## Exercises:

1. Higher Order Chain Rule: Let $U \subset \mathbb{R}^{n}$ and $V \subset \mathbb{R}^{m}$ be open sets, and let $f: U \rightarrow \mathbb{R}^{m}$ and $g: V \rightarrow \mathbb{R}^{\ell}$ be $r$-times differentiable functions with $f(U) \subset V$. Prove that $h:=g \circ f: U \rightarrow \mathbb{R}^{\ell}$ is $r$-times differentiable and that for $p \in U$

$$
\left(D^{r} h\right)_{p}=\sum_{k=1}^{r} \sum_{\mu}\left(D^{k} g\right)_{f(p)} \circ\left(D^{\mu} f\right)_{p}
$$

where the second sum is over partitions $\mu$ of $\{1, \ldots, r\}$ into $k$ disjoint, non-empty subsets. If $\mu=$ $\left\{\mu_{1}, \mu_{2}, \ldots, \mu_{k}\right\}$ then $\left(D^{\mu} f\right)_{p}$ is defined by

$$
\left(D^{\mu} f\right)_{p}\left(v_{1}, \ldots, v_{r}\right)=\left(\left(D^{\left|\mu_{1}\right|} f\right)_{p}\left(v_{\mu_{1}}\right), \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\left(v_{\mu_{k}}\right)\right), \quad v_{1}, \ldots, v_{r} \in \mathbb{R}^{n}
$$

where if $\mu_{j}=\left\{i_{1}<i_{2}<\cdots<i_{d}\right\}$ then $\left|\mu_{j}\right|=d$ and $v_{\mu_{j}}=\left(v_{i_{1}}, \ldots, v_{i_{d}}\right)$.
2. Higher Order Product Rule: Let $U \subset \mathbb{R}^{n}$ be an open set, and let $f, g: U \rightarrow \mathbb{R}^{m}$ be $r$-times differentiable functions. For $v, w \in \mathbb{R}^{m}$ let $\langle v, w\rangle$ denote their scalar product:

$$
\langle v, w\rangle:=v_{1} w_{1}+\cdots+v_{m} w_{m} .
$$

Prove that $h:=\langle f, g\rangle: U \rightarrow \mathbb{R}$ is $r$-times differentiable and that for $p \in U$ and $v_{1}, \ldots, v_{r} \in \mathbb{R}^{n}$

$$
\left(D^{r} h\right)_{p}\left(v_{1}, \ldots, v_{n}\right)=\sum_{k=0}^{r} \sum_{|\mu|=k}\left\langle\left(D^{k} f\right)_{p}\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle
$$

where the second sum is over subsets $\mu \subset\{1,2, \ldots, r\}$ of size $k$ and $v_{\mu}, v_{\mu^{c}}$ are as in the previous exercise.

## 3. Continuous versus Smooth Paths:

(a) Construct a continuous map $f:[0,1] \rightarrow \mathbb{R}^{2}$ whose image is not a zero set using the following steps:
i. Show that the subset $S \subset[0,1]$ consisting of all numbers having decimal expansions of the form

$$
0 . a_{1} b_{1} 0 a_{2} b_{2} 0 a_{3} b_{3} 0 \ldots, \quad a_{i}, b_{i} \in\{0,1,2, \ldots, 9\}
$$

is closed.
ii. Show that the functions $\alpha, \beta: S \rightarrow[0,1]$ defined by

$$
\begin{aligned}
\alpha: & 0 . a_{1} b_{1} 0 a_{2} b_{2} 0 a_{3} b_{3} 0 \ldots \mapsto 0 . a_{1} a_{2} a_{3} \ldots \\
\beta: & 0 . a_{1} b_{1} 0 a_{2} b_{2} 0 a_{3} b_{3} 0 \ldots \mapsto 0 . b_{1} b_{2} b_{3} \ldots,
\end{aligned}
$$ are continuous.

