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boundedness theorem

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Boundedness Theorem. Let a and b be real numbers with a < b, and let f be a continuous, real valued function on [a,b]. Then f is bounded above and below on [a,b].

Proof. Suppose not. Then for all natural numbers n we can find some $x_n \in [a,b]$ such that $|f(x_n)| > n$. The sequence (x_n) is bounded, so by the Bolzano-Weierstrass theorem it has a convergent sub sequence, say (x_{n_i}) . As [a,b] is closed (x_{n_i}) converges to a value in [a,b]. By the continuity of f we should have that $f(x_{n_i})$ converges, but by construction it diverges. This contradiction finishes the proof.