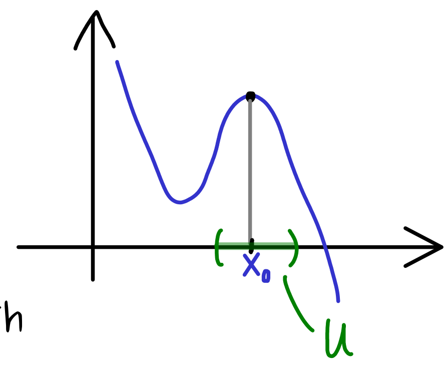
Real Analysis – Part 40

Definition: $I \subseteq \mathbb{R}$ interval, $f : I \longrightarrow \mathbb{R}$.



(a) f has a local maximum at $x_0 \in I$ if

there is a neighbourhood of x_0, $U \subseteq \mathbb{R}$, with

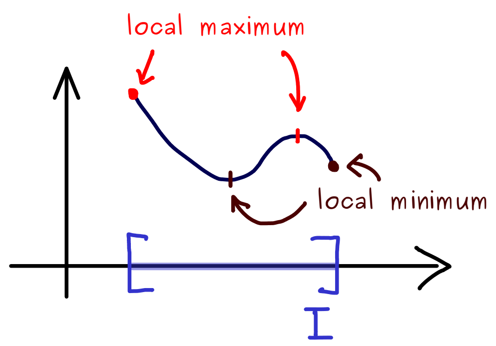
$$f(x_0) = \max \{ f(x) \mid x \in U \cap I \}$$

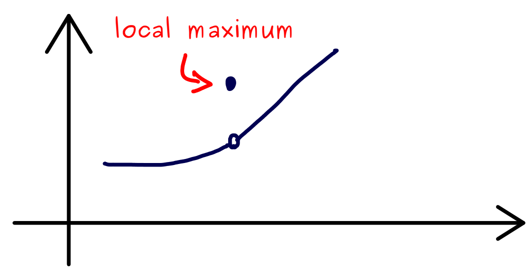
(b) f has a local minimum at $x_0 \in I$ if

there is a neighbourhood of x_0, $U \subseteq \mathbb{R}$, with

$$f(x_0) = \min \{ f(x) \mid x \in U \cap I \}$$

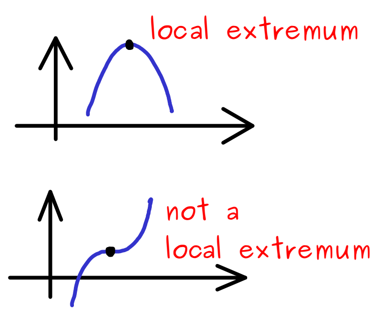
(c) f has a local extremum at $x_0 \in I$ if f has a local maximum or local minimum at $x_0 \in I$.





Proposition: $f : (a,b) \longrightarrow \mathbb{R}$ differentiable at $x_0 \in (a,b)$.

f has a local extremum at $x_0 \quad \Longrightarrow \quad f'(x_0) = 0$

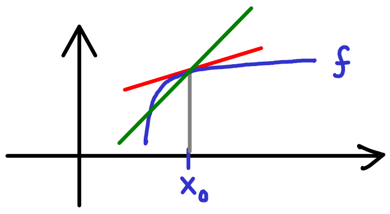


Proof: 1st case: f has a local maximum at x_0

$\Longrightarrow$ there is a neighbourhood of x_0, $U \subseteq (a,b)$

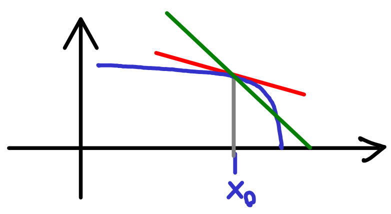
$$f(x_0) = \max \{ f(x) \mid x \in U \}$$

f differentiable at x_0 $\Longrightarrow$ $f(x) = f(x_0) + (x - x_0) \cdot \underbrace{\Delta_{f,x_0}(x)}_{\text{continuous at } x_0}$



Assume $f'(x_0) > 0$: There exists a neighbourhood $V \subseteq U$ such that $\Delta_{f,x_0}(x) > 0$ for all $x \in V$.

Then: $x > x_0 \Longrightarrow f(x) = f(x_0) + \underbrace{(x - x_0)}_{>0} \cdot \underbrace{\Delta_{f,x_0}(x)}_{>0} > f(x_0)$ ↯



Assume $f'(x_0) < 0$: There exists a neighbourhood $V \subseteq U$ such that $\Delta_{f,x_0}(x) < 0$ for all $x \in V$.

Then: $x < x_0 \Longrightarrow f(x) = f(x_0) + \underbrace{(x - x_0)}_{<0} \cdot \underbrace{\Delta_{f,x_0}(x)}_{<0} > f(x_0)$ ↯

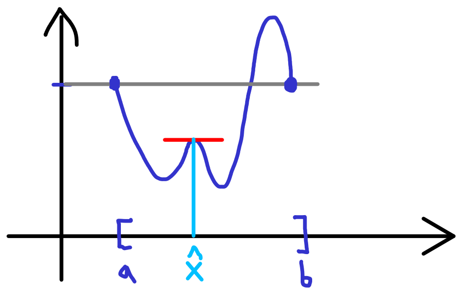
$\Longrightarrow f'(x_0) = 0$

2nd case: f has a local minimum at x_0 (works similarly)

Theorem of Rolle

$f : [a,b] \longrightarrow \mathbb{R}$ differentiable and $f(a) = f(b)$.

Then there is $\hat{x} \in (a,b)$ with $f'(\hat{x}) = 0$.



Proof: 1st case: f constant $\Longrightarrow f'(x) = 0$ for all $x \in [a,b]$. ✓

2nd case: f is not constant.

There are $x^-, x^+ \in [a,b]$ with
$$f(x^+) = \sup\{ f(x) \mid x \in [a,b] \}$$
$$f(x^-) = \inf\{ f(x) \mid x \in [a,b] \}$$

$$\overset{f \text{ not constant}}{\Longrightarrow} \quad x^- \in (a,b) \text{ or } x^+ \in (a,b) \quad (\text{call it } \hat{x})$$

$$\overset{\text{Proposition above}}{\Longrightarrow} \quad f'(\hat{x}) = 0$$

$\square$