iii. Show that there exist continuous extensions of $\alpha$ and $\beta$ to $[0,1]$, denoted $A$ and $B$ respectively, which equal 0 at 1 and are linear on $[0,1] \backslash S$.
[Note: you may use, without proof, that every open subsets of $\mathbb{R}$ is a disjoint union of open intervals.]
iv. Show that $f:[0,1] \rightarrow[0,1]^{2}$ defined by $f(x)=(A(x), B(x))$ is continuous and surjective.
[Note: this part of the exercise was adapted from Exercise IV. 31 of Rosenlicht's Introduction to Analysis.]
(b) Suppose $f:[0,1] \rightarrow \mathbb{R}^{2}$ is Lipschitz:

$$
\sup \left\{\frac{|f(x)-f(y)|}{|x-y|}: x, y \in[0,1], x \neq y\right\}<\infty
$$

Show that $f([0,1])$ is a zero set.
(c) Show that for any smooth map $f:[0,1] \rightarrow \mathbb{R}^{2}, f([0,1])$ is a zero set.

## 4. Unit Disc as a 2-Cell:

(a) Show that the function $g: \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$
g(t)= \begin{cases}0 & \text { if } t \leq 0 \\ \exp (-1 / t) & \text { otherwise }\end{cases}
$$

is smooth.
(b) Let $h(t):=g(1-t)$. Show that

$$
f(t):=\frac{g(t)}{g(t)+h(t)}
$$

is a smooth function satisfying

$$
\left\{\begin{array}{cl}
f(t)=0 & \text { if } t \leq 0 \\
0<f(t)<1 & \text { if } 0<t<1 . \\
f(t)=1 & \text { if } 1 \leq t
\end{array} .\right.
$$

(c) Let $\varphi:[0,1]^{2} \rightarrow \mathbb{R}^{2}$ be defined by

$$
\varphi(u)=\frac{f(|\psi(u)|)}{|\psi(u)|} \psi(u),
$$

where $\psi(x, y)=(2 x-1,2 y-1)$. Prove that $\varphi$ is a 2 -cell in $\mathbb{R}^{2}$ whose image is $\left\{v \in \mathbb{R}^{2}:|v| \leq 1\right\}$.
(d) Compute $\partial \varphi$ and the image of this 1-chain.

## Solutions:

1. We proceed by induction. The base case follows from the version of the chain rule that we proved in class. Assume the claimed formula holds for $r-1$. Then we compute for $v_{r} \in \mathbb{R}^{n}$ :

$$
\begin{aligned}
\left(D^{r-1} h\right)_{p+v_{r}}-\left(D^{r-1} h\right)_{p}= & \sum_{k=1}^{r-1} \sum_{\mu}\left(D^{k} g\right)_{f\left(p+v_{r}\right)} \circ\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{k} g\right)_{f(p)} \circ\left(D^{\mu} f\right)_{p} \\
= & \sum_{k=1}^{r-1} \sum_{\mu}\left(D^{k} g\right)_{f(p)} \circ\left[\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right] \\
& +\sum_{k=1}^{r-1} \sum_{\mu}\left[\left(D^{k} g\right)_{f\left(p+v_{r}\right)}-\left(D^{k} g\right)_{f(p)}\right] \circ\left(D^{\mu} f\right)_{p} \\
& +\sum_{k=1}^{r-1} \sum_{\mu}\left[\left(D^{k} g\right)_{f\left(p+v_{r}\right)}-\left(D^{k} g\right)_{f(p)}\right] \circ\left[\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right] .
\end{aligned}
$$

Let us denote these three sums by $S_{1}, S_{2}$, and $S_{3}$, respectively.

We first analyze $S_{1}$. Let $\mu=\left\{\mu_{1}, \ldots, \mu_{k}\right\}$, then by telescoping and the differentiability of $f$ we have

