

Analysis II für M, HLM, Ph

12. Tutorium Lösungsvorschlag

Gruppenübung

G 33 Lokale Umkehrbarkeit

Seien $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ stetig differenzierbare Funktion und $f'(x)$ invertierbar für alle $x \in \mathbb{R}^n$. Zeige, dass f offen ist, d. h. $f(U)$ ist offen für jede offene Menge $U \subseteq \mathbb{R}^n$.

Let $y \in f(U)$ and $x \in U$ with $f(x) = y$. Since $f'(x)$ is invertible the Inverse Function Theorem yields neighbourhoods V of x and W of $f(x) = y$ such that $f|_V : V \rightarrow W$ has a continuously differentiable inverse function $g : W \rightarrow V$. So $f(V \cap U) = g^{-1}(V \cap U)$ is open because g is continuous. Hence, since $y \in f(V \cap U)$ there is a neighbourhood U_y of y with $U_y \subseteq f(V \cap U) \subseteq f(U)$. This holds for all $y \in f(U)$, so $f(U)$ is open.

G 34 Lipschitz-Stetigkeit

Seien (X, d) und (Y, D) metrische Räume und $A \subseteq X$ und $B \subseteq Y$ Teilmengen.

Eine Funktion $f : A \rightarrow B$ erfüllt in einer Menge $M \subseteq A$ die Lipschitz-Bedingung, wenn es eine (nichtnegative) reelle Zahl L gibt, mit der die Bedingung

$$\forall x_1, x_2 \in M : D(f(x_1), f(x_2)) \leq L \cdot d(x_1, x_2)$$

erfüllt ist.

Man sagt, dass f Lipschitz mit Lipschitz-Konstante L ist.

Zeige:

1. Jede Lipschitz-Funktion ist stetig.
2. Sei $\emptyset \neq A \subseteq X$. Für alle $x \in X$, sei $d(x, A) := \inf\{d(x, a) \mid a \in A\}$. Dann ist die Funktion

$$f : X \rightarrow \mathbb{R}, \quad f(x) = d(x, A)$$

Lipschitz stetig mit Lipschitz-Konstante 1.

3. Sei $Lip := \{f : \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ is Lipschitz}\}$. Zeige, dass Lip ein Vektorraum ist, und dass er abgeschlossen bezüglich der Verknüpfung von Funktionen ist (d.h. $f, g \in Lip \Rightarrow g \circ f \in Lip$).
4. Zeige durch Angabe eines Gegenbeispiels, dass das Produkt von zwei Lipschitz-Funktionen im allgemein keine Lipschitz-Funktion ist.

Hinweis: Zeige, dass die Funktion $f : \mathbb{R} \rightarrow \mathbb{R}, f(x) = x^2$ nicht Lipschitz ist.

1. Let f be a Lipschitz function with constant K . We use the $\epsilon - \delta$ definition to prove that f is continuous. Let $x \in X$ and $\epsilon > 0$, and take $\delta := \frac{\epsilon}{K}$. Then $y \in U_\delta(x)$ (that is $d(x, y) < \delta$) implies $d(f(x), f(y)) \leq Kd(x, y) < K\delta = \epsilon$, that is $f(y) \in U_\epsilon(f(x))$.
2. Let $x, y \in X$, and $\epsilon > 0$. Then, by the Characterization Theorem for inf, there is $a_0 \in A$ such that $d(y, a_0) \leq f(y) + \epsilon$, so $f(y) \geq d(y, a_0) - \epsilon$. We get then

$$\begin{aligned} f(x) - f(y) &= \inf\{d(x, a) \mid a \in A\} - f(y) \leq d(x, a_0) - f(y) \leq d(x, a_0) - d(y, a_0) + \epsilon \\ &\leq d(x, y) + \epsilon. \end{aligned}$$

We get similarly that $f(y) - f(x) \leq d(x, y) + \epsilon$, so

$$|f(x) - f(y)| \leq d(x, y) + \epsilon.$$

Since this is true for all $\varepsilon > 0$, it follows that

$$|f(x) - f(y)| \leq d(x, y),$$

hence f is Lipschitz with Lipschitz constant 1.

3. We know that $\mathbb{R}^{\mathbb{R}} = \{f : \mathbb{R} \rightarrow \mathbb{R}\}$ is an \mathbb{R} -vector space. Since $Lip \subseteq \mathbb{R}^{\mathbb{R}}$, in order to get that Lip is an \mathbb{R} -vector space, we prove that Lip is closed under addition and scalar multiplication.

