

# The proof of a proposition

Antonio Francisco Roldán López de Hierro

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## The proof of a proposition

### Proposition

Let  $a, b, c \in \mathbb{R}$  be three real numbers such that  $a < 0 \leq b < c$ , and let  $f, g, k, h : [0, 1] \rightarrow \mathbb{R}$  be the functions defined, for each  $s \in [0, 1]$ , by:

$$f(s) = a + (b - a)s, \quad g(s) = c - (c - b)s,$$
$$k = \min\{f^2, fg, g^2\} \quad \text{and} \quad h = \max\{f^2, fg, g^2\}.$$

Let denote  $s_1 = \frac{-a}{b-a}$ . Then, the following properties are fulfilled.

1.  $s_1 \in (0, 1]$  is the unique solution of the equation  $f(s) = 0$ . Furthermore,  $b = 0$  (respectively,  $b > 0$ ) if, and only if,  $s_1 = 1$  (respectively,  $s_1 < 1$ ).
2.  $f(s)g(s) \leq g(s)^2$  for each  $s \in [0, 1]$ , so

$$k = \min\{f^2, fg\} \quad \text{and} \quad h = \max\{f^2, g^2\}.$$

3. The function  $k = \min\{f^2, fg\} : [0, 1] \rightarrow [ac, b^2]$  is a continuous and strictly increasing bijection from  $[0, 1]$  onto  $[ac, b^2]$  (where  $ac < 0 \leq b^2$ ). In fact, for each  $s \in [0, 1]$ :

$$k(s) = \min\{f^2(s), f(s)g(s)\} = \begin{cases} f(s)g(s), & \text{if } s \in [0, s_1], \\ f^2(s), & \text{if } s \in [s_1, 1], \end{cases}$$

and the restricted functions:

$$k|_{[0, s_1]} = fg|_{[0, s_1]} : [0, s_1] \rightarrow [ac, 0] \quad \text{and} \quad k|_{[s_1, 1]} = f^2|_{[s_1, 1]} : [s_1, 1] \rightarrow [0, b^2]$$

are also continuous and strictly increasing bijections between the indicated closed intervals.

4. If  $a^2 > c^2$ , then

$$s_2 = \frac{-a-c}{2b-a-c} \quad \text{and} \quad t_3 = \frac{b(c-a)}{2b-a-c}$$

are well-defined. Furthermore, if  $b = 0$ , then  $s_1 = s_2 = 1$ , and if  $b \neq 0$ , then  $s_2 \in (0, s_1)$ .

In fact, the unique solutions of the equation  $f^2(s) = g^2(s)$  in  $[0, 1]$  are  $s_2 \in (0, s_1)$  and  $s = 1$ .

Furthermore,  $f^2(s_2) = g^2(s_2) = t_3^2$ .

**Proposition**

5. The function  $h = \max\{f^2, g^2\} : [0, 1] \rightarrow [b^2, \max\{a^2, c^2\}]$  is a continuous and strictly decreasing bijection from  $[0, 1]$  onto  $[b^2, \max\{a^2, c^2\}]$ . In fact, for each  $s \in [0, 1]$ :

$$h(s) = \begin{cases} [ \text{Case } a^2 \leq c^2 ] & g^2(s), & \text{if } s \in [0, 1], \\ [ \text{Case } a^2 > c^2 ] & \begin{cases} f^2(s), & \text{if } s \in [0, s_2], \\ g^2(s), & \text{if } s \in [s_2, 1]. \end{cases} \end{cases}$$

Furthermore,

- if  $a^2 \leq c^2$ , the function  $h = g^2 : [0, 1] \rightarrow [b^2, \max\{a^2, c^2\}]$  is a continuous and strictly decreasing bijection from  $[0, 1]$  onto  $[b^2, \max\{a^2, c^2\}]$ ,
- if  $a^2 > c^2$ , the restricted functions

$$h|_{[0, s_2]} = f^2|_{[0, s_2]} : [0, s_2] \rightarrow [t_3^2, \max\{a^2, c^2\}] \quad \text{and} \quad h|_{[s_2, 1]} = g^2|_{[s_2, 1]} : [s_2, 1] \rightarrow [b^2, t_3^2]$$

are also continuous and strictly decreasing bijections between the indicated closed intervals.

