

Cours 5

Def: Let $A \subseteq \mathbb{R}$, let $x_0 \in \overline{A}$. We say that :

- x_0 is an accumulation point if $(\forall) \forall \epsilon > 0, \exists n \in \mathbb{N} : A \cap (x_0 - \{\epsilon, n\}) \neq \emptyset$
- A' - set of accumulation points of A
- x_0 is an isolated point if $\in A - A'$

Theorem: $x_0 \in A' \Leftrightarrow \exists (x_n)$ -sequence in $A - \{x_0\}$ so that $x_n \rightarrow x_0$.

(proof in lecture notes)

ex: a) $A = \{0, 1\}$, $A' = \emptyset$

↳ which are isolated points

b) $A = \{a_1, a_2, \dots, a_m\}$ -finite points, $A' = \emptyset$

↳ all are isolated points

c) $A = \left\{ \frac{1}{n} \mid n \in \mathbb{N} \right\}$, $A' = 0$

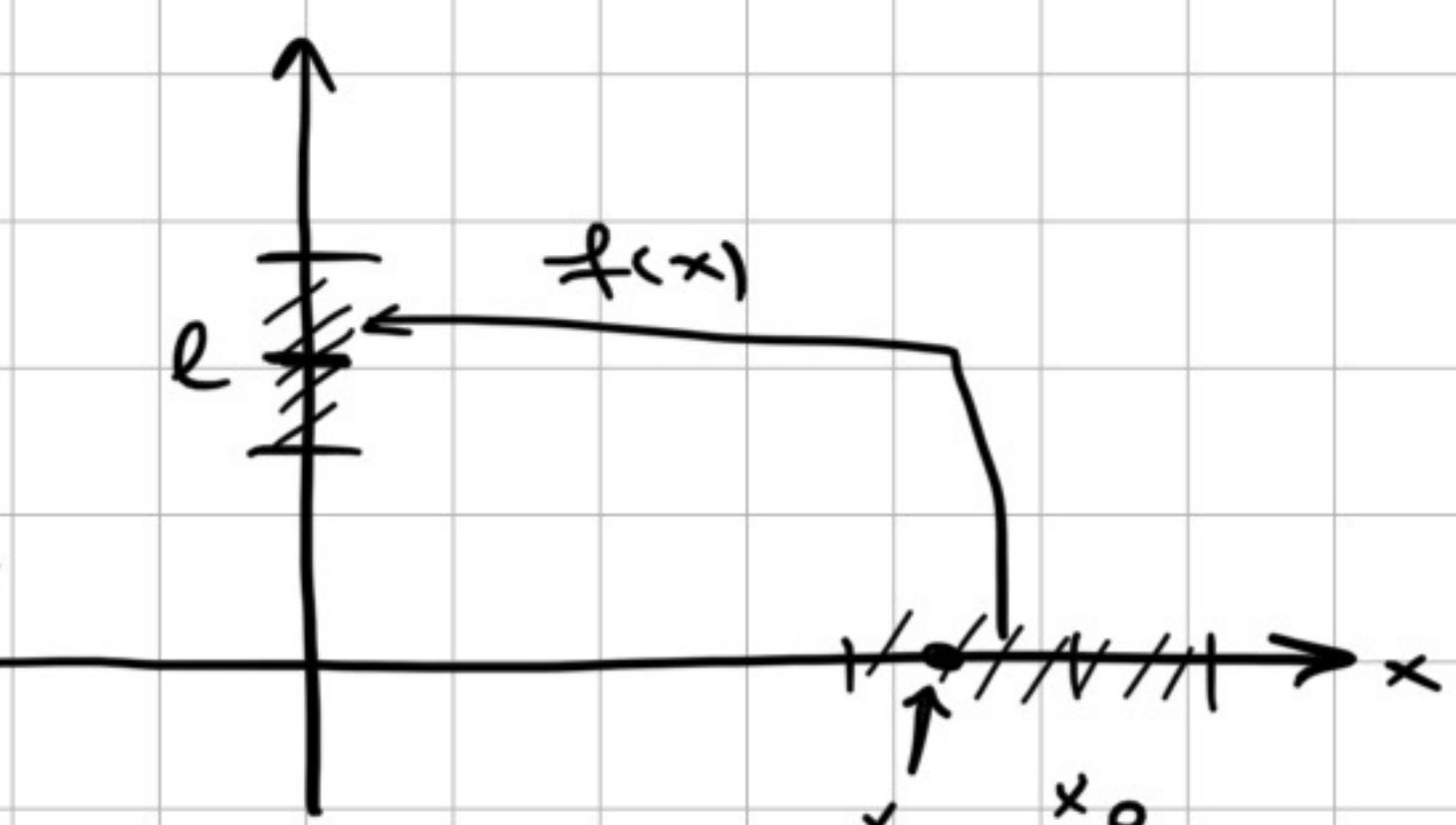
↳ isolated points

d) $A = (0, 1) \cup (1, 2)$, $A' = [0, 2]$

↑ isolated points

Def: Let $A \subseteq \mathbb{R}$, $f: A \rightarrow \mathbb{R}$, let $x_0 \in A'$

$\lim_{x \rightarrow x_0} f(x) = l \in \overline{\mathbb{R}}$ if $\forall \epsilon > 0, \exists V(x_0)$ s.t. $f(x) \in V, (\forall) x \in U \cap (A - \{x_0\})$



Theorem: $f: A \rightarrow \mathbb{R}$, $x_0 \in A'$

$\lim_{x \rightarrow x_0} f(x) = l \in \overline{\mathbb{R}} \Leftrightarrow \forall \epsilon > 0, \exists \delta > 0$ such that

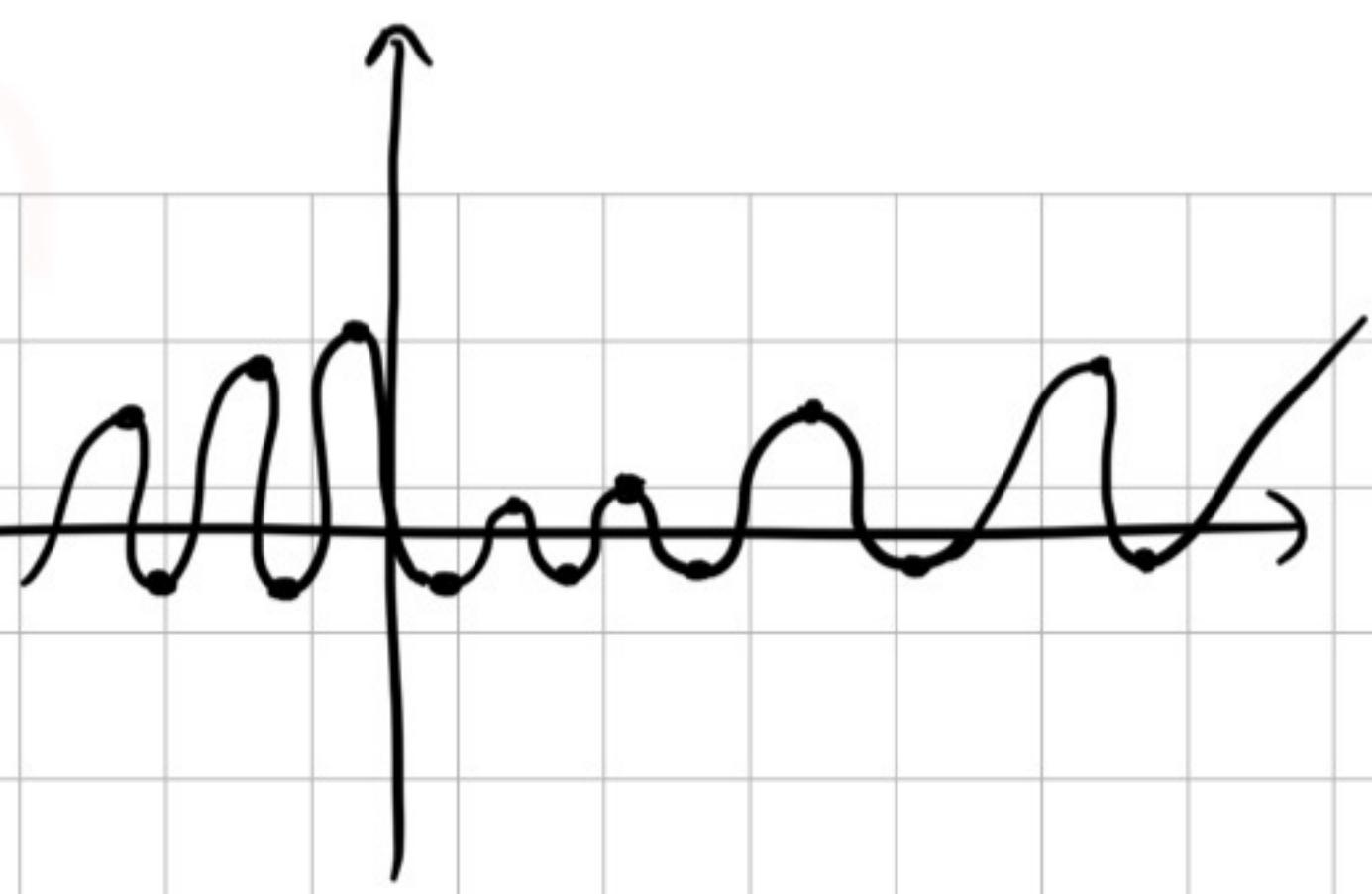
$$|f(x) - l| < \epsilon, (\forall) x \in A \text{ s.t. } |x - x_0| < \delta$$