$$
\begin{aligned}
& \left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p} \\
& =\sum_{j=1}^{k}\left(\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots,\left(D^{\left|\mu_{j-1}\right|} f\right)_{p+v_{r}},\left[\left(D^{\left|\mu_{j}\right|} f\right)_{p+v_{r}}-\left(D^{\left|\mu_{j}\right|} f\right)_{p}\right],\left(D^{\left|\mu_{j+1}\right|} f\right)_{p}, \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right) \\
& =\sum_{j=1}^{k}\left(\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots,\left(D^{\left|\mu_{j-1}\right|} f\right)_{p+v_{r}}, R_{j}\left(v_{r}\right)+\left(D^{\left|\mu_{j}\right|+1} f\right)_{p}\left(v_{r}\right),\left(D^{\left|\mu_{j+1}\right|} f\right)_{p}, \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right) \\
& =\sum_{j=1}^{k}\left(\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots,\left(D^{\left|\mu_{j-1}\right|} f\right)_{p+v_{r}},\left(D^{\left|\mu_{j}\right|+1} f\right)_{p}\left(v_{r}\right),\left(D^{\left|\mu_{j+1}\right|} f\right)_{p}, \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right) \\
& \quad+\sum_{j=1}^{k}\left(\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots,\left(D^{\left|\mu_{j-1}\right|} f\right)_{p+v_{r}}, R_{j}\left(v_{r}\right),\left(D^{\left|\mu_{j+1}\right|} f\right)_{p}, \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right)
\end{aligned}
$$

where $R_{1}, \ldots, R_{k}$ are sublinear with respect to $v_{r}$. Let $\nu_{j}:=\left\{\mu_{1}, \ldots, \mu_{j} \cup\left\{v_{r}\right\}, \ldots, \mu_{k}\right\}$, then the term in $S_{1}$ corresponding to $k$ and $\mu$ equals

$$
\sum_{j=1}^{k}\left(D^{k} g\right)_{f(p)} \circ\left(D^{\nu_{j}} f\right)_{p}\left(v_{r}\right)+\tilde{R}_{1}\left(v_{r}\right)
$$

where $\tilde{R}_{1}$ is also sublinear with respect to $v_{r}$.
Next we analyze $S_{2}$. From the base case it follows

$$
\left(D^{k} g\right)_{f\left(p+v_{r}\right)}-\left(D^{k} g\right)_{f(p)}=\tilde{R}_{2}\left(v_{r}\right)+D\left(\left(D^{k} g\right) \circ f\right)_{p}\left(v_{r}\right)=\tilde{R}_{2}\left(v_{r}\right)+\left[\left(D^{k+1} g\right)_{f(p)} \circ(D f)\right]\left(v_{r}\right)
$$

where $\tilde{R}_{2}$ is sublinear with respect to $v_{r}$. Now, if $\mu=\left\{\mu_{1}, \ldots, \mu_{k}\right\}$ is a partition of $\{1, \ldots, r-1\}$, then $\nu:=\left\{\mu_{1}, \ldots, \mu_{k},\{r\}\right\}$ is a partition of $\{1, \ldots, r\}$ into $k+1$ subsets. Thus the terms in $S_{2}$ corresponding to $k$ and $\mu$ equals

$$
\tilde{R}_{2}\left(v_{r},\left(D^{\mu} f\right)_{p}\right)+\left(D^{k+1} g\right)_{f(p)} \circ\left(D^{\nu} f\right)_{p}
$$

Every partition of $\{1, \ldots, r\}$ arises from a partition $\mu=\left\{\mu_{1}, \ldots, \mu_{k}\right\}$ of $\{1, \ldots, r-1\}$ by either adding $\{r\}$ to some $\mu_{j}$ or by letting $\{r\}$ be the $k+1$ st subset. Thus $S_{1}+S_{2}$ yields the claimed formula for $D^{r} h$ plus terms that are sublinear with respect to $v_{r}$. Consequently, it remains to show that $S_{3}$ is sublinear with respect to $v_{r}$. Indeed, by our previous analyses we have:

