2023.2 Question 3

1. (a) If n is odd, then p must be negative when either $x \gg 0$ or $x \ll 0$, for a sufficiently large |x|, since the leading term (term with x^n) will be sufficiently large at this point. Since p(x) > 0, n must be even. Furthermore, the leading term coefficient must be positive. For $0 \le k \le n$, $p^{(k)}(x)$ is an n - k degree polynomial. Hence, q is also a degree n polynomial,

with a positive leading term coefficient. This means when |x| is sufficiently large, the leading term will be sufficiently positive and q will be positive.

(b) We would like to show that q(x) - q'(x) = p(x), and we have

$$q(x) - q'(x) = \sum_{k=0}^{n} p^{(k)}(x) - \frac{d}{dx} \sum_{k=0}^{n} p^{(k)}(x)$$
$$= \sum_{k=0}^{n} p^{(k)}(x) - \sum_{k=0}^{n} p^{(k+1)}(x)$$
$$= \sum_{k=0}^{n} p^{(k)}(x) - \sum_{k=1}^{n+1} p^{(k)}(x)$$
$$= p^{(0)}(x) - p^{(n+1)}(x)$$
$$= p(x) - 0$$
$$= p(x),$$

as desired.

2. (a) If q'(x) = 0 for some x, then 0 = p(x) - q(x), giving p(x) = q(x) for that point. This means p(x) and q(x) will meet at that point, proving precisely p(x) and q(x) meet at every stationary point of y = q(x).

This means q has all local minimums being positive, since they must be stationary points, situated on p as well, being positive.

Since q is an even-degree polynomial, it must also be the case that one of the local minimums is a global minimum, which is positive.

Hence, q is always positive, and q(x) > 0 for all x.

(b) By differentiating, we have

$$\frac{\mathrm{d}e^{-x}q(x)}{\mathrm{d}x} = e^{-x}q'(x) - e^{-x}q(x) = e^{-x}(q'(x) - q(x)) = -e^{-x}p(x).$$

We have $e^{-x} > 0$ and p(x) > 0 for all x, which means the gradient is always negative, which shows that $e^{-x}q(x)$ is decreasing.

For sufficiently large x, q(x) > 0, and hence $e^{-x}q(x) > 0$ for sufficiently large x.

Since this function is decreasing, we can conclude that $e^{-x}q(x) > 0$ for all x, and since e^{-x} is always positive, it must be the case that q(x) > 0 for all x.

(c) Let the upper bound of the integral be N. Using integration by parts, we have

$$\int_0^N p(x+t)e^{-t} dt = -\int_0^N p(x+t) de^{-t}$$
$$= -\left[p(x+t)e^{-t}\right]_0^N + \int_0^N e^{-t} dp(x+t)$$
$$= p(x) - p(x+N)e^{-N} + \int_0^N p'(x+t)e^{-t} dt$$

Let $N \to \infty$, $e^{-N}p(x+N) \to 0$ since an exponential dominates a polynomial. Hence,

$$\int_0^\infty p(x+t)e^{-t} \, \mathrm{d}t = p(x) + \int_0^\infty p^{(1)}(x+t)e^{-t} \, \mathrm{d}t$$

as desired.

Repeating this process, we have

$$\begin{split} \int_0^\infty p(x+t)e^{-t} \, \mathrm{d}t &= p(x) + \int_0^\infty p^{(1)}(x+t)e^{-t} \, \mathrm{d}t \\ &= p(x) + p^{(1)}(x) + \int_0^\infty p^{(2)}(x+t)e^{-t} \, \mathrm{d}t \\ &= \cdots \\ &= p(x) + p^{(1)}(x) + \cdots + p^{(n)}(x) + \int_0^\infty p^{(n+1)}(x+t)e^{-t} \, \mathrm{d}t \\ &= \sum_{k=0}^n p^{(k)}(x) + \int_0^\infty 0 \, \mathrm{d}t \\ &= q(x) + 0 \\ &= q(x), \end{split}$$

as desired.

Since the integrand of this integral is positive for all $t \ge 0$, the integral must evaluate to a positive value, and hence q(x) > 0 for all x as desired.