Theorem: $\lim_{x \rightarrow x_0} f(x) = l \in \overline{\mathbb{R}} \Leftrightarrow \forall$ sequence (x_n) in $A - \{x_0\}$, $x_n \rightarrow x_0$, we have $f(x_n) \rightarrow l$

ex: a) $\text{sgn} : \mathbb{R} \rightarrow \mathbb{R}$, $\text{sgn}(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0 \end{cases}$

$\not\exists \lim_{x \rightarrow 0} \text{sgn}(x)$

b) $f: \mathbb{R} \xrightarrow{*} \mathbb{R}$, $f(x) = \sin(\frac{1}{x})$



$$\cdot x_n = \frac{1}{2\pi n}, f(x_n) = 0$$

$$\cdot y_n = \frac{1}{2\pi n + \frac{\pi}{2}}, f(y_n) = 1$$

$x_n \rightarrow 0, f(x_n) \rightarrow 0 \neq f(y_n) \rightarrow 1 \Rightarrow \lim_{x \rightarrow 0} \sin(\frac{1}{x})$

c) $f(x) = \begin{cases} 1, & \text{if } x \in \mathbb{Q} \\ 0, & \text{if } x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$

$\nexists \lim_{x \rightarrow x_0} f(x), \forall x_0 \in \mathbb{R}$

$x_n \rightarrow x_0$, with $x_n \in \mathbb{Q}$

$y_n \rightarrow x_0$, with $y_n \in \mathbb{R} \setminus \mathbb{Q}$

$$\begin{aligned} f(x_n) &= 1 & \Rightarrow f(x_n) \rightarrow 1 \neq 0 & \leftarrow f(y_n) \Rightarrow \nexists \lim_{x \rightarrow x_0} f(x) \\ f(y_n) &= 0 \end{aligned}$$

Theorem: $\lim_{x \rightarrow x_0} f(x) = l \in \mathbb{R} \Leftrightarrow \lim_{\substack{x \rightarrow x_0 \\ x < x_0}} f(x) = \lim_{\substack{x \rightarrow x_0 \\ x > x_0}} f(x) = l$
 ↓
 lateral limits

