

Problem 1. Prove there are no differentiable functions f and g satisfying $f(0) = g(0) = 0$ and

$$x = f(x)g(x) \tag{1}$$

Recall. A function f defined on an interval is convex if, for every a and b in the interval, the line segment connecting $(a, f(a))$ and $(b, f(b))$ lies above the graph of f .

Problem 2 (Spivak 11A-3). Show that $f: [a, b] \rightarrow \mathbb{R}$ is convex if and only if for all $x, y \in [a, b]$, we have

$$f(tx + (1 - t)y) < tf(x) + (1 - t)f(y) \tag{2}$$

Problem 3 (Spivak 11A-10).

- a) Let $f: (a, b) \rightarrow \mathbb{R}$ be convex. Prove that f is continuous.
- b) Find a function $g: [a, b] \rightarrow \mathbb{R}$ which is convex but *not* continuous. What fails in this case?