Analysis Worksheet 3: Real Analysis I

- 1. 1) Prove that there is no continuous map from the closed interval [0, 1] onto the open interval (0, 1).
  - 2) Find a continuous surjective map from the open interval (0, 1) onto the closed interval [0, 1].
  - 3) Prove that no map in Part 2 can be bijective.

SdS 1.1.10, Fa82. Compactness properties, Intermediate Value Theorem.

2. Let f be a  $C^2$  function on the real line. Assume f is bounded with bounded second derivative. Let

$$A = \sup_{x \in \mathbb{R}} |f(x)|, \quad B = \sup_{x \in |R|} |f''(x)|.$$

Prove that

$$\sup_{x \in \mathbb{R}} |f'(x)| \le 2\sqrt{AB}.$$

SdS 1.1.17, Fa84, Fa97. Taylor expansion.

3. Let  $x_n$  be a sequence of real numbers so that  $\lim_{n\to\infty} 2x_{n+1} - x_n = x$ . Show that  $\lim_{n\to\infty} x_n = x$ .

SdS 1.3.8, Sp03. Limsup, liminf.

4. Let a and  $x_0$  be positive numbers, and define the sequence  $(x_n)_{n=1}^{\infty}$  recursively by

$$x_n = \frac{1}{2} \left( x_{n-1} + \frac{a}{x_{n-1}} \right).$$

Prove that this sequence converges, and find its limit.

SdS 1.3.9, Sp00. Recurrence relations.

5. Suppose f is a continuous real valued function. Show that

$$\int_0^1 f(x)x^2 \, dx = \frac{1}{3}f(\xi)$$

for some  $\xi \in [0, 1]$ .

SdS 1.5.3, Fa90. Intermediate Value Theorem.

6. Let  $0 \le a \le 1$  be given. Determine all nonnegative continuous functions f on [0, 1] which satisfy the following three conditions:

$$\int_0^1 f(x) \, dx = 1, \qquad \int_0^1 x f(x) \, dx = a, \qquad \int_0^1 x^2 f(x) \, dx = a^2.$$

SdS 1.5.9, Fa85. Cauchy-Schwarz or Jensen's Inequalities.