$$
\begin{aligned}
& {\left[\left(D^{k} g\right)_{f\left(p+v_{r}\right)}-\left(D^{k} g\right)_{f(p)}\right] \circ\left[\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right]} \\
& \quad=\tilde{R}_{2}\left(v_{r},\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right)+\left(D^{k+1} g\right)_{f(p)}\left((D f)_{p}\left(v_{r}\right),\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right) \\
& \quad=\left[\tilde{R}_{2}\left(v_{r},\left(D^{\mu} f\right)_{p+v_{r}}-\left(D^{\mu} f\right)_{p}\right)\right. \\
& \quad+\sum_{j=1}^{k}\left(D^{k+1} g\right)_{f(p)}\left((D f)_{p}\left(v_{r}\right),\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots, R_{j}\left(v_{r}\right), \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right) \\
& \quad+\sum_{j=1}^{k}\left(D^{k+1} g\right)_{f(p)}\left((D f)_{p}\left(v_{r}\right),\left(D^{\left|\mu_{1}\right|} f\right)_{p+v_{r}}, \ldots,\left(D^{\left|\mu_{j}\right|+1} f\right)_{p}\left(v_{r}\right), \ldots,\left(D^{\left|\mu_{k}\right|} f\right)_{p}\right)
\end{aligned}
$$

The first term and the first sum are clearly sublinear. The second sum is sublinear with respect to $v_{r}$ since two entries contain $v_{r}$. Thus $S_{3}$ is sublinear with respect to $v_{r}$ and the claimed formula for $D^{r} h$ holds.
2. We proceed by induction. The base case follows from the version of the product rule we proved in
class. Assume the claimed formula holds for $r-1$. Then we compute for $v_{1}, \ldots, v_{r} \in \mathbb{R}^{n}$

$$
\begin{aligned}
& {\left[\left(D^{r-1} h\right)_{p+v_{r}}-\left(D^{r-1} h\right)_{p}\right]\left(v_{1}, \ldots, v_{r-1}\right)} \\
& =\sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k} f\right)_{p+v_{r}}\left(v_{\mu}\right),\left(D^{r-1-k} g\right)_{p+v_{r}}\left(v_{\mu^{c}}\right)\right\rangle-\left\langle\left(D^{k} f\right)_{p}\left(v_{\mu}\right),\left(D^{r-1-k} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle \\
& =\sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k} f\right)_{p+v_{r}}\left(v_{\mu}\right),\left[\left(D^{r-1-k} g\right)_{p+v_{r}}-\left(D^{r-1-k} g\right)_{p}\right]\left(v_{\mu^{c}}\right)\right\rangle \\
& +\sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left[\left(D^{k} f\right)_{p+v_{r}}-\left(D^{k} f\right)_{p}\right]\left(v_{\mu}\right),\left(D^{r-1-k} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle
\end{aligned}
$$

Now, since $f$ and $g$ are $r$-times differentiable, we can write

$$
\begin{aligned}
{\left[\left(D^{r-1-k} g\right)_{p+v_{r}}-\left(D^{r-1-k} g\right)_{p}\right]\left(v_{\mu^{c}}\right) } & =R_{g}\left(v_{\mu^{c}}, v_{r}\right)+\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right) \\
{\left[\left(D^{k} f\right)_{p+v_{r}}-\left(D^{k} f\right)_{p}\right]\left(v_{\mu}\right) } & =R_{f}\left(v_{\mu}, v_{r}\right)+\left(D^{k+1} f\right)_{p}\left(v_{\mu}, v_{r}\right)
\end{aligned}
$$

where $R_{g}$ and $R_{f}$ are sublinear with respect to $v_{r}$. Continuing our previous computation we have

$$
\begin{aligned}
{\left[\left(D^{r-1} h\right)_{p+v_{r}}\right.} & \left.-\left(D^{r-1} h\right)_{p}\right]\left(v_{1}, \ldots, v_{r-1}\right) \\
= & \sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k} f\right)_{p+v_{r}}\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle \\
& +\sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k+1} f\right)_{p}\left(v_{\mu}, v_{r}\right),\left(D^{r-k-1} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle+R\left(v_{r}\right)
\end{aligned}
$$

where $R\left(v_{r}\right)$ is sublinear with respect to $v_{r}$. For $0 \leq k \leq r-1$, rewrite

$$
\begin{aligned}
\left\langle\left(D^{k} f\right)_{p+v_{r}}\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle= & \left\langle\left(D^{k} f\right)_{p}(v \mu),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle \\
& +\left\langle\left[\left(D^{k} f\right)_{p+v_{r}}-\left(D^{k} f\right)_{p}\right]\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle
\end{aligned}
$$