6. The function  $h = \max\{f^2, g^2\}$  is convex on  $[0, 1]$ , and the function  $k = \min\{f^2, fg\}$  is concave in  $[0, s_1]$  and convex in  $[s_1, 1]$  (in particular,  $k$  is concave in a neighborhood of  $s = 0$  and, when  $b > 0$ , it is convex in a neighborhood of  $s = 1$ ).
7. The function  $h = \max\{f^2, g^2\}$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_2\}$  and the function  $k = \min\{f^2, fg\}$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_1\}$ .

**Proof.**

By hypothesis,  $b - a > 0$  and  $c - b > 0$ . Clearly,  $f$  and  $g$  are affine functions (that is, polynomials of degree 1),  $f$  is strictly increasing on  $[0, 1]$  ( $f'(s) = b - a > 0$ ),  $g$  is strictly decreasing on  $[0, 1]$  ( $g'(s) = -(c - b) < 0$ ), they are continuous and  $C^\infty$  on  $[0, 1]$  and  $f''(s) = g''(s) = 0$  for all  $s \in [0, 1]$ . As a result, the functions  $f, g, f^2, fg$ , and  $g^2$  are continuous on  $[0, 1]$ , so  $k = \min\{f^2, fg, g^2\}$  and  $h = \max\{f^2, fg, g^2\}$  are also continuous on  $[0, 1]$ . These functions satisfy:

$$f(0) = a, \quad f(1) = g(1) = b, \quad g(0) = c, \quad f^2(0) = a^2, \quad f^2(1) = g^2(1) = b^2 \quad \text{and} \quad g^2(0) = c^2.$$

