

Differentiable and analytic Function spaces

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Abstract:

In this paper we shall prove a theorem which is very important for the structure of complete analytic vector fields, and some lemmas. .

Keywords: differentiable, analytic function, analytical mapping and the class of C^∞ differentiable functions.

الملخص

في هذه الورقة سوف نثبت نظرية مهمة جدا لبنية حقول المتجهات التحليلية الكاملة، وكذلك بعض البراهين.

1- Introduction :

We know from the definition of differentiable function of class C^∞ that we can expand it in power series .

For (real) analytic in single variable are necessary but not sufficient condition that a function be (real) , analytic that can be expanded in a power series at each point $a \in U$ where U is an open set of \mathbb{R}^N is that to be in $C^\infty(u)$ if f is real analytic on U we say that $\{f \in C^\infty(u)\}$.

A although knowledge of analytic function is helpful , since C^∞ implies C^∞ _ to know that any linear function $f(x) = \sum a_i x^i$, or polynomial $p(x^1, \dots, x^n)$

N variables is analytic function on $u = \mathbb{R}^n$, the same is true for any quotient of polynomials (rational functions) if we exclude from the domain the points at which the denominator is zero.

Thus , for example a determinant is an analytic function of its entries and , if we exclude $n \times n$ matrices of determinant zero ,(which have no inverse)then each entry in the inverse A^{-1} of Matrix a is an analytic and (hence C^∞) function of the entries in matrix A .

Mapping:

Let \mathbb{R}^m and \mathbb{R}^n denote two Euclidean spaces of m and n dimension, respectively . Let O and O' be open subsets, $O \subset \mathbb{R}^m$, $O' \subset \mathbb{R}^n$ and suppose φ is mapping of O in to O' .

The mapping φ is differentiable if the coordinates $y_j (\varphi (P))$ of $\varphi (p)$ are differentiable (that is, indefinitely differentiable) functions of the coordinates $x_i (p)$, $p \in O$.

The mapping φ is called analytic if for each point $p \in O$ there exists a neighborhood U of P and n power series p_j ($1 \leq j \leq n$).

m variables such that $y_j (\varphi (q)) = P_j (x_1 (q) - x_1 (p), \dots, x_m (q) - x_m (p))$,

($1 \leq j \leq n$) for $q \in U$.

A differentiable mapping $\varphi: O \rightarrow O'$ is called a diffeomorphism of O on to O' if $\varphi (O) = O'$, φ is one-to-one and inverse mapping φ^{-1} is differentiable.

When $n = 1$ it is customary to replace term mapping by term function.

An analytic function on \mathbb{R}^m which vanishes on an open set is identically zero.

For differentiable function the situation is completely different.

In fact, if A and B are disjoint Sub sets of \mathbb{R}^m , A compact and B closed then there exists differentiable function φ which is identically 1 on A and identically 0 on B .

Example: let $0 < a < b$ and consider the function f on \mathbb{R} defined by

$$f(x) = \begin{cases} \exp\left(\frac{1}{x-b} - \frac{1}{x-a}\right) & \text{if } a < x < b \\ 0 & \text{otherwise} \end{cases}$$

Then f is differentiable and the same holds for the function $F(x) = \frac{\int_x^b f(t) dt}{\int_a^b f(t) dt}$

Which has value 1 for $x \leq a$ and 0 for $x \geq b$.

Example: the function Ψ on \mathbb{R}^m given by

$\Psi (x_1, \dots, x_m) = f (x_1^2 + \dots + x_m^2)$ is differentiable and has values 1 for

$x_1^2 + \dots + x_m^2 \leq a$ and 0 for $x_1^2 + \dots + x_m^2 \geq b$.

let S and S' be two concentric spheres in \mathbb{R}^m .

S' lying inside S . starting from Ψ we can by means of transform of \mathbb{R}^m construct a differential function on \mathbb{R}^m .

With value 1 in interiors' and value 0 outside S . \subset

Turning now to the sets A and B we can owing to the compactness of A , find finitely many spheres S_i ($1 \leq i \leq n$) such that the corresponding open balls B_i ($1 \leq$

$i \leq n$) form covering A (that is, $A \subset \bigcup_{i=1}^n B_i$) and such that the closed ball \bar{B}_i ($1 \leq i \leq n$) do not intersect B .

Each sphere S_i can be shrunk to concentric sphere S'_i , such that the corresponding open balls B'_i still covering of A .

Now let Ψ_i be differentiable function on R^m which is identically 1 on B'_i and identically 0 in the complement of B_i .