Since $k<r, D^{k} f$ is continuous since it is differentiable. Hence the second term above is sublinear with respect to $v_{r}$. So we may push our previous computation even further to write

$$
\begin{aligned}
{\left[\left(D^{r-1} h\right)_{p+v_{r}}\right.} & \left.-\left(D^{r-1} h\right)_{p}\right]\left(v_{1}, \ldots, v_{r-1}\right) \\
= & \sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k} f\right)_{p}\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle \\
& +\sum_{k=0}^{r-1} \sum_{|\mu|=k}\left\langle\left(D^{k+1} f\right)_{p}\left(v_{\mu}, v_{r}\right),\left(D^{r-k-1} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle+\tilde{R}\left(v_{r}\right)
\end{aligned}
$$

where $\tilde{R}\left(v_{r}\right)$ is some new quantity which is sublinear with respect to $v_{r}$. However, the rest of the last expression is precisely the formula for $r$ :

$$
\sum_{k=0}^{r} \sum_{|\nu|=k}\left\langle\left(D^{k} f\right)_{p}\left(v_{\nu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\nu^{c}}\right)\right\rangle
$$

Indeed fix $\nu \subset\{1, \ldots, r\}$. If $r \notin \nu$, then for $\mu:=\nu \subset\{1, \ldots, r-1\}$

$$
\left\langle\left(D^{k} f\right)_{p}\left(v_{\nu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\nu^{c}}\right)\right\rangle=\left\langle\left(D^{k} f\right)_{p}\left(v_{\mu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}, v_{r}\right)\right\rangle
$$

Otherwise $r \in \nu$, so then for $\mu:=\nu \backslash\{r\} \subset\{1, \ldots, r-1\}$

$$
\left\langle\left(D^{k} f\right)_{p}\left(v_{\nu}\right),\left(D^{r-k} g\right)_{p}\left(v_{\nu^{c}}\right)\right\rangle=\left\langle\left(D^{k} f\right)_{p}\left(v_{\mu}, v_{r}\right),\left(D^{r-k} g\right)_{p}\left(v_{\mu^{c}}\right)\right\rangle .
$$

Thus we have shown that $\left(D^{r-1} h\right)_{p+v_{r}}-\left(D^{r-1} h\right)_{p}$ minus the claimed the formula for $\left(D^{r} h\right)_{p}\left(v_{r}\right)$ is sublinear with respect to $v_{r}$. This precisely means the claimed formula gives $\left(D^{r} h\right)_{p}$.
3. (a) i. For each $n \in \mathbb{N}$, set

$$
S_{n}:=\bigcup_{a_{1}, b_{1}, \ldots, a_{n}, b_{n}=0}^{9}\left[0 . a_{1} b_{1} 0 a_{2} b_{2} 0 \ldots 0 a_{n} b_{n}, 0 . a_{1} b_{1} 0 a_{2} b_{2} 0 \ldots 0 a_{n} b_{n} 1\right]
$$

Then $S_{n}$ is closed as the finite union of closed intervals. Then

$$
S=\bigcap_{n=1}^{\infty} S_{n}
$$

so that $S$ is closed as an intersection of closed sets.
ii. Let $\left(x_{n}\right)_{n \in \mathbb{N}} \subset S$ be a sequence converging to $x$ (which is necessarily in $S$ since $S$ is closed). To see that $\alpha$ and $\beta$ are continuous, it suffices show show $\alpha\left(x_{n}\right) \rightarrow \alpha(x)$ and $\beta\left(x_{n}\right) \rightarrow \beta(x)$. Suppose

$$
\begin{aligned}
x & =0 . a_{1}, b_{1} 0 a_{2} b_{2} 0 \ldots \\
x_{n} & =0 . a_{1}^{(n)} b_{1}^{(n)} 0 a_{2}^{(n)} b_{2}^{(n)} 0 \ldots \quad n \in \mathbb{N}
\end{aligned}
$$