## The proof of a proposition

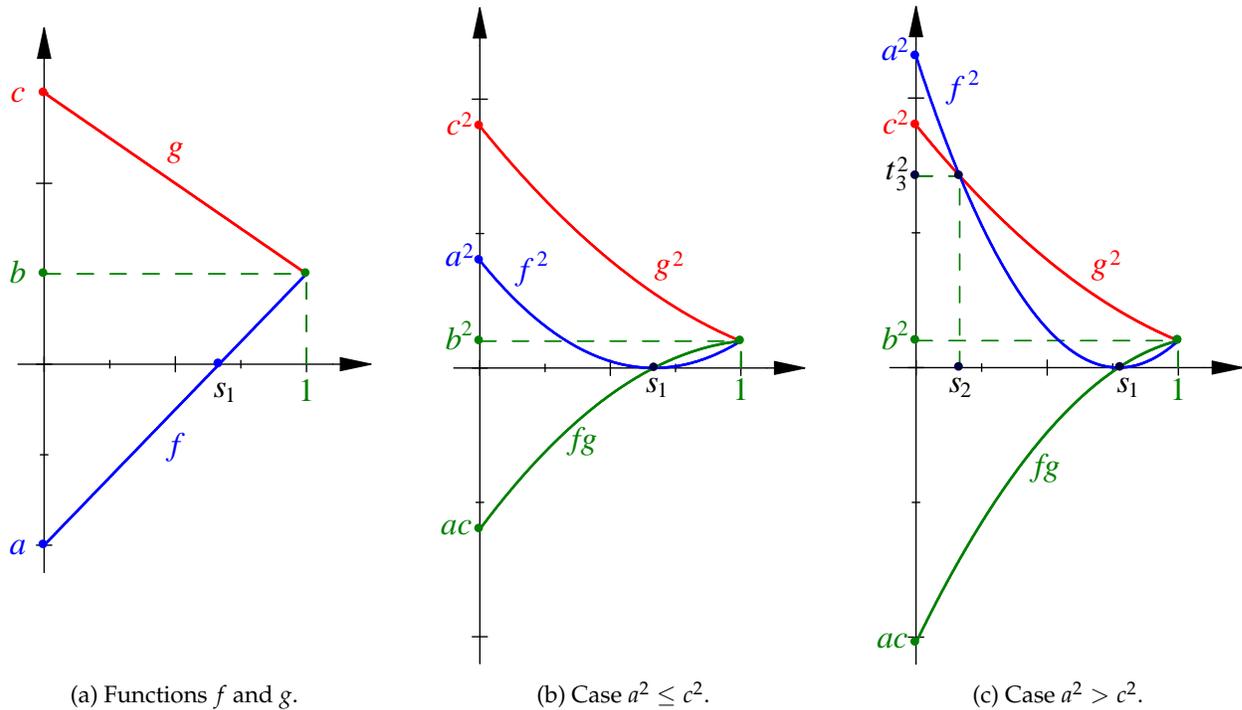


Figure 1: Indicative plots: two cases for  $f^2$ ,  $g^2$  and  $fg$  depending on whether  $a^2 \leq c^2$  or  $a^2 > c^2$ .

Notice that:

$$[f(0) = a, f(1) = b, f \text{ strictly increasing}] \Rightarrow a \leq f(s) \leq b \quad \text{for all } s \in [0, 1];$$

$$[g(0) = c, g(1) = b, g \text{ strictly decreasing}] \Rightarrow 0 \leq b \leq g(s) \leq c \quad \text{for all } s \in [0, 1].$$

In particular, as  $b \geq 0$ ,

$$f(s) \leq b \leq g(s) \quad \text{for all } s \in [0, 1], \tag{1}$$

$$g(s) \geq 0 \quad \text{for all } s \in [0, 1]. \tag{2}$$

Notice that, for all  $s \in [0, 1]$ ,

$$g(s) - f(s) = [c - (c - b)s] - [a + (b - a)s] = (c - a) + (-c + a)s = (c - a)(1 - s).$$

## The proof of a proposition

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Hence,  $g - f$  is an affine function such that

$$\left\{ \begin{array}{l} \bullet g(s) - f(s) > 0 \text{ for all } s \in [0, 1), \\ \bullet g(1) - f(1) = 0, \\ \bullet g - f \text{ is strictly decreasing on } [0, 1]. \end{array} \right. \quad (3)$$

Similarly, for all  $s \in [0, 1]$ ,

$$\begin{aligned} g(s) + f(s) &= [c - (c - b)s] + [a + (b - a)s] = (a + c) + (2b - a - c)s; \\ g(0) + f(0) &= c + a; \quad g(1) + f(1) = b + b = 2b \geq 0. \end{aligned} \quad (4)$$

Hence,  $g + f$  is also an affine function whose monotonicity depends on the sign of the number  $2b - a - c$ . In particular, for all  $s \in [0, 1]$ ,

$$g(s)^2 - f(s)^2 = (g(s) + f(s))(g(s) - f(s)) = (c - a)(1 - s) [(a + c) + (2b - a - c)s]. \quad (5)$$

### Item

**Item 1.**  $s_1 \in (0, 1]$  is the unique solution of the equation  $f(s) = 0$ . Furthermore,  $b = 0$  (respectively,  $b > 0$ ) if, and only if,  $s_1 = 1$  (respectively,  $s_1 < 1$ ).

Since  $b - a > 0$ , then  $s_1 = \frac{-a}{b - a} = \frac{|a|}{b + |a|}$  is well-defined and, as  $b \geq 0$  and  $|a| > 0$ , it satisfies  $s_1 \in (0, 1]$ . Clearly, it is the unique solution of the equation  $f(s) = 0$ .

