Mathematics 3790H – Analysis I: Introduction to analysis TRENT UNIVERSITY, Fall 2009

Solutions to Assignment #4 A function from heck.

We first need a bit of notation. If x is a real number, let:

$$\{x\} = \text{the distance from } x \text{ to the nearest integer}$$
$$= \min\{x - \lfloor x \rfloor, \lceil x \rceil - x\}$$

Note that for any real number $x, 0 \le \{x\} \le \frac{1}{2}$. It will be handy later to have a couple of properties of $\{x\}$ in hand.

1. For all $x \in \mathbb{R}$, $\left\{x \pm \frac{1}{2}\right\} = \frac{1}{2} - \{x\}$. [1]

SOLUTION. Note that $\{x\} = \frac{1}{2}$ exactly when x is an integer plus (or minus) one half. We break the problem down into cases:

- *i.* If x is an integer, $\{x\} = 0$ and $\{x \pm \frac{1}{2}\} = \frac{1}{2} = \frac{1}{2} \{x\}.$
- *ii.* If x is an integer plus (or minus) one half, then $\{x\} = \frac{1}{2}$ and $\{x \pm \frac{1}{2}\} = 0 = \frac{1}{2} \{x\}$. *iii.* If $n < x < n + \frac{1}{2}$ for some integer n, then $\{x\} = x - n$, while $n + \frac{1}{2} < x + \frac{1}{2} < n + 1$ and $n - \frac{1}{2} = (n - 1) + \frac{1}{2} < x - \frac{1}{2} < n$. Then $\{x + \frac{1}{2}\} = n + 1 - (x + \frac{1}{2}) = \frac{1}{2} + n - x = \frac{1}{2} - (x - n) = \frac{1}{2} - \{x\}$. Similarly, $\{x - \frac{1}{2}\} = n - (x - \frac{1}{2}) = n - x + \frac{1}{2} = \frac{1}{2} - (x - n) = \frac{1}{2} - \{x\}$. *iv.* If $n + \frac{1}{2} < x < n + 1$ for some integer n, then $\{x\} = (n + 1) - x$, while $n + 1 < x + \frac{1}{2} < (n + 1) + \frac{1}{2}$ and $n < x - \frac{1}{2} < n + \frac{1}{2}$. Then $\{x + \frac{1}{2}\} = (x + \frac{1}{2}) - (n + 1) = \frac{1}{2} + x - (n + 1) = \frac{1}{2} - (x - (n + 1)) = \frac{1}{2} - \{x\}$. Similarly, $\{x - \frac{1}{2}\} = (x - \frac{1}{2}) - n = \frac{1}{2} + x - 1 - n = \frac{1}{2} - ((n + 1) - x) = \frac{1}{2} - \{x\}$. ■
- **2.** For all $x, y \in \mathbb{R}, \{x+y\} \le \{x\} + \{y\}$ and $\{x\} \{y\} \le \{x-y\}$. [1]

SOLUTION. We tackle $\{x + y\} \leq \{x\} + \{y\}$ first. Note that x = n + a and y = m + b for some integers n and m and real numbers a and b with $|a| = \{x\}$ and $|b| = \{y\}$. Then

$$\{x + y\} = \{a + b\} = \text{distance } a + b \text{ is to the nearest integer}$$
$$\leq \text{distance } a + b \text{ is from } 0$$
$$\leq |a| + |b| = \{x\} + \{y\}.$$

The second inequality follows from the first, using the fact that x = (x - y) + y:

$$\{x\} - \{y\} \le \{x - y\} \iff \{x\} \le \{x - y\} + \{y\} \\ \iff \{x\} = \{(x - y) + y\} \le \{x - y\} + \{y\}$$

We will now define the function we're really interested in. For any real number x, let

$$g(x) = \sum_{n=0}^{\infty} \frac{\{n!x\}}{n!} \,.$$

One needs to check that this definition really makes sense:

3. Use the Comparison Test (see Chapter 4 in the text) to verify that the series defining g(x) converges no matter what x we pick. |2|

SOLUTION. Observe that it follows from **1** that for each $n \ge 0$ and every $x \in \mathbb{R}$,

$$0 \le \frac{\{n!x\}}{n!} \le \frac{1/2}{n!} = \frac{1}{2} \cdot \frac{1}{n!} \,.$$

It follows by the Comparison Test that $g(x) = \sum_{n=0}^{\infty} \frac{\{n!x\}}{n!}$ converges for any $x \in \mathbb{R}$ by comparison with $\sum_{n=0}^{\infty} \frac{1}{2} \cdot \frac{1}{n!} = \frac{1}{2} \sum_{n=0}^{\infty} \frac{1^n}{n!} = \frac{1}{2} e^1 = \frac{e}{2}$.

NOTE. One free consequence of this is that g(x) is bounded above by $\frac{e}{2}$.