Def: Let $A \subseteq \mathbb{R}$, $f: A \rightarrow \mathbb{R}$, let $x_0 \in A' \cap A$

f is cont. at x_0 if $\lim_{x \rightarrow x_0} f(x) = f(x_0)$

Theorem: $f: A \rightarrow \mathbb{R}$, $x_0 \in A' \cap A$, f is cont at $x_0 \Leftrightarrow \{x_n\}$ sequence $x_n \rightarrow x_0$, $f(x_n) \rightarrow f(x_0)$

" x close to $x_0 \Rightarrow f(x)$ close to $f(x_0)$ "

• Remark: if x_0 is an isolated point, any function f is cont at x_0

$f: A \rightarrow \mathbb{R}$, $f(A) = \{y \in \mathbb{R} / \exists x \in A, y = f(x)\}$
 ↴ image of A

• f is bounded if $f(A)$ is bounded ($\inf f(A), \sup f(A) \in \mathbb{R}$ (not infinite))

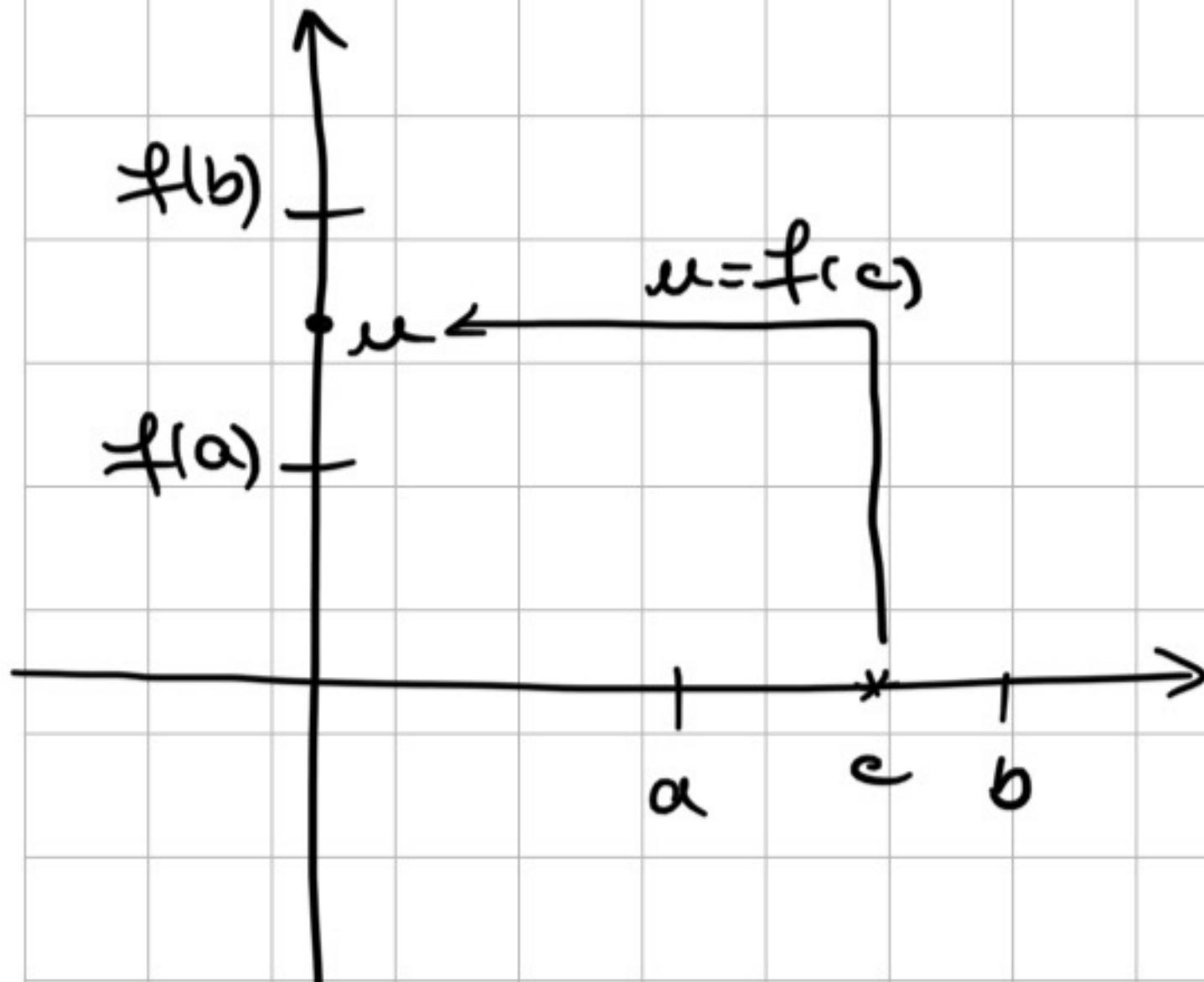
Then f is bounded and $\exists \min f(A), \max f(A)$