We claim that for each $k \in \mathbb{N}$, the sequences $\left(a_{k}^{(n)}\right)_{n \in \mathbb{N}}$ and $\left(b_{k}^{(n)}\right)$ converge to $a_{k}$ and $b_{k}$, respectively. Suppose, towards a contradiction, that this is not the case. Let $k \in \mathbb{N}$ be the smallest number for which either $\left(a_{k}^{(n)}\right)_{n \in \mathbb{N}}$ or $\left(b_{k}^{(n)}\right)_{n \in \mathbb{N}}$ does not converge to $a_{k}$ or $b_{k}$, respectively. We will assume the former, the proof for the latter being similar. Then $\left(a_{\ell}^{(n)}\right)_{n \in \mathbb{N}}$ and $\left(b_{\ell}^{(n)}\right)_{n \in \mathbb{N}}$ converge to $a_{\ell}$ and $b_{\ell}$, respectively, for each $\ell=1, \ldots, k-1$. But since these are discrete sequences that means there exists $N_{\ell} \in \mathbb{N}$ such that for all $n \geq N_{\ell}$ we have $a_{\ell}^{(n)}=a_{\ell}$ and $b_{\ell}^{(n)}=b_{\ell}$. Set $N=\max \left\{N_{1}, \ldots, N_{k-1}\right\}$. Now, $\left(a_{k}^{(n)}\right)_{n \in \mathbb{N}}$ not converging to $a_{k}$ means there is some $a \in\{0,1,2, \ldots, 9\} \backslash a_{k}$ such that $a_{k}^{(n)}=a$ for infinitely many $n \in \mathbb{N}$. Thus we can find a subsequence $\left(a_{k}^{\left(n_{j}\right)}\right)_{j \in \mathbb{N}}$ that is constantly equal to $a \neq a_{k}$. But then for $j \in \mathbb{N}$ large enough so that $n_{j} \geq N$, we have

$$
\left|x_{n_{j}}-x\right| \geq \frac{1}{10^{3 k-2}}\left|a-a_{k}\right|-0 . \underbrace{0 \cdots 0}_{3 k-2 \text { digits }} 991 \geq 0 . \underbrace{0 \cdots 0}_{3 k-2 \text { digits }} 009 .
$$

Since this holds for all sufficiently large $j$, this contradicts $x_{n}$ converging $x$. Thus we must have $a_{k}^{(n)} \rightarrow a_{k}$ and $b_{k}^{(n)} \rightarrow b_{k}$ for all $k \in \mathbb{N}$.
Now, let $\epsilon>0$. Let $k \in \mathbb{N}$ be such that $\frac{1}{10^{k}}<\epsilon$. For each $\ell=1, \ldots, k$, there exists $N_{\ell}$ such that for $n \geq N_{\ell}$ we have $a_{\ell}^{(n)}=a_{\ell}$. Let $N=\max \left\{N_{1}, \ldots, N_{k}\right\}$. Then for $n \geq N$ we have

$$
\left|\alpha\left(x_{n}\right)-\alpha(x)\right|=\left|\sum_{\ell=k+1}^{\infty} \frac{a_{\ell}^{(n)}-a_{\ell}}{10^{\ell}}\right| \leq \sum_{\ell=k+1}^{\infty} \frac{9}{10^{\ell}}=\frac{1}{10^{k}}<\epsilon
$$

Hence $\alpha\left(x_{n}\right) \rightarrow \alpha(x)$. Similarly $\beta\left(x_{n}\right) \rightarrow \beta(x)$.
iii. Since $S$ is closed, $S^{c}$ is open and therefore a countable union of disjoint open intervals. Since $0 \in S$, we have, in particular, that

$$
[0,1] \backslash S=\left(c_{0}, 1\right] \sqcup \bigsqcup_{n=1}^{\infty}\left(c_{n}, d_{n}\right)
$$

where $c_{0}, c_{1}, d_{1}, c_{2}, d_{2}, \ldots \in S$. Thus we define $A$ on $[0,1] \backslash S$ by

$$
A(x):=\left\{\begin{array}{ll}
\alpha\left(c_{n}\right) \frac{d_{n}-x}{d_{n}-c_{n}}+\alpha\left(d_{n}\right) \frac{x-c_{n}}{d_{n}-c_{n}} & \text { if } x \in\left(c_{n}, d_{n}\right) \text { for some } n \in \mathbb{N} \\
\alpha\left(c_{0}\right) \frac{1-x}{1-c_{0}} & \text { if } x \in\left(c_{0}, 1\right]
\end{array} .\right.
$$