Since the function  $f$  is strictly increasing in  $[0, 1]$  and  $f(s_1) = 0$ , then

$$\left\{ \begin{array}{l} \bullet f(s) < 0 \text{ for all } s \in [0, s_1), \\ \bullet f(s_1) = 0, \\ \bullet f(s) > 0 \text{ for all } s \in (s_1, 1]. \end{array} \right. \quad (6)$$

Furthermore,  $f(s_1) = f^2(s_1) = f(s_1)g(s_1) = 0$ . Notice that  $s_1 = 1 \Leftrightarrow b = 0$ , and also  $s_1 < 1 \Leftrightarrow b > 0$ . Then, the interval  $(s_1, 1]$  is non-empty if, and only if,  $b > 0$  (if  $b = 0$ , then  $s_1 = 1$  and the third condition of (6) is empty).

## The proof of a proposition

### Item

**Item 2.**  $f(s)g(s) \leq g(s)^2$  for each  $s \in [0, 1]$ , so

$$k = \min\{f^2, fg\} \quad \text{and} \quad h = \max\{f^2, g^2\}.$$

By (1) and (2),  $f(s) \leq g(s)$  and  $g(s) \geq 0$  for all  $s \in [0, 1]$ . Then  $f(s)g(s) \leq g(s)^2$  for all  $s \in [0, 1]$ . In particular:

$$k = \min\{f^2, fg, g^2\} = \min\{f^2, fg\} \quad \text{and} \quad h = \max\{f^2, fg, g^2\} = \max\{f^2, g^2\}.$$

### Item

**Item 3.** The function  $k = \min\{f^2, fg\} : [0, 1] \rightarrow [ac, b^2]$  is a continuous and strictly increasing bijection from  $[0, 1]$  onto  $[ac, b^2]$  (where  $ac < 0 \leq b^2$ ). In fact, for each  $s \in [0, 1]$ :

$$k(s) = \min\{f^2(s), f(s)g(s)\} = \begin{cases} f(s)g(s), & \text{if } s \in [0, s_1], \\ f^2(s), & \text{if } s \in [s_1, 1], \end{cases}$$

and the restricted functions:

$$k|_{[0, s_1]} = fg|_{[0, s_1]} : [0, s_1] \rightarrow [ac, 0] \quad \text{and} \quad k|_{[s_1, 1]} = f^2|_{[s_1, 1]} : [s_1, 1] \rightarrow [0, b^2]$$

are also continuous and strictly increasing bijections between the indicated closed intervals.

We know that the function  $k = \min\{f^2, fg\}$  is continuous on  $[0, 1]$ , and, since  $f(s_1) = 0$ , it verifies

$$\begin{cases} \bullet k(0) = \min\{f^2(0), f(0)g(0)\} = \min\{a^2, ac\} = ac < 0, \\ \bullet k(s_1) = \min\{f^2(s_1), f(s_1)g(s_1)\} = \min\{0, 0\} = 0, \\ \bullet k(1) = \min\{f^2(1), f(1)g(1)\} = \min\{b^2, b^2\} = b^2. \end{cases}$$

Taking into account that  $g(s) \geq 0$  for all  $s \in [0, 1]$  and (6), then

$$\begin{cases} \bullet f(s)g(s) \leq 0 \leq f^2(s) & \text{for all } s \in [0, s_1], \\ \bullet f^2(s) \leq f(s)g(s) & \text{for all } s \in [s_1, 1]. \end{cases}$$

## The proof of a proposition

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Hence, for all  $s \in [0, 1]$ ,

$$k(s) = \min\{f^2(s), f(s)g(s)\} = \begin{cases} f(s)g(s), & \text{if } s \in [0, s_1], \\ f^2(s), & \text{if } s \in [s_1, 1]. \end{cases}$$

