



POW2018-16

DAESEOK LEE

I claim that  $m = 1 - \frac{\sqrt{2}}{2}$  is the minimum. 

First, let's prove that  $m = 1 - \frac{\sqrt{2}}{2}$  works. Let  $f : [0, 1] \rightarrow [0, 1]$  be a convex function.  $f$  is continuous on  $(0, 1)$ . We may assume that it is also continuous on 0 and 1, since we can let  $f(0) := \sup_{0 < \epsilon < 1/2} \frac{f(1/2) - f(\epsilon)}{1/2 - \epsilon} (0 - 1/2) + f(1/2)$  and  $f(1) := \sup_{0 < \epsilon < 1/2} \frac{f(1-\epsilon) - f(1/2)}{1 - \epsilon - 1/2} (1 - 1/2) + f(1/2)$ , while the integral doesn't change. Note that for any  $a \in [0, 1]$ ,  $B(a) := \{x \in [0, 1] : f(x) \leq a\}$  is a closed interval if it is nonempty. This is true because  $B(a)$  is connected since  $f(x) \leq a$  and  $f(y) \leq a$  implies  $f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y) \leq a$ , and  $B(a)$  is closed since  $f$  is continuous. Thus, we can write  $B(a) = [l(a), r(a)]$  for any  $a \in R$ . ( $l(a) := 1$  and  $r(a) := 0$  when  $B(a) = \emptyset$ ) The functions  $l$  and  $r$  are right continuous since  $[l(a), r(a)] = B(a) = \bigcap_{b > a} B(b) = \bigcap_{b > a} [l(b), r(b)] = [\sup_{b > a} l(b), \inf_{b > a} r(b)] = [\lim_{b \rightarrow a+} l(b), \lim_{b \rightarrow a+} r(b)]$ .

Let  $c = \inf \{y : r(y) - l(y) \geq 1/2\}$ ,  $a = l(c)$  and  $b = r(c)$ . Since  $l$  and  $r$  are right continuous, we have  $b - a \geq 1/2$ . In fact,  $b - a = 1/2$  unless  $f(x) = c$  for all  $x \in [a, b]$ . Suppose  $b - a > 1/2$ . Then  $\{x : f(x) < c\} = \bigcup_{y < c} B(y) \subseteq [\inf_{y < c} l(y), \sup_{y < c} r(y)]$ .  $\sup_{y < c} r(y) - \inf_{y < c} l(y) \leq 1/2$  since for any  $y_1, y_2 < c$ ,  $r(y_1) - l(y_2) \leq r(\max(y_1, y_2)) - l(\max(y_1, y_2)) < 1/2$ . Therefore,  $\{x : f(x) = c\} = B(c) \setminus \{x : f(x) < c\}$  contains an interval of nonzero length. This combined with convexity implies  $f \geq c$  hence  $f = c$  on  $B(c)$ . 

- (1) When  $f(x) = c$  for all  $x \in [a, b]$

By convexity, we should have

$$\begin{cases} c \leq f(x) \leq 1 + \frac{c-1}{a}x & \text{if } 0 \leq x \leq a \\ f(x) = c & \text{if } a \leq x \leq b \\ c \leq f(x) \leq 1 + \frac{1-c}{1-b}(x-1) & \text{if } b \leq x \leq 1 \end{cases}$$

Therefore,  $\int_0^1 |f(x) - c| dx \leq \int_0^a (1 - c + \frac{c-1}{a}x) dx + \int_b^1 (1 - c + \frac{1-c}{1-b}(x-1)) dx = \frac{a(1-c)}{2} + \frac{(1-b)(1-c)}{2} = \frac{(1-(b-a))(1-c)}{2} \leq 1/4 < m$

- (2) When  $b - a = 1/2$  and  $a > 0$  and  $b < 1$

We have  $f(a) = f(b) = c$  since otherwise,  $B(c) = \{x : f(x) \leq c\} = [a, b]$  should have been larger because of the intermediate value theorem. Then by convexity, we should have

- If  $x < a$ , then
  - (a)  $c = f(a) = f(\frac{b-a}{b-x}x + \frac{a-x}{b-x}b) \leq \frac{b-a}{b-x}f(x) + \frac{a-x}{b-x}c$ , so  $c \leq f(x)$
  - (b)  $f(x) = f((1 - \frac{x}{a}) * 0 + \frac{x}{a} * a) \leq (1 - \frac{x}{a})f(0) + \frac{x}{a}f(a) \leq 1 + \frac{c-1}{a}x$
- If  $a < x < b$ , then
  - (a)  $f(x) \leq c$

$$(b) \quad c = f(a) = f\left(\left(1 - \frac{a}{x}\right) * 0 + \frac{a}{x} * x\right) \leq \left(1 - \frac{a}{x}\right) + \frac{a}{x} f(x), \text{ so } 1 + \frac{c-1}{a} x \leq f(x)$$

$$(c) \quad c = f(b) = f\left(\frac{1-b}{1-x} * x + \frac{b-x}{1-x} * 1\right) \leq \frac{1-b}{1-x} f(x) + \frac{b-x}{1-x}, \text{ so } 1 + \frac{1-c}{1-b} (x-1) \leq f(x)$$

• if  $x > b$ , then

$$(a) \quad c = f(b) = f\left(\frac{x-b}{x-a} a + \frac{b-a}{x-a} x\right) \leq \frac{x-b}{x-a} c + \frac{b-a}{x-a} f(x), \text{ so } c \leq f(x)$$

$$(b) \quad f(x) = f\left(\frac{1-x}{1-b} * b + \frac{x-b}{1-b} * 1\right) \leq \frac{1-x}{1-b} c + \frac{x-b}{1-b} = 1 + \frac{1-c}{1-b} (x-1)$$

Therefore,  $\int_0^1 |f(x) - c| dx \leq \int_0^a (1 - c + \frac{c-1}{a} x) dx + \int_a^b (c - \max(0, 1 + \frac{c-1}{a} x, 1 + \frac{1-c}{1-b} (x-1))) dx + \int_b^1 (1 - c + \frac{1-c}{1-b} (x-1)) dx$ . A simple calculation shows that the RHS attains maximum when  $c = 1 - \frac{\sqrt{2}}{2}$  and the maximum is  $m = 1 - \frac{\sqrt{2}}{2}$ .

(3) When  $b - a = 1/2$  and either  $a = 0$  or  $b = 1$

Almost the same consideration as the preceding case results in the desired upper bound

~~The extremal case is obtained when~~

$$f(x) = \begin{cases} 1 - \sqrt{2}x & \text{if } x \leq \frac{\sqrt{2}}{2} \\ 0 & \text{if } x > \frac{\sqrt{2}}{2} \end{cases}$$