Ex: $f: \underbrace{[0, 1]}_A, f(x) = x, f(A) = [0, 1] \rightarrow$ bounded
 ↴ $\exists \min f(A), \exists \max f(A)$

$\lim_{x \rightarrow c} f(x) = 0, \sup_{x \in A} f(x) = 1$

! Proof in the lecture

Theorem: $f: [a, b] \rightarrow \mathbb{R}$, f is cont. Say $f(a) < f(b)$, then $\exists x \in (a, b)$ such that $f(x) = f(a)$

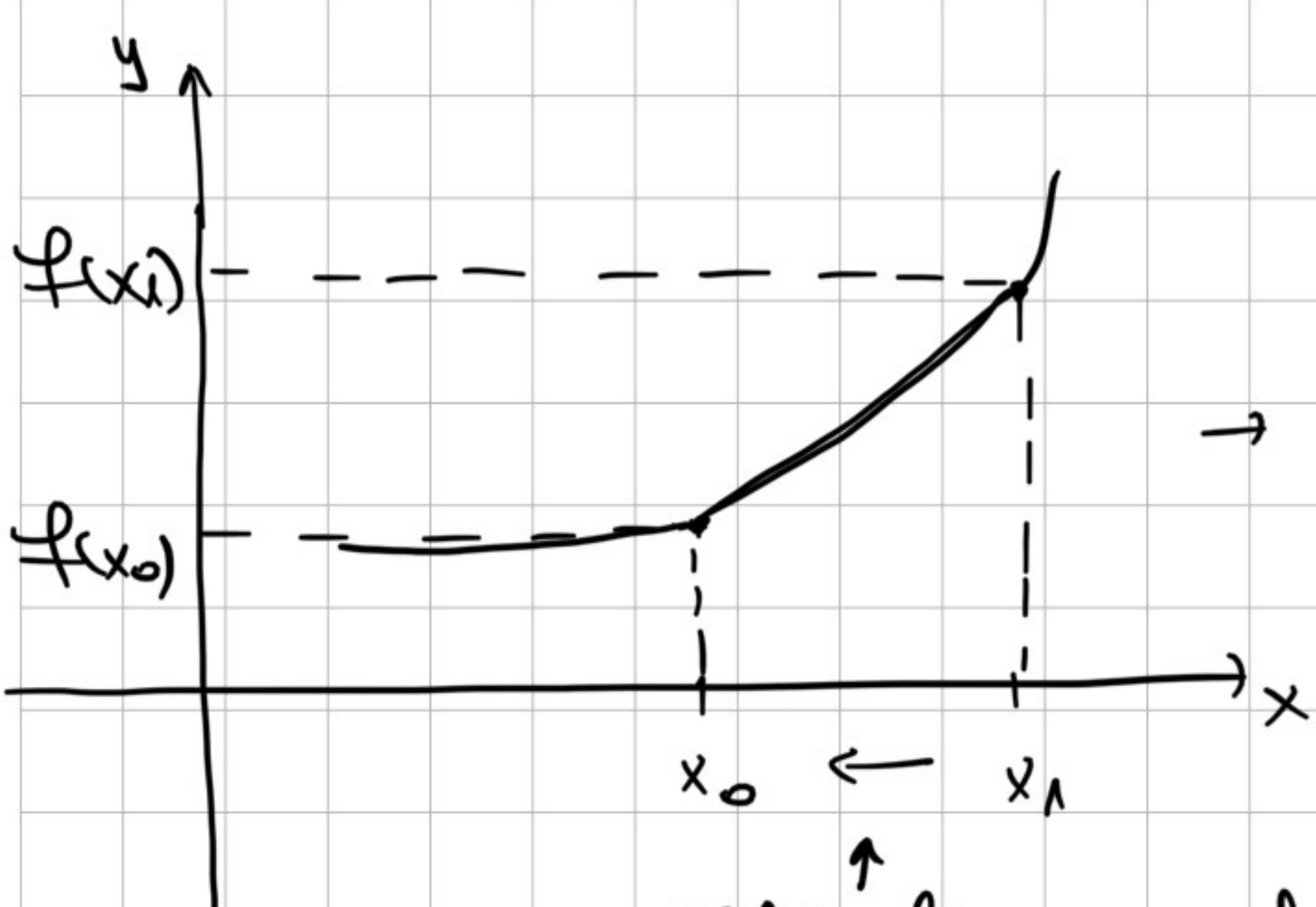
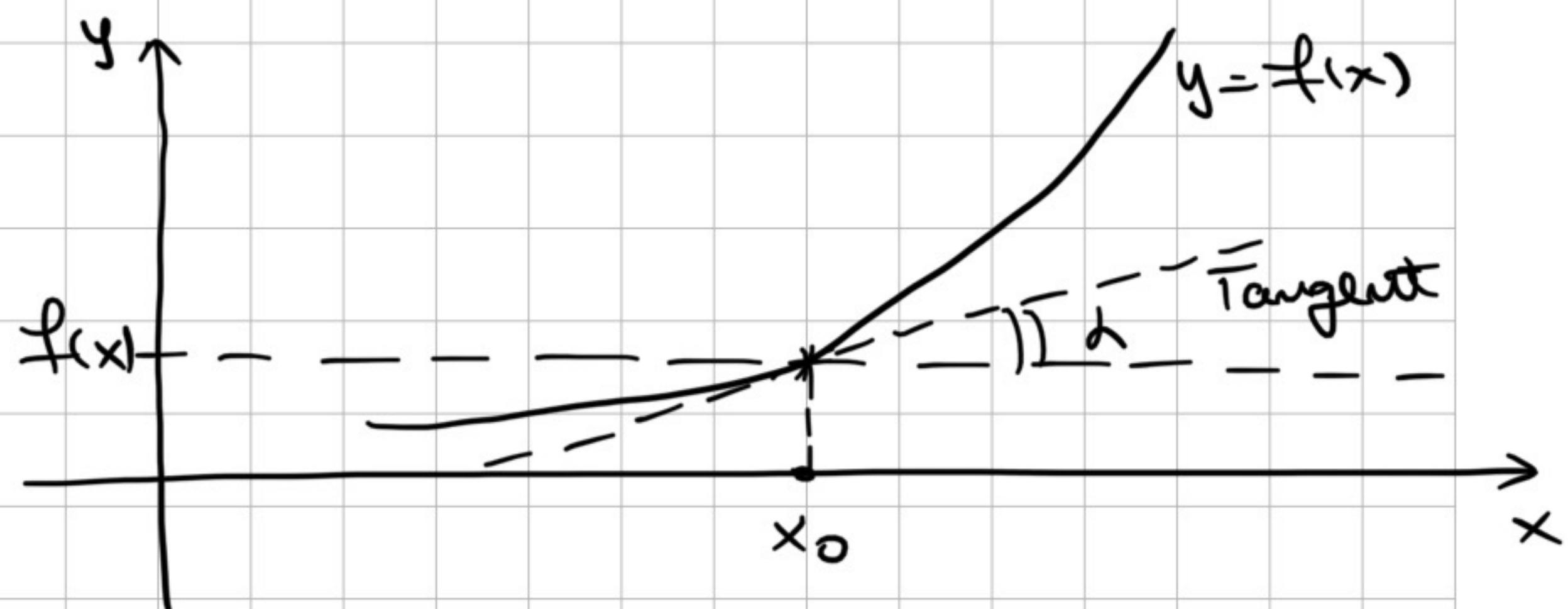