Then the function :

$$\Psi = 1 - (1 - \Psi_1)(1 - \Psi_2) \dots (1 - \Psi_n)$$

Is differentiable function on R^m which identically 1 on A and identically 0 on B .

Function of class C^∞ and real analytic function let us say that f of class C^∞ if f is of class C^q for every q . If f is of class C^∞ and $\lim_{q \rightarrow \infty} R_q(x) = 0$, then in place of Taylor's.

Formula with remainder we may put the corresponding infinite series .

This infinite series is called the Taylor series for $f(x)$ at x_0 .

If K is convex subset of D and $x_0 \in K$ then the following is a sufficient condition that $f(x)$ be the sum of it's Taylor series for every $x \in K$.

Suppose that there is a positive number M whose q th.

Power bounds every q th-order partial derivative of f , namely, $|f_{i_1, i_2, \dots, i_q}^{(x)}| \leq M$ for every $x \in K$, $q=1,2,\dots$, and $1 \leq i_1, \dots, i_q \leq n$

Then $c=m^q$ where $|R_q(x)| \leq cn^{q/2}|h|^q$.

$h = x - x_0$. □

$$|R_q(x)| \leq \frac{M^q n^{q/2} |h|^q}{q!} = \frac{B^q}{q!} \quad \text{Where } B = mn^{1/2}|h|.$$

Since $\frac{B^q}{q!} \rightarrow 0$ as $q \rightarrow \infty \Rightarrow \lim_{q \rightarrow \infty} R_q(x) = 0$ For every $x \in K$.

A function is called analytic if every $x_0 \in D$ has a neighborhood U_{x_0} such that the Taylor series at to x_0 converges to $f(x)$ for every $x \in U_{x_0}$.

We have proved the following: Let f be of class C^∞ , and Suppose that every $x_0 \in D$ has a neighborhood U_{x_0} in which an estimate $|f_{i_1, i_2, \dots, i_q}^{(x)}| \leq M^q$ holds Then f is analytic.

The positive number M may depend on x_0 and on radius of U_{x_0} .

2- OUR main result

2.1 proposition the function $f: \mathbb{R} \rightarrow \mathbb{R}$ defined on \mathbb{R} by

$$f(s) = \begin{cases} 0, & s \leq 0 \\ \exp(-1/s), & s > 0 \end{cases} \text{ is a } C^\infty \text{ function.}$$

Proof : Assume that , for some integer n the n th derivative of f is defined $f^{(n)}(s)$

$$= \begin{cases} \exp\left(\frac{-1}{s}\right) p_n\left(\frac{1}{s}\right) & \text{where } p_n \text{ is some polynomial if } s > 0 \\ 0 & \text{if } s < 0 \end{cases}$$

By differentiation

$$f^{(n+1)}(s) = \begin{cases} \exp\left(\frac{-1}{s}\right) P_{n+1}\left(\frac{1}{s}\right) & \text{if } s > 0 \\ 0 & \text{if } s < 0 \end{cases}$$

To find $f^{(n+1)}(0)$ we use the fact that for any integer $N \geq 0$.

$$\lim_{s \rightarrow 0^+} \left\{ \frac{1}{s^N} \exp\left(\frac{-1}{s}\right) \right\} = 0$$

it follows that

$$\lim_{s \rightarrow 0^+} \left(\frac{f^{(n)}(s) - f^{(n)}(0)}{s} \right) = \lim_{s \rightarrow 0^+} \left\{ \frac{1}{s} \exp\left(\frac{-1}{s}\right) p_n\left(\frac{1}{s}\right) \right\} = 0$$

$$\lim_{s \rightarrow 0^-} \left(\frac{f^{(n)}(s) - f^{(n)}(0)}{s} \right) = \lim_{s \rightarrow 0^-} \left\{ \frac{0}{s} \right\} = 0$$

This implies that $f^{(n+1)}(0) = 0$.

Our original assumption is true when $n=0$ and so, by induction , it is true for any positive integer n . f is there for a C^∞ function. .

2.2 lemma :

$$\text{Let } D = E^1 \text{ and let } f(x) = \begin{cases} \exp\left(\frac{-1}{x^2}\right) & \text{if } x > 0 \\ 0 & \text{if } x \leq 0 \end{cases}$$

Show that, $f \in C^\infty(E^1)$?

Proof: let us show that this function is of class C^∞ and $f^q(0) = 0$ for every $q=1,2,\dots,0$ for $x \neq 0$, the derivatives $f^q(x)$ can be compute by elementary calculus, and each f^q continuous on $E^1 - \{0\}$.

