Problem 11814

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Proposed by C. Lupu (USA).

Let ϕ be a continuously differentiable function from [0,1] into \mathbb{R} , with $\phi(0) = 0$ and $\phi(1) = 1$, and suppose that $\phi'(x) \neq 0$ for $0 \leq x \leq 1$. Let f be a continuous function from [0,1] into \mathbb{R} , such that $\int_0^1 f(x) \, dx = \int_0^1 \phi(x) f(x) \, dx$. Show that there exists t with 0 < t < 1 such that $\int_0^t \phi(x) f(x) \, dx = 0$.

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

Let

$$g(s) = \begin{cases} \frac{\phi'(s)}{(\phi(s))^2} \int_0^s \phi(x) f(x) \, dx & \text{if } s \in (0, 1], \\ \frac{f(0)}{2} & \text{if } s = 0 \end{cases}$$

(note that by Rolle's theorem $\phi(s) \neq 0$ for $s \in (0,1)$). The function g is continuous in [0,1] because

$$\lim_{s \to 0^+} \frac{\phi'(s)}{(\phi(s))^2} \int_0^s \phi(x) f(x) \, dx \stackrel{H}{=} \phi'(0) \lim_{s \to 0^+} \frac{\phi(s) f(s)}{2 \phi(s) \phi'(s)} = \frac{f(0)}{2}.$$

Let

$$G(t) = \int_0^t g(s) \, ds$$

then G(0) = 0 and

$$\begin{split} G(1) &= \int_0^1 \frac{d}{ds} \left(-\frac{1}{\phi(s)} \right) \left(\int_0^s \phi(x) f(x) \, dx \right) \, ds \\ &= \left[\left(-\frac{1}{\phi(s)} \right) \cdot \left(\int_0^s \phi(x) f(x) \, dx \right) \right]_0^1 + \int_0^1 \frac{1}{\phi(s)} \, \frac{d}{ds} \left(\int_0^s \phi(x) f(x) \, dx \right) \, ds \\ &= -\frac{1}{\phi(1)} \int_0^1 \phi(x) f(x) \, dx + \lim_{s \to 0^+} \frac{1}{\phi(s)} \int_0^s \phi(x) f(x) \, dx + \int_0^1 f(s) \, ds \\ &= -\frac{1}{\phi(1)} \int_0^1 \phi(x) f(x) \, dx + \lim_{s \to 0^+} \frac{\phi(s) f(s)}{\phi'(s)} + \int_0^1 f(s) \, ds \\ &= -\frac{1}{\phi(1)} \int_0^1 \phi(x) f(x) \, dx + \frac{\phi(0) f(0)}{\phi'(0)} + \int_0^1 f(s) \, ds = 0. \end{split}$$

Therefore, by Rolle's theorem, there exists $t \in (0,1)$ such that G'(t) = g(t) = 0. Since $\phi(t) \neq 0$ and $\phi'(t) \neq 0$ for $t \in (0,1)$, it follows that

$$\int_0^t \phi(x)f(x) \, dx = 0.$$