2017 Spring Problem of the Week POW2017-05

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Problem. Suppose that $f: (2, \infty) \to (-2, 2)$ is a continuous function and there exists a positive constant *m* such that $|1 + xf(x) + (f(x))^2| \le m$ for any x > 2. Prove that, for any x > 2,

$$\left| f(x) - \frac{-x + \sqrt{x^2 - 4}}{2} \right| \le 6\sqrt{m}.$$

By substituting $t := \frac{x - \sqrt{x^2 - 4}}{2} \in (0, 1)$ and denote $g(t) := -f(t + \frac{1}{t}) = -f(x)$, we will prove a similar result, but much stronger.

Problem. Let $g: (0,1) \rightarrow (-2,2)$ be a continuous function such that there exists a positive real *m* satisfying

$$\left| (g(t)-t) \left(g(t) - \frac{1}{t} \right) \right| \le m \quad \forall t \in (0,1).$$

Prove that

$$|g(t) - t| \le (1 + \sqrt{2})\sqrt{m} \quad \forall t \in (0, 1).$$

SOLUTION. Setting $c := 1 + \sqrt{2}$, then $c - \frac{1}{c} = 2$. Suppose, for the sake of contradiction, that there is some $a \in (0, 1)$ such that $|g(a) - a| > c\sqrt{m}$. We have some claims below.

Claim 1. $2g(a) > a + \frac{1}{a}$.

Proof. From the contradictive hypothesis, we have

$$|g(a) - a| > c\sqrt{m} > \frac{m}{c\sqrt{m}} > \frac{|g(a) - a|}{|g(a) - a|} = \left|g(a) - \frac{1}{a}\right|.$$

We find out $(g(a) - a)^2 > (g(a) - \frac{1}{a})^2$, or

$$\left(\frac{1}{a}-a\right)\left(2g(a)-a-\frac{1}{a}\right)>0.$$

As $\frac{1}{a} > 1 > a$, we obtain $2g(a) > a + \frac{1}{a}$.

Claim 2. $a < \sqrt{m+1} - \sqrt{m}$.

Proof. From Claim 1, $g(a) > \frac{1}{2}(a + \frac{1}{a}) > a$, which follows $g(a) - a = |g(a) - a| > c\sqrt{m}$. On the other hand,

$$g(a) - \frac{1}{a} \le \left| g(a) - \frac{1}{a} \right| \le \frac{m}{|g(a) - a|} < \frac{\sqrt{m}}{c},$$

therefore

$$\frac{1}{a} - a > \left(g(a) - \frac{\sqrt{m}}{c}\right) - \left(g(a) - c\sqrt{m}\right) = \left(c - \frac{1}{c}\right)\sqrt{m} = 2\sqrt{m},$$

and then we easily have $a < \sqrt{m+1} - \sqrt{m}$.

Claim 3. There is some $t_0 \in (0, \sqrt{m+1} - \sqrt{m})$ such that $2g(t_0) = t_0 + \frac{1}{t_0}$. *Proof.* For any $t \in (0, \frac{1}{2})$, as $g(t) \in (-2, 2), \frac{1}{t} > 2 > g(t)$. Thus

$$|g(t)-t| \leq \frac{m}{\frac{1}{t}-g(t)} < \frac{m}{\frac{1}{t}-2} \quad \forall t \in \left(0,\frac{1}{2}\right).$$

This implies $\lim_{t\to 0^+} |g(t) - t| = 0$ or $\lim_{t\to 0^+} g(t) = 0$. Moreover, since $\lim_{t\to 0^+} \left(t + \frac{1}{t}\right) = \infty$, there exists $b \in (0, a)$ small enough such that $2g(b) < b + \frac{1}{b}$. Considering the function $h(t) := 2g(t) - t - \frac{1}{t}$, we see that h is continuous on (0, 1) while h(b) < 0 and h(a) > 0. Thus, there is some $t_0 \in (b, a)$ such that $h(t_0) = 0$, or $2g(t_0) = t_0 + \frac{1}{t_0}$. Because $a < \sqrt{m+1} - \sqrt{m}$ by Claim $2, t_0 \in (0, \sqrt{m+1} - \sqrt{m})$.

Claim 4. $|g(t_0) - t_0||g(t_0) - \frac{1}{t_0}| > m$, which gives the contradiction. *Proof.* From Claim 3, we have

$$|g(t_0) - t_0| = \frac{1}{2} \left(\frac{1}{t_0} - t_0 \right) = \left| g(t_0) - \frac{1}{t_0} \right|,$$

and

$$\frac{1}{t_0} - t_0 > \frac{1}{\sqrt{m+1} - \sqrt{m}} - (\sqrt{m+1} - \sqrt{m}) = 2\sqrt{m}.$$

Thus

$$|g(t_0) - t_0| \left| g(t_0) - \frac{1}{t_0} \right| = \frac{1}{4} \left(t_0 - \frac{1}{t_0} \right)^2 > \frac{1}{4} (2\sqrt{m})^2 = m.$$

Therefore, there is no $a \in (0,1)$ such that $|g(a) - a| > c\sqrt{m}$. The solution is completed. \Box