It is at the point o where f must be examined . Now

* $\lim_{k \rightarrow +\infty} (u^k \exp(-u)) = 0$ for each $k=1,2,\dots$ a Fact that we prove immediately below.

If $x < 0$, then $f(x) = f'(x) = f''(x) = 0 \dots \dots = 0$.

With $k=0$, $\exp\left(\frac{-1}{x^2}\right) \rightarrow 0$ as $x \rightarrow 0^+$

Since $f(0) = 0$, f is continuous . If $x > 0$, $f'(x) = \frac{2}{x^3} \exp\left(\frac{-1}{x^2}\right) = 2x \cdot \frac{1}{x^4} \exp\left(\frac{-1}{x^2}\right)$

With $k=2$, $f'(x) \rightarrow 0$ as $x \rightarrow 0^+$

There for $\lim_{x \rightarrow 0} f'(x) = 0$, $f'(0) = 0$ and f is of class C^1 .

For each $(q=2,3,\dots)$, $f^q(x)$ is a polynomial in $1/x$ times $\exp(-1/x^2)$

For $x > 0$.

Hence $\lim_{x \rightarrow 0} f^q(x) = 0$, by induction on q , $f^q(0) = 0$

And $f \in C^q$ for every q , thus $f \in C^\infty$. If we expand f by Taylor's formula about 0 , then $f(x) = R_q(x)$ for every x .

If $x > 0$ the remainder $R_q(x)$ does not tend to 0 as $q \rightarrow \infty$. Hence f is not an analytic function .

* $\lim_{k \rightarrow \infty} u^k \exp(-u) = 0$ for each $k=0,1,2,\dots$. for each $u < 0$ let $\Psi(u) = u^{-k} \exp u$, then $\Psi'(u) = (u - k) u^{-k-1} \exp u$.

$\Psi'' = [u^2 - 2ku + k(k + 1)]u^{-k-2} \exp u$ The express in brackets has minimum when $u = k$ and is positive there .

Hence $\Psi''(u) > 0$ for all $u > 0$ Let us apply Taylor's formula to Ψ , with $q=2$:
 $\Psi(u) = \Psi(u_0) + \Psi'(u_0)(u-u_0) + \frac{1}{2}\Psi''(v)(u-u_0)^2$ with v between u and u_0 Since $\Psi''(u) > 0$.

$\Psi(u) \geq \Psi(u_0) + \Psi'(u_0)(u-u_0)$. If $u_0 > k$, then $\Psi'(u_0) > 0$ and the righthand side tends to $+\infty$ as $u \rightarrow \infty$.

Hence $\Psi(u) \rightarrow +\infty$ and $\frac{1}{\Psi(u)} \rightarrow 0$ as $u \rightarrow +\infty$. Which complete the proof .

2.3 Theorem. If $P : \mathbb{R}^N \rightarrow \mathbb{R}$ is a polynomial function and $0 \neq \Phi$:

$\mathbb{R}^k \rightarrow \mathbb{R}$ is an affine function such that $P(q) = 0$ for the points q of the hyper plane $\{q \in \mathbb{R}^N : \Phi(q) = 0\}$ then Φ is a divisor of P in the sense that $P = \Phi Q$ with some (unique) polynomial $Q : \mathbb{R}^N \rightarrow \mathbb{R}$.

Proof. Trivially, any two hyperplanes are affine images of each other.

In particular there is a one-to-one affine (i.e linear + constant) mapping $A : \mathbb{R}^N \leftrightarrow \mathbb{R}^N$. such that $\{q \in \mathbb{R}^N : \Phi(q) = 0\} = A(\{q \in \mathbb{R}^N : X_1(q) = 0\})$. Then $R := P \circ A$ is a polynomial function such

that $R(q)=0$ for the points of the hyper plane $\{q \in \mathbb{R}^N : x_1(q) = 0\}$.

We can write $R = \sum_{k_1, \dots, k_N=0}^d \alpha_{k_1, \dots, k_N} x_1^{k_1} \dots x_N^{k_N}$ with a suitable finite family of coefficients α_{k_1, \dots, k_N} . By the Taylor formula, $\alpha_{k_1, \dots, k_N} =$

$$\frac{\partial^{k_1 + \dots + k_N}}{\partial x_1^{k_1} \dots \partial x_N^{k_N}} \Big|_{X_1 = \dots = X_N = 0} R. \quad \text{it follows that } \alpha_{k_1, \dots, k_N} = 0 \text{ for } k_1 > 0, \text{ since}$$

R vanishes for $x_1 = 0$. This means that $R = X_1 R_0$ with the polynomial $R_0 := \sum_{k_1=1}^d \sum_{k_2, \dots, k_N=0}^d x_1^{k_1-1} x_2^{k_2} \dots x_N^{k_N}$. By the same argument .

