

Graduate student problem.

①

#4.3.11b) Given $y \in \mathbb{R}$ and given $\varepsilon > 0$ choose $\delta = \varepsilon$, then $\forall x \in \mathbb{R}$, $|x - y| < \delta \Rightarrow |f(x) - f(y)| \leq r|x - y| < r \cdot \delta < \varepsilon$ (since $0 < r < 1$).

Thus $f(x)$ is continuous at each $y \in \mathbb{R}$, so $f(x)$ is continuous on $\mathbb{R}$.

Let $a_0 = y$, $a_1 = f(y)$, $a_2 = f(f(y))$, ...
b) We have $|a_{n+1} - a_n| = |f(a_n) - f(a_{n-1})| \leq r|a_n - a_{n-1}| \leq \dots \leq r^n |a_1 - a_0|$.

$$\begin{aligned} |a_{n+m} - a_n| &= |a_{n+m} - a_{n+m-1} + a_{n+m-1} - a_{n+m-2} + \dots + \\ &\quad + a_{n+1} - a_n| \leq |a_{n+m} - a_{n+m-1}| + |a_{n+m-1} - a_{n+m-2}| + \dots + \\ &\quad + |a_{n+1} - a_n| \leq r^{n+m-1} |a_1 - a_0| + r^{n+m-2} |a_1 - a_0| + \dots + r^n |a_1 - a_0| \\ &\leq (r^n + r^{n+1} + \dots + r^{n+m-1}) |a_1 - a_0| \leq r^n (1 + r + \dots + r^{m-1}) |a_1 - a_0| \\ &\leq r^n \cdot \sum_{k=0}^{\infty} r^k |a_1 - a_0| = \frac{r^n}{1-r} |a_1 - a_0| \end{aligned}$$

Since $0 < r < 1$, $\lim_{n \rightarrow \infty} \frac{r^n}{1-r} |a_1 - a_0| = 0$, so

given $\varepsilon > 0$, choose $N \in \mathbb{N}$ such that $N > \ln\left(\frac{\varepsilon(1-r)}{|a_1 - a_0|}\right) / \ln r$.

Then $\forall n \geq N$ we have

$$|a_{n+m} - a_n| \leq \frac{r^n}{1-r} |a_1 - a_0| \leq \frac{r^N}{1-r} |a_1 - a_0| < \varepsilon.$$

c) We checked that (a_n) is Cauchy, so it converges.

Let $l = \lim a_n$. Since

$a_{n+1} = f(a_n)$ we have $\lim a_{n+1} = \lim f(a_n)$.

Since f is continuous we have

$l = \lim a_{n+1} = f(\lim a_n) = f(l)$, so l is a fixed point.

d) Let (b_n) be any other sequence defined by (2)
 $b_0 = x, b_1 = f(x), \dots, b_{n+1} = f(b_n), \dots$

Then $|b_{n+1} - a_{n+1}| = |f(b_n) - f(a_n)| \leq r |b_n - a_n| \leq \dots$

$$\leq r^n |b_0 - a_0|$$

$$\text{So } a_{n+1} - r^n |b_0 - a_0| \leq b_{n+1} \leq a_{n+1} + r^n |b_0 - a_0|$$

$$n \rightarrow \infty \downarrow$$

$$l$$

$$\downarrow n \rightarrow \infty$$

$$l$$

So $\lim b_{n+1} = \lim b_n = l$ by squeeze thm.

2nd proof. Suppose m is any other fixed point then since $f(l) = l$ and $f(m) = m$, we have

$$|l - m| = |f(l) - f(m)| \leq r |l - m|. \text{ Since } 0 < r < 1 \Rightarrow$$

$$|l - m| = 0 \text{ or } l = m. \text{ By b) and c) } b_n \rightarrow m$$

and m is some fixed point of f , so $m = l$ and

$$b_m \rightarrow l.$$