Notice that for all  $s \in [0, s_1)$ , since  $f(s) < 0$ ,

$$\begin{aligned} k'(s) &= f'(s)g(s) + f(s)g'(s) = (b-a)g(s) + f(s)(-(c-b)) \\ &= (b-a)g(s) - f(s)(c-b) = (b-a)g(s) + |f(s)|(c-b) \geq |f(s)|(c-b) > 0, \end{aligned} \quad (7)$$

and if  $s \in (s_1, 1]$ , then  $f(s) > 0$ , so

$$k'(s) = 2f(s)f'(s) = 2(b-a)f(s) > 0. \quad (8)$$

In any case,  $k'(s) > 0$  for all  $s \in [0, 1] \setminus \{s_1\}$ . As  $k$  is continuous, then it is strictly increasing on  $[0, 1]$ , and as  $k(0) = ac < 0$  and  $k(1) = b^2 \geq 0$ , then the function  $k = \min\{f^2, fg\} : [0, 1] \rightarrow [ac, b^2]$  is a continuous and strictly increasing bijection from  $[0, 1]$  onto  $[ac, b^2]$  (where  $ac < 0 \leq b^2$ ). In fact, as  $k(s_1) = 0$ , then the restricted functions:

$$k|_{[0, s_1]} = fg|_{[0, s_1]} : [0, s_1] \rightarrow [ac, 0] \quad \text{and} \quad k|_{[s_1, 1]} = f^2|_{[s_1, 1]} : [s_1, 1] \rightarrow [0, b^2]$$

are also continuous and strictly increasing bijections between the indicated closed intervals.

Notice that the unique point where  $k$  can be not differentiable is at  $s = s_1$ , but we know that  $k$  is differentiable in  $[0, 1] \setminus \{s_1\}$ .

### Item

**Item 4.** If  $a^2 > c^2$ , then

$$s_2 = \frac{-a-c}{2b-a-c} \quad \text{and} \quad t_3 = \frac{b(c-a)}{2b-a-c}$$

are well-defined. Furthermore, if  $b = 0$ , then  $s_1 = s_2 = 1$ , and if  $b \neq 0$ , then  $s_2 \in (0, s_1)$ . In fact, the unique solutions of the equation  $f^2(s) = g^2(s)$  in  $[0, 1]$  are  $s_2 \in (0, s_1)$  and  $s = 1$ . Furthermore,  $f^2(s_2) = g^2(s_2) = t_3^2$ .

## The proof of a proposition

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Suppose that  $a^2 > c^2$ . In this case,  $|a| > |c|$ , that is,  $-a > c$ , so  $a + c < 0$  and  $|a + c| > 0$ . Hence

$$2b - a - c = 2b - (a + c) = 2b + |a + c| \geq |a + c| > 0.$$

Therefore, the denominators of

$$s_2 = \frac{-a - c}{2b - a - c} = \frac{|a + c|}{2b + |a + c|} \quad \text{and} \quad t_3 = \frac{b(c - a)}{2b - a - c} = \frac{b(c - a)}{2b + |a + c|}$$

are non null, so  $s_2$  and  $t_3$  are well-defined in this case. Clearly,  $s_2 > 0$  and  $t_3 \geq 0$ .

If  $b = 0$ , it is apparent that  $s_1 = s_2 = 1$ .

Next, suppose that  $b > 0$ . In this case:

$$\begin{aligned} s_2 < s_1 &\Leftrightarrow \frac{-a - c}{2b - a - c} < \frac{-a}{b - a} \Leftrightarrow (-a - c)(b - a) < -a(2b - a - c) \\ &\Leftrightarrow -ab + a^2 - bc + ac < -2ab + a^2 + ac \Leftrightarrow -ab - bc < -2ab \\ &\Leftrightarrow ab < bc \Leftrightarrow 0 < b(c - a), \text{ True.} \end{aligned}$$

Hence,  $s_2 \in (0, s_1)$ . Notice that  $f(1)^2 = b^2 = g(1)^2$ , so  $s = 1$  is a solution of the equation  $f^2(s) = g^2(s)$ . Furthermore, notice that, in the case  $a^2 > c^2$ , using (5), the unique solutions of the equation  $f^2(s) = g^2(s)$  in  $[0, 1]$  are  $s = 1$  and

$$s = \frac{-(a + c)}{2b - a - c} = \frac{|a + c|}{2b + |a + c|} = s_2 \in (0, s_1).$$