That is Φ is the sum of a linear functional with a constant.

Applied for the polynomial function Φ of degree $d=1$ in place of R , we see that $\Phi \circ A = \alpha x_1$ for some constant (polynomial of degree 0) $\alpha \neq 0$.

That is $\Phi = \alpha x_1 \circ A^{-1}$. Therefore

$P = R \circ A^{-1} = [x_1 \circ R_0] \circ A^{-1} = (x_1 \circ A^{-1})(R_0 \circ A^{-1}) = \Phi(\frac{1}{\alpha} R_0 \circ A^{-1})$. a Since the inverse of an affine mapping is affine as well, the function

$Q := (\frac{1}{\alpha} R_0 \circ A^{-1})$. is a polynomial which suits the statement of the theorem.

2.4 Theorem: Assume that $G \subset \mathbb{R}^N$ is an open connected set such that $G \cap E_0 \neq \emptyset$, And let $\Phi : G \rightarrow \mathbb{R}$ be an analytic function such that $\Phi(x) = 0$ for all $x \in G \cap E_0$. Then $\Phi(x) = x_1 \Psi(x)$ for some analytic function $\Psi : G \rightarrow \mathbb{R}$ where $x_1 = \langle x, e \rangle$ and $x = (x_1, x_2, \dots, x_N) \in \mathbb{R}^N$.

proof: let $E_0 = \{p \in \mathbb{R}^N : x_1(p) = 0\}$, be a hyper-plane $\Phi(p) = 0$ for $p \in E_0$.

$$\phi(p) = \sum_{k=1}^{\infty} \sum_{n_1 + \dots + n_N = k} a_{n_1 \dots n_N} x_1^{n_1}(p) \dots x_N^{n_N}(p)$$

$p \in E_0 \implies X_1(p) = 0, x_1^{n_1}(p) \dots x_N^{n_N}(p) = 0, \text{ if } n_1 > 0$

$$0 = \Phi(p) = \sum_{k=1}^{\infty} \sum_{n_2 + \dots + n_N = k} a_{n_0 n_2 \dots n_N} x_2^{n_2}(p) \dots x_N^{n_N}(p),$$

By assumption .

$P = \xi_2 e_2 + \dots + \xi_N e_N \in E_0, \xi_2, \dots, \xi_N \in R, \text{arbitrary.}$

$$0 = \Phi(p) = \sum_{n_2 + \dots + n_N = k} a_{0 \ n_2 \dots n_N} \xi_2^{n_2} \dots \xi_N^{n_N}$$

$$a_{0 \ n_2 \dots n_N} = \frac{\partial^{n_2 + \dots + n_N} \Phi(\xi_2 e_2 + \dots + \xi_N e_2)}{\partial x_2^{n_2} \dots \partial x_N^{n_N}} \frac{1}{n_2! n_N!} = 0. \quad a_{n_2 \dots n_N} = 0, \forall n_2, \dots, n_N.$$

$$\begin{aligned} \Phi(p) &= \sum_{k=1}^{\infty} \sum_{\substack{n_1 + \dots + n_N = k \\ n_1 > 0}} a_{n_1 n_2 \dots n_N} X_1^{n_1}(p) \\ &= x_1(p) \sum_{k=1}^{\infty} \sum_{\substack{n_1 + \dots + n_N = k \\ n_1 > 0}} a_{n_1 n_2 \dots n_N} X_1^{n_1-1}(p) \dots X_N^{n_N}(p) \\ &= X_1(p) \Psi(p). \end{aligned}$$

$$\Psi(p) = \sum_{l=0}^{\infty} \sum_{m=0}^{\infty} \sum_{n_2 + \dots + n_N = l} a_{n_1 n_2 \dots n_N} X_1^m(p) \dots X_N^{n_N}(p) \text{ with}$$

$$m = n_1 - 1 \text{ and } L = k - 1$$

Remark:- we know that the function

$$\varphi(t) = \begin{cases} e^{-1/t} & \text{if } t > 0 \\ 0 & \text{if } t \leq 0 \end{cases}$$

Is infinitely differentiable, since also the function

$$R^m \rightarrow R. \quad x \rightarrow 1 - |x|^2$$

Is smooth (i.e.. infinitely differentiable), it follows that the same is true for the composition of both functions, more precisely we have: $c > 0$ and

$$\omega(x) = \begin{cases} ce^{1/(|x|^2-1)} & \text{if } |x| < 1 \\ 0 & \text{if } |x| \geq 1 \end{cases}$$