Def: $f: A \rightarrow \mathbb{R}$, $x_0 \in A \setminus \{x\}$, it has a derivative at x_0 if $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} \in \mathbb{R}$

Def: $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} \in \mathbb{R}$ (finite), then f is differentiable

Gradient of tangent = $f'(x_0)$
(slope)

$$\text{Tangent: } y - f(x_0) = f'(x_0) \cdot (x - x_0)$$



→ gradient

$$\frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

goes closer and closer

to x_0

Calculus rules:

$$(c \cdot f') = c \cdot f'$$

$$(c \cdot f')(x) = c \cdot f'(x)$$

y same thing !

Sum rule: $(f+g)' = f'+g'$

- product rule: $(f \cdot g)' = f' \cdot g + f \cdot g'$
- quotient rule: $\left(\frac{f}{g}\right)' = \frac{f'g - f \cdot g'}{g^2}$
- chain rule: $\frac{dx}{dx} = \frac{dx}{dy} \cdot \frac{dy}{dx}$ (differentiate 2 in respect to x...)
- $(f \circ g)'(x) = f'(g(x)) \cdot g'(x)$!

Notation: $\frac{dy}{dx}$ → derivative

!

chain rule proof: $\frac{f(g(x)) - f(g(x_0))}{x - x_0} = (f \circ g)'(x_0) = \lim_{x \rightarrow x_0} \frac{f(g(x)) - f(g(x_0))}{g(x) - g(x_0)}$

