. For every $n\in\mathbb{N}$, the Mean Value Theorem allows us to find a point $c_n\in(n, n+1)$ satisfying

$$f'(c_n) = \frac{f(n+1) - f(n)}{n+1 - n} = f(n+1) - f(n).$$

Note that $n < c_n$ for every $n \in \mathbb{N}$ and thus $\lim_{n\to\infty} c_n = \infty$. By the Sequential Characterization of Limits and the fact that $\lim_{x\to\infty} f'(x)$ exists, we have that

$$\lim_{x \to \infty} f'(x) = \lim_{n \to \infty} f'(c_n)$$
$$= \lim_{n \to \infty} (f(n+1) - f(n))$$
$$= \lim_{n \to \infty} f(n+1) - \lim_{n \to \infty} f(n)$$
$$= L - L$$
$$= 0,$$

as desired.