Similarly for $B$. Then $A$ and $B$ are continuous on $[0,1]$ since they are continuous on $S$ (by virtue of $\alpha$ and $\beta$ being continuous), continuous on $S \backslash[0,1]$ (since they are linear), and agree on the common boundary points $c_{0}, c_{1}, d_{1}, \ldots$ by definition.
iv. $f$ is continuous since each of its coordinate functions are continuous. Let $(x, y) \in[0,1]^{2}$. Then there decimal expansions for $x$ and $y$ of the form $x=0 . a_{1} a_{2} \ldots$ and $y=0 . b_{1} b_{2} \ldots$ (we use $1=0.99 \ldots$ if necessary). Thus

$$
(x, y)=f\left(0 . a_{1} b_{1} 0 a_{2} b_{2} 0 \ldots\right)
$$

and so $f$ is surjective.
(b) Denote

$$
L:=\sup \left\{\frac{|f(x)-f(y)|}{|x-y|}: x, y \in[0,1], x \neq y\right\} .
$$

Observe that for any $x, y \in[0,1]$, we have $|f(x)-f(y)| \leq L|x-y|$. In particular, for $\delta>0$ if $B \subset \mathbb{R}^{2}$ is an open square with center $x$ and sidelength $2 L \delta$, then $f(y) \in B$ for all $y \in[0,1]$ satisfying $|x-y|<\delta$.
Now, let $\epsilon>0$. Let $0<\delta<\min \left\{\frac{\epsilon}{12 L^{2}}, 1\right\}$ and let $N \in \mathbb{N}$ be such that $1 \leq \delta N$ and $\delta(N+1) \leq 3$. Set $x_{0}=0$ and $x_{n}=\max \left\{x_{0}+\delta n, 1\right\}$ for $n=1, \ldots, N$. Then

$$
[0,1] \subset \bigcup_{n=0}^{N}\left(x_{n}-\delta, x_{n}+\delta\right)
$$

Consequently, if we let $B_{n}$ be the open square with center $f\left(x_{n}\right)$ and sidelength $2 L \delta$, then

$$
f([0,1]) \subset \bigcup_{n=0}^{N} B_{n}
$$

We have

$$
\sum_{n=0}^{N}\left|B_{n}\right|=\sum_{n=0}^{N} 4 L^{2} \delta^{2}=4(N+1) L^{2} \delta^{2} \leq 12 L^{2} \delta<\epsilon
$$

Since $\epsilon>0$ was arbitrary, we have that $f([0,1])$ is a zero set.
(c) By part (c), it suffices to show that $f$ is Lipschitz. Since $f$ is smooth, $D f$ is continuous. Then $D f$ is bounded on $[0,1]$ since it is a compact set. Thus by the Mean Value Theorem we see that $f$ is Lipschitz.
4. (a) $g$ is clearly smooth on $\mathbb{R} \backslash\{0\}$, so it suffices to check smoothness at 0 . Note that by the chain rule and product rule, for any $n \in \mathbb{N}$ and $t>0 g^{(n)}(t)=p\left(\frac{1}{t}\right) e^{-1 / t}$ where $p$ is some polynomial. Since $e^{-1 / t}$ tends to zero as $t \rightarrow 0$ faster than any polynomial, we have that

$$
\lim _{x \rightarrow 0^{+}} \frac{g^{(n)}(t)-g^{(n)}(0)}{t-0}=\lim _{x \rightarrow 0^{+}} \frac{p\left(\frac{1}{t}\right) e^{-1 / t}}{t}=\lim _{x \rightarrow 0^{+}} \frac{1}{t} p\left(\frac{1}{t}\right) e^{-1 / t}=0
$$

