MAT137 PS6 1

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Claim 1. Let $a, b \in \mathbb{R}$ with a < b and let f be a function defined on [a, b]. If f is continuous on [a, b], then f is bounded on [a, b].

Proof. Let f be an arbitrary function. Let $a, b \in \mathbb{R}$ and assume a < b. Also, assume f is defined on $[a, b] \land f$ is continuous on [a, b]. By Extreme Value Theorem, f has a maximum and a minimum on [a, b], that is,

$$\exists M \in [a, b] \text{ s.t. } \forall x \in [a, b], f(M) \ge f(x) \text{ (the maximum)}$$
 (1)

$$\exists m \in [a, b] \text{ s.t. } \forall x \in [a, b], f(m) \le f(x) \text{ (the minimum)}.$$
 (2)

Clearly, (1) satisfies f having an supremum on [a, b] (with the supremum being f(M)) and (2) satisfies f having an infimum on [a, b] (with the infimum being f(m)). Therefore, by definition, f is bounded on the interval [a, b].