In fact,

$$f^2(s_2) = \left( a + (b - a) \cdot \frac{-a - c}{2b - a - c} \right)^2 = \left( \frac{a(2b - a - c) + (b - a)(-a - c)}{2b - a - c} \right)^2 = \left( \frac{-b(c - a)}{2b - a - c} \right)^2 = t_3^2, \quad (9)$$

$$g^2(s_2) = \left( c - (c - b) \cdot \frac{-a - c}{2b - a - c} \right)^2 = \left( \frac{c(2b - a - c) - (c - b)(-a - c)}{2b - a - c} \right)^2 = \left( \frac{b(c - a)}{2b - a - c} \right)^2 = t_3^2. \quad (10)$$

## The proof of a proposition

### Item

**Item 5.** The function  $h = \max\{f^2, g^2\} : [0, 1] \rightarrow [b^2, \max\{a^2, c^2\}]$  is a continuous and strictly decreasing bijection from  $[0, 1]$  onto  $[b^2, \max\{a^2, c^2\}]$ . In fact, for each  $s \in [0, 1]$ :

$$h(s) = \begin{cases} [ \text{Case } a^2 \leq c^2 ] & g^2(s), & \text{if } s \in [0, 1], \\ [ \text{Case } a^2 > c^2 ] & \begin{cases} f^2(s), & \text{if } s \in [0, s_2], \\ g^2(s), & \text{if } s \in [s_2, 1]. \end{cases} \end{cases}$$

Furthermore,

- if  $a^2 \leq c^2$ , the function  $h = g^2 : [0, 1] \rightarrow [b^2, \max\{a^2, c^2\}]$  is a continuous and strictly decreasing bijection from  $[0, 1]$  onto  $[b^2, \max\{a^2, c^2\}]$ ,
- if  $a^2 > c^2$ , the restricted functions

$$h|_{[0, s_2]} = f^2|_{[0, s_2]} : [0, s_2] \rightarrow [t_3^2, \max\{a^2, c^2\}] \quad \text{and} \quad h|_{[s_2, 1]} = g^2|_{[s_2, 1]} : [s_2, 1] \rightarrow [b^2, t_3^2]$$

are also continuous and strictly decreasing bijections between the indicated closed intervals.

Notice that

$$h(0) = \max\{f^2(0), g^2(0)\} = \max\{a^2, c^2\},$$

$$h(1) = \max\{f^2(1), g^2(1)\} = \max\{b^2, b^2\} = b^2.$$

**(Case 1)** First, suppose that  $a^2 \leq c^2$ , that is,  $0 < -a \leq c$  and  $c + a \geq 0$ . By (4),  $g(0) + f(0) = c + a \geq 0$  and  $g(1) + f(1) = 2b \geq 0$ . As  $g + f$  is an affine function, we can deduce that:

$$g(s) + f(s) \geq 0 \quad \text{for all } s \in [0, 1].$$

Combining it with (3), as  $g(s) - f(s) \geq 0$ , then

$$g(s)^2 - f(s)^2 = (g(s) + f(s))(g(s) - f(s)) \geq 0,$$

## The proof of a proposition

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so  $g(s)^2 \geq f(s)^2$  for all  $s \in [0, 1]$ , which means that:

$$\text{when } a^2 \leq c^2, \quad h = \max\{f^2, g^2\} = g^2.$$

As  $g$  is strictly decreasing on  $[0, 1]$ , then

$$\begin{cases} g(s) > 0, & \text{if } s \in [0, 1), \\ g(1) = b \geq 0, & \text{if } s = 1. \end{cases}$$

As  $g$  is differentiable, then for each  $s \in [0, 1]$ ,

$$h'(s) = 2g(s)g'(s) = 2g(s)(-(c-b)) = -2(c-b)g(s) < 0.$$

Therefore,  $h$  is strictly decreasing on  $[0, 1]$ . In particular, as  $h(0) = \max\{a^2, c^2\} = c^2$  and  $h(1) = b^2$ , then the function  $h = g^2 : [0, 1] \rightarrow [b^2, c^2] = [b^2, \max\{a^2, c^2\}]$  is a continuous and strictly decreasing bijection from  $[0, 1]$  onto  $[b^2, \max\{a^2, c^2\}]$  (notice that  $b^2 < c^2 = \max\{a^2, c^2\}$ ).