which clearly agrees with the left-hand limit. Thus for each $n \in \mathbb{N}, g^{(n)}(0)=0$. In particular, $g$ is smooth.
(b) Since $g(t)=0$ for $t \leq 0$, we have that $f(t)=0$. For $0<t<1$ we have $g(t), h(t)>0$ and so

$$
0<\frac{g(t)}{g(t)+h(t)}<\frac{g(t)}{g(t)}=1
$$

For $t \geq 1$ we have $h(t)=g(1-t)=0$ so that

$$
f(t)=\frac{g(t)}{g(t)}=1
$$

Finally, $f$ is smooth since $g$ and $g+h$ are smooth and $g+h>0$.
(c) We first note that

$$
\mathbb{R} \ni t \mapsto \frac{f(\sqrt{|t|})}{\sqrt{|t|}}
$$

is smooth. Indeed, for $t \neq 0$ this is clear, and for $t=0$ it follows from the fact that $g$ and hence $f$ decays exponentially. By the product rule, $|\psi(u)|^{2}=\langle\psi(u), \psi(u)\rangle$ is smooth and thus

$$
\frac{f(|\psi(u)|}{|\psi(u)|}=\frac{\sqrt{|\psi(u)|^{2}}}{\sqrt{|\psi(u)|^{2}}},
$$

is smooth by the chain rule. Another application of the product rule yields that $\varphi$ is smooth and hence a 2 -cell in $\mathbb{R}^{2}$.
To see that $\varphi$ has the claimed image, first note that $\left.f\right|_{[0,1]}$ is onto $[0,1]$ by the intermediate value theorem. Let $v \in \mathbb{R}^{2}$ satisfy $|v| \leq 1$, and let $s \in[0,1]$ be such that $f(s)=|v|$. Then for $w=\frac{s v}{|v|}$, $|w|=s$ and so

$$
\frac{f(|w|)}{|w|} w=\frac{f(s)}{s} \frac{s v}{|v|}=|v| \frac{v}{|v|}=v .
$$

Since $\psi$ is onto $[-1,1]^{2}$, there exists $u \in[0,1]^{2}$ such that $\psi(u)=w$ and so $\varphi$ has the claimed image.
(d) We first compute the dipoles

$$
\begin{aligned}
\delta^{1} \varphi(t) & =\varphi(1, t)-\varphi(0, t)=\frac{f(|(1,2 t-1)|)}{|(1,2 t-1)|}(1,2 t-1)-\frac{f(|(-1,2 t-1)|)}{|-1,2 t-1|}(-1,2 t-1) \\
& =\frac{f\left(\sqrt{1+(2 t-1)^{2}}\right)}{|(1,2 t-1)|}(1,2 t-1)-\frac{f\left(\sqrt{\left.1+(2 t-1)^{2}\right)}\right.}{|(-1,2 t-1)|}(-1,2 t-1) \\
& =\frac{(1,2 t-1)}{|(1,2 t-1)|}-\frac{(-1,2 t-1)}{|(-1,2 t-1)|}
\end{aligned}
$$

Similarly

$$
\delta^{2} \varphi(t)=\frac{(2 t-1,1)}{|(2 t-1,1)|}-\frac{(2 t-1,-1)}{|(2 t-1,-1)|}
$$

Thus

$$
\partial \varphi(t)=\frac{(1,2 t-1)}{|(1,2 t-1)|}-\frac{(-1,2 t-1)}{|(-1,2 t-1)|}-\frac{(2 t-1,1)}{|(2 t-1,1)|}+\frac{(2 t-1,-1)}{|(2 t-1,-1)|}
$$

Observe that each 1-cell in this 1 -chain consists of units vectors. Hence the image $\partial \varphi$ is the set $\left\{v \in \mathbb{R}^{2}:|v|=1\right\}$. To be more precise, the first term travels from $(1,-1)$ to $(1,1)$ counterclockwise around the unit circle, the second term travels from $(-1,1)$ to $(-1,-1)$, the third term from $(1,1)$ to $(-1,1)$, and the fourth term from $(-1,-1)$ to $(1,-1)$.