Note that $g(x) \ge 0$ for all $x \in \mathbb{R}$. [Because $g(x) = \sum_{n=0}^{\infty} \frac{\{n!x\}}{n!}$ is a series of non-negative terms no matter what x is ...] It turns out that g(x) is continuous but not differentiable at every point:

4. Show that g(x) is continuous at x = a for all $a \in \mathbb{R}$. [4]

Hint: Given an $\varepsilon > 0$, first choose an N such that $\sum_{n=N+1}^{\infty} \frac{\{n!x\}}{n!} < \frac{\varepsilon}{4}$. (Note that this can be done independently of the value of $x \dots$) Then go to work on $\sum_{n=0}^{N} \frac{\{n!x\}}{n!} - \sum_{n=0}^{N} \frac{\{n!a\}}{n!}$.

SOLUTION. Suppose $a \in \mathbb{R}$ and $\varepsilon > 0$ is given. We need to show that there is a $\delta > 0$ such that if $|x - a| < \delta$, then $|g(x) - g(a)| < \varepsilon$.

Following the hint, choose an N such that $\left| \left(\frac{1}{2} \sum_{n=0}^{N} \frac{1}{n!} \right) - \frac{e}{2} \right| < \frac{\varepsilon}{4}$; such an N exists because $\sum_{n=0}^{\infty} \frac{1}{n!}$ converges to e. Since $\sum_{n=0}^{\infty} \frac{1}{n!}$ is a sequence of positive terms, it follows that $\frac{1}{2} \sum_{n=N+1}^{\infty} \frac{1}{n!} < \frac{\varepsilon}{4}$, and hence, since $\{n!x\} \leq \frac{1}{2}$ for all $x \in \mathbb{R}$, that

$$\sum_{n=N+1}^{\infty} \frac{\{n!x\}}{n!} \le \sum_{n=N+1}^{\infty} \frac{1}{2} \cdot \frac{1}{n!} = \frac{1}{2} \sum_{n=N+1}^{\infty} \frac{1}{n!} < \frac{\varepsilon}{4}.$$

It follows from this that:

$$\begin{split} |g(x) - g(a)| &= \left| \left(\sum_{n=0}^{\infty} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=0}^{\infty} \frac{\{n!a\}}{n!} \right) \right| \\ &= \left| \left(\sum_{n=0}^{N} \frac{\{n!x\}}{n!} + \sum_{n=N+1}^{\infty} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=0}^{N} \frac{\{n!a\}}{n!} + \sum_{n=N+1}^{\infty} \frac{\{n!a\}}{n!} \right) \right| \\ &= \left| \left(\sum_{n=0}^{N} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=0}^{N} \frac{\{n!a\}}{n!} \right) + \left(\sum_{n=N+1}^{\infty} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=N+1}^{\infty} \frac{\{n!a\}}{n!} \right) \right| \\ &\leq \left| \left(\sum_{n=0}^{N} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=0}^{N} \frac{\{n!a\}}{n!} \right) \right| + \left| \sum_{n=N+1}^{\infty} \frac{\{n!x\}}{n!} \right| + \left| \sum_{n=N+1}^{\infty} \frac{\{n!a\}}{n!} \right| \\ &< \left| \left(\sum_{n=0}^{N} \frac{\{n!x\}}{n!} \right) - \left(\sum_{n=0}^{N} \frac{\{n!a\}}{n!} \right) \right| + \frac{\varepsilon}{4} + \frac{\varepsilon}{4} \\ &= \left| \sum_{n=0}^{N} \frac{\{n!x\} - \{n!a\}}{n!} \right| + \frac{\varepsilon}{2} \le \left(\sum_{n=0}^{N} \frac{\{n!x\} - \{n!a\}|}{n!} \right) + \frac{\varepsilon}{2} \end{split}$$

Obviously, we now need to work on bounding $\sum_{n=0}^{N} \frac{|\{n!x\} - \{n!a\}|}{n!}$. The key to this is the fact that $\{x\}$ is continuous, the proof of which we leave the proof to the reader. (Intuitively, just look at the graph of $\{x\}$.)

Since $\{x\}$ is continuous we can find, for each $n = 0, 1, \ldots, N$, a $\delta_n > 0$ such that if $|x - a| < \delta_n$, then $\frac{|\{n!x\} - \{n!a\}|}{n!} < \frac{\varepsilon}{2(N+1)}$. Let $\delta = \min\{\delta_0, \delta_1, \ldots, \delta_N\}$. Then $\delta > 0$ and if $|x - a| < \delta \leq \delta_n$ (for each $n = 0, 1, \ldots, N$), then

$$|g(x) - g(a)| < \left(\sum_{n=0}^{N} \frac{|\{n!x\} - \{n!a\}|}{n!}\right) + \frac{\varepsilon}{2} < \left(\sum_{n=0}^{N} \frac{\varepsilon}{2(N+1)}\right) + \frac{\varepsilon}{2} = \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

Hence g(x) is continuous at a for any $a \in \mathbb{R}$.

5. Show that g(x) is not differentiable at x = 0. [2]

Hint: The idea is to construct a sequence $a_n \to 0$ such that $\left|\frac{g(a_n) - g(0)}{a_n - 0}\right| \ge 1$ for all n.

SOLUTION. Since nobody completed this one, I'm adding it to the list of bonus assignment problems that came with Assignment #4. \blacksquare