**(Case 2)** Now suppose that  $a^2 > c^2$ . On item 4 we proved that, in this case,  $a + c < 0$ ,  $|a + c| > 0$  and

$$s_2 = \frac{-a-c}{2b-a-c} = \frac{|a+c|}{2b+|a+c|} \quad \text{and} \quad t_3 = \frac{b(c-a)}{2b-a-c} = \frac{b(c-a)}{2b+|a+c|}$$

are well-defined. Furthermore, if  $b = 0$ , then  $s_1 = s_2 = 1$ , and if  $b \neq 0$ , then  $s_2 \in (0, s_1)$ . In fact, we checked that, when  $b > 0$ ,  $s_2 \in (0, s_1)$  and  $s = 1$  are the unique solutions of the equation  $f^2(s) = g^2(s)$  in  $[0, 1]$ . Such numbers divide the interval  $[0, 1]$  into the intervals  $[0, s_2]$  and  $(s_2, 1]$ , where  $0 < s_2 < s_1 \leq 1$ . By (5),

$$\begin{aligned} g(0)^2 - f(0)^2 &= c^2 - a^2 < 0, \\ g\left(\frac{s_2 + s_1}{2}\right)^2 - f\left(\frac{s_2 + s_1}{2}\right)^2 &= (c-a) \left(1 - \frac{s_2 + s_1}{2}\right) \left[ (a+c) + (2b-a-c) \cdot \frac{s_2 + s_1}{2} \right] > 0. \end{aligned}$$

Notice that we have here used that:

$$(a+c) + (2b-a-c) \cdot \frac{s_2 + s_1}{2} = (a+c) + (2b-a-c) \cdot \frac{\frac{-a}{b-a} + \frac{-a-c}{2b-a-c}}{2} = \frac{b(c-a)}{2(b-a)} > 0.$$

## The proof of a proposition

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As the function  $g^2 - f^2$  is continuous on  $[0, 1]$ , and its unique zeros are  $s_2$  and  $1$ , we deduce that

$$\left\{ \begin{array}{l} \bullet g(s)^2 - f(s)^2 < 0 \quad \text{for all } s \in [0, s_2), \\ \bullet g(s_2)^2 - f(s_2)^2 = 0, \\ \bullet g(s)^2 - f(s)^2 > 0 \quad \text{for all } s \in (s_2, 1), \\ \bullet g(1)^2 - f(1)^2 = 0. \end{array} \right.$$

As a consequence, in the case  $a^2 > c^2$ ,

$$h(s) = \max\{f(s)^2, g(s)^2\} = \begin{cases} f(s)^2, & \text{if } s \in [0, s_2], \\ g(s)^2, & \text{if } s \in [s_2, 1]. \end{cases}$$

Therefore, for all  $s \in [0, s_2)$ , since  $s < s_2 < s_1$ ,  $f(s) < 0$  by (6), so

$$h'(s) = 2f(s)f'(s) = 2f(s)(b - a) < 0,$$

and for all  $s \in (s_2, 1)$ , as  $g(s) > g(1) = b \geq 0$ , then  $g(s) > 0$ , so

$$h'(s) = 2g(s)g'(s) = 2g(s)(-c - a) = -2(c - a)g(s) < 0.$$

In any case,  $h'(s) < 0$  for all  $s \in [0, 1] \setminus \{s_2\}$ . Notice that, in fact,  $h$  is differentiable in  $[0, 1] \setminus \{s_2\}$ , so  $s_2$  is the unique point where  $h$  can be not differentiable.