Then $\omega \in C^\infty(R^m, R), \omega \geq 0$ and

$$\text{supp}(\omega) = \overline{\{y \in R^m | \omega(y) \neq 0\}} = \bar{B}^m$$

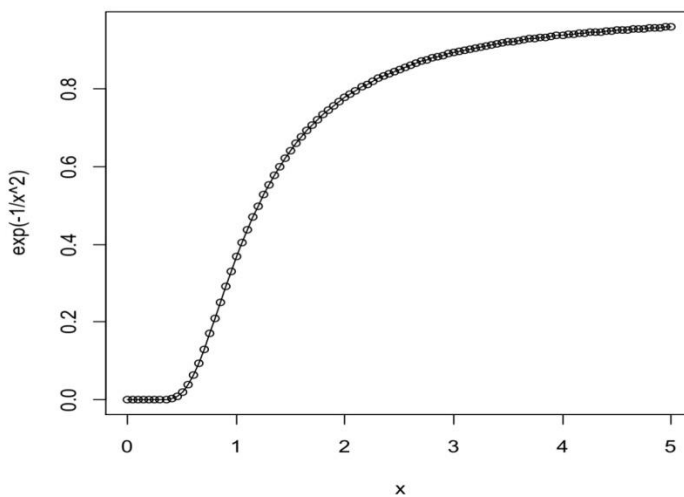
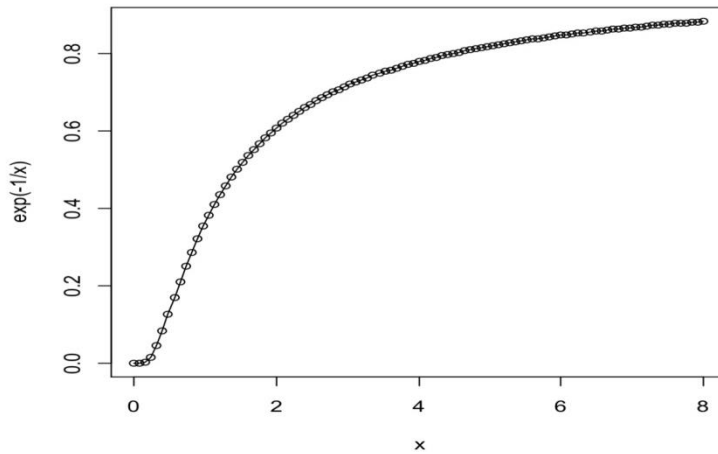
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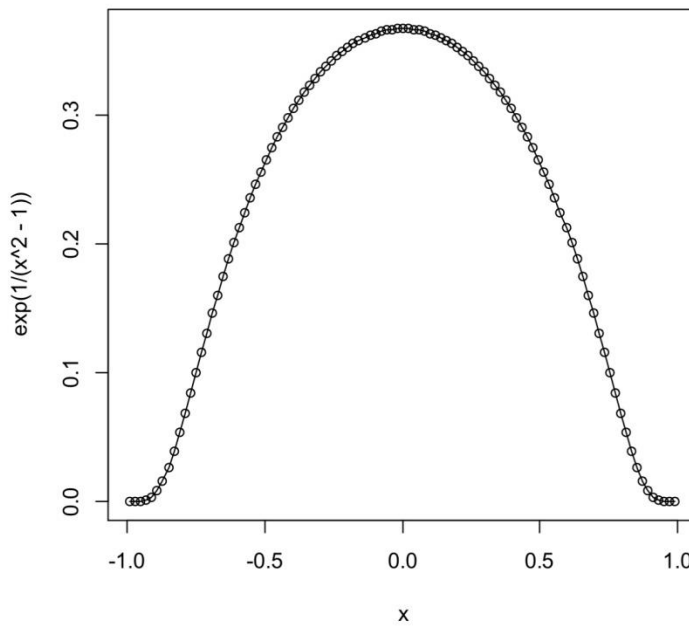
$C = \int_{-1}^1 e^{1/(|x|^2-1)} dx$ and for every $\epsilon > 0$ we set $\omega_\epsilon(x) = \epsilon^{-m} \omega\left(\frac{x}{\epsilon}\right), \forall x \in R^m$.

Then evidently we have

$$\omega_\epsilon \in C^\infty(R^m, R), \omega_\epsilon \geq 0. \text{supp}(\omega_\epsilon) = \epsilon \bar{B}^m, \\ \omega_\epsilon(-x) = \omega_\epsilon(x), \forall x \in R^m$$

$$\int_{R^m} \omega_\epsilon(x) dx = 1.$$





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