Let $f, g : \mathbb{R} \rightarrow \mathbb{R}$ be Lipschitz functions with Lipschitz constants K , respectively L . Thus, for any $x, y \in \mathbb{R}$,

$$|f(x) - f(y)| \leq K|x - y|, \quad |g(x) - g(y)| \leq L|x - y|.$$

We get that

$$\begin{aligned} |(f + g)(x) - (f + g)(y)| &= |f(x) + g(x) - (f(y) + g(y))| = |f(x) - f(y) + g(x) - g(y)| \\ &\leq |f(x) - f(y)| + |g(x) - g(y)| \leq K|x - y| + L|x - y| \\ &= (K + L)|x - y|, \end{aligned}$$

hence $f + g$ is Lipschitz with Lipschitz constant $K + L \geq 0$.

Let $\lambda \in \mathbb{R}$. Then

$$|(\lambda f)(x) - (\lambda f)(y)| = |\lambda f(x) - \lambda f(y)| = |\lambda| |f(x) - f(y)| \leq |\lambda| K|x - y|,$$

thus λf is Lipschitz with Lipschitz constant $|\lambda|K \geq 0$.

Thus, we have proved that Lip is an \mathbb{R} -vector space.

Let us prove now that Lip is closed under composition of functions.

$$|(g \circ f)(x) - (g \circ f)(y)| = |g(f(x)) - g(f(y))| \leq L|f(x) - f(y)| \leq LK|x - y|,$$

so $g \circ f$ is Lipschitz with Lipschitz constant $LK \geq 0$.

4. Let $g : \mathbb{R} \rightarrow \mathbb{R}, g(x) = x$. Then it is obvious that g is Lipschitz with Lipschitz constant 1. We shall prove that $f : \mathbb{R} \rightarrow \mathbb{R}, f(x) = g(x) \cdot g(x) = x^2$ is not Lipschitz. We assume by contradiction that f is Lipschitz, so there is $K \geq 0$ such that for all $x, y \in \mathbb{R}$,

$$K|x - y| \geq |f(x) - f(y)| = |x^2 - y^2| = |x + y||x - y|.$$

We get that for all $x \neq y$,

$$K \geq |x + y|.$$

Take $x = 0$ and $y = K + 1$ to get a contradiction.

□

G 35 Fixpunktsatz

Sei (X, d) ein metrischer Raum. Sei eine Funktion $f : X \rightarrow X$ gegeben, die die Ungleichung

$$d(f(x), f(y)) < d(x, y) \quad \text{für alle } x, y \in X, x \neq y \tag{1}$$

erfüllt.

Zeige, dass falls X kompakt ist, die Funktion $f : X \rightarrow X$ einen Fixpunkt hat.

Hinweis: Zeige, dass die Funktion $h : X \rightarrow \mathbb{R}, h(x) = d(x, f(x))$ stetig ist und verwende, dass jede stetige Funktion auf einem kompakten metrischen Raum das Minimum und das Maximum besitzt.

Let us consider the function $h : X \rightarrow \mathbb{R}$, $h(x) = d(x, f(x))$. Let us prove that h is continuous. First, let us remark that for all $x, y \in X$

$$\begin{aligned} h(x) - h(y) &= d(x, f(x)) - d(y, f(y)) \leq d(x, y) + d(y, f(x)) - d(y, f(y)) \\ &\leq d(x, y) + d(f(x), f(y)), \end{aligned}$$

and similarly that $h(y) - h(x) \leq d(x, y) + d(f(x), f(y))$. Thus,

$$|h(x) - h(y)| \leq d(x, y) + d(f(x), f(y)).$$

Let now $x \in X$ arbitrary and $\varepsilon > 0$. Since f is continuous at x , there is $\delta_1 > 0$ such that $d(x, y) < \delta_1$ implies $d(f(x), f(y)) < \frac{\varepsilon}{2}$. Take $\delta := \min(\delta_1, \frac{\varepsilon}{2})$. Then $d(x, y) < \delta$ implies $d(x, y) < \frac{\varepsilon}{2}$ and $d(f(x), f(y)) < \frac{\varepsilon}{2}$, so $|h(x) - h(y)| < \varepsilon$.

Then h is continuous on the compact metric space X , so by Theorem 159.3(Heuser, Teil 2) it attains its minimum; that is, there is $x_0 \in X$ such that $h(x) \geq h(x_0)$ for all $x \in X$. We claim that $f(x_0) = x_0$. If not, then using the inequality for f , we have

$$h(f(x_0)) = d(f(x_0), f(f(x_0))) < d(x_0, f(x_0)) = h(x_0),$$

contradicting the fact that $h(x_0)$ is the minimum of h . Hence, x_0 is a fixed point of f .

It remains to prove that x_0 is the only fixed point of f . Assuming that $x_1 \in X$ is a fixed point of f distinct from x_0 , we get

$$d(x_0, x_1) = d(f(x_0), f(x_1)) < d(x_0, x_1),$$

which is a contradiction. □