As  $h$  is continuous on  $[0, 1]$ , we deduce that  $h$  is strictly decreasing on  $[0, 1]$ . By (9)-(10),  $f(s_2)^2 = g(s_2)^2 = t_3^2$ . As a result, in this case ( $a^2 > c^2$ ), the restricted functions

$$\begin{aligned} h|_{[0, s_2]} &= f^2|_{[0, s_2]} : [0, s_2] \rightarrow [t_3^2, a^2] = [t_3^2, \max\{a^2, c^2\}] \quad \text{and} \\ h|_{[s_2, 1]} &= g^2|_{[s_2, 1]} : [s_2, 1] \rightarrow [b^2, t_3^2] \end{aligned}$$

are also continuous and strictly decreasing bijections between the indicated closed intervals.

## The proof of a proposition

### Item

**Item 6.** The function  $h = \max\{f^2, g^2\}$  is convex on  $[0, 1]$ , and the function  $k = \min\{f^2, fg\}$  is concave in  $[0, s_1]$  and convex in  $[s_1, 1]$  (in particular,  $k$  is concave in a neighborhood of  $s = 0$  and, when  $b > 0$ , it is convex in a neighborhood of  $s = 1$ ).

The functions  $f^2$  and  $g^2$  are pieces of convex parabolas because, for each  $s \in [0, 1]$ ,

$$f^2(s) = [a + (b - a)s]^2 = (b - a)^2 \left[ s - \left( \frac{-a}{b - a} \right) \right]^2 = (b - a)^2 [s - s_1]^2 \quad \text{and}$$

$$g^2(s) = [c - (c - b)s]^2 = (c - b)^2 \left[ s - \frac{c}{c - b} \right]^2.$$

As  $f^2$  and  $g^2$  are convex in  $[0, 1]$ , then the function  $h = \max\{f^2, g^2\}$  also is (the maximum of convex function also is). To study the function  $k = \min\{f^2, fg\}$ , recall that, by (7)-(8),

$$k'(s) = \begin{cases} (b - a)g(s) - f(s)(c - b), & \text{if } s \in [0, s_1], \\ 2(b - a)f(s), & \text{if } s \in (s_1, 1]. \end{cases}$$

Therefore, for all  $s \in [0, s_1]$ ,

$$k''(s) = (b - a)g'(s) - f'(s)(c - b) = -(b - a)(c - b) - (b - a)(c - b) = -2(b - a)(c - b) < 0,$$

and if  $s \in (s_1, 1]$ , then

$$k''(s) = 2(b - a)f'(s) = 2(b - a)^2 > 0.$$

Therefore,  $k$  is concave in  $[0, s_1]$  and convex in  $[s_1, 1]$ . Since  $s_1 > 0$ , then  $[0, s_1]$  is a neighborhood of  $s = 0$ . The interval  $[s_1, 1]$  is a neighborhood of  $s = 1$  only if  $s_1 < 1$ , and this is equivalent to suppose that  $b > 0$ . In particular,  $k$  is concave in a neighborhood of  $s = 0$  and, when  $b > 0$ , it is convex in a neighborhood of  $s = 1$ .

### Item

**Item 7.** The function  $h = \max\{f^2, g^2\}$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_2\}$  and the function  $k = \min\{f^2, fg\}$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_1\}$ .

The functions  $f$  and  $g$  are differentiable  $C^\infty$  on  $[0, 1]$  (in fact,  $f''(s) = g''(s) = 0$  for all  $s \in [0, 1]$ ).

## The proof of a proposition

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Therefore, the expression:

$$k(s) = \begin{cases} f(s)g(s), & \text{if } s \in [0, s_1], \\ f^2(s), & \text{if } s \in [s_1, 1], \end{cases}$$

means that  $k$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_1\}$ , and the expression:

$$h(s) = \begin{cases} [Case \ a^2 \leq c^2] & g^2(s), & \text{if } s \in [0, 1], \\ [Case \ a^2 > c^2] & \begin{cases} f^2(s), & \text{if } s \in [0, s_2], \\ g^2(s), & \text{if } s \in [s_2, 1], \end{cases} \end{cases}$$

means that  $h$  is differentiable  $C^\infty$  on  $[0, 1] \setminus \{s_2\}$ . ■