$\frac{g(x) - g(x_0)}{x - x_0} = f'(g(x_0)) \cdot g'(x_0)$

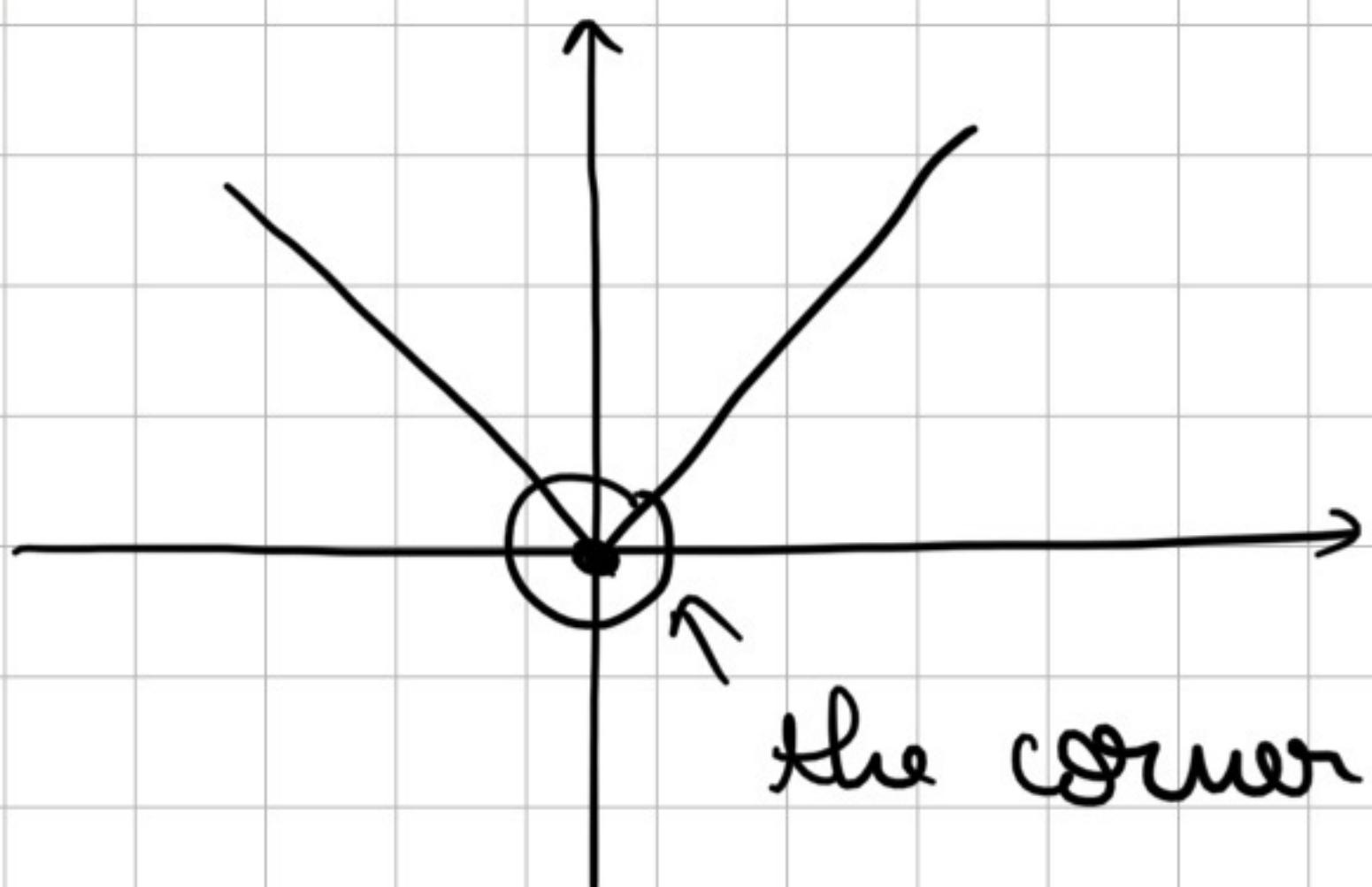
Theorem: f is differentiable $\Rightarrow f$ is continuous

↪ Proof: $f(x) - f(x_0) = \frac{f(x) - f(x_0)}{x - x_0} \cdot (x - x_0)$

get $x \rightarrow x_0$: $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = f'(x_0) \cdot 0$

$$\lim_{x \rightarrow x_0} f(x) = f(x_0)$$

Ex:



$f(x) = |x|$, continuous but not differentiable

the corner is the problem

Seminar 5

1) $\{0, 1\} \cup \{2\}, \mathbb{Z}, \mathbb{Q}$

accumulation points

- $x_0 \in A'$ (acc. points, $\forall \epsilon \in \mathbb{N} \exists x_\epsilon \in A \cap B(x_0, \epsilon)$, $\forall n \in \mathbb{N} \exists x_n \in A \setminus \{x_0\}$)

- $\exists (x_n)$ sequence, $x_n \in A - \{x_0\}$ such that $x_n \rightarrow x_0$

a) $A = \{0, 1\}, A' = \{0, 1\}$

isolated point $\in A - A'$ ($\{2\}$ in this case)

b) $A = \mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$

$\exists x \in \mathbb{Z}$ is an isolated point

$A' = \{\pm \infty\}$ since we can take $x_n = n \rightarrow x_0(\infty)$

c) $A = \Theta, A' = \overline{\mathbb{R}} \rightarrow$ we can have sequences $\frac{n}{n}$ that go to infinity no isolated points

2. $f: \mathbb{R} \rightarrow \mathbb{R}$, discontin. everywhere, but f^{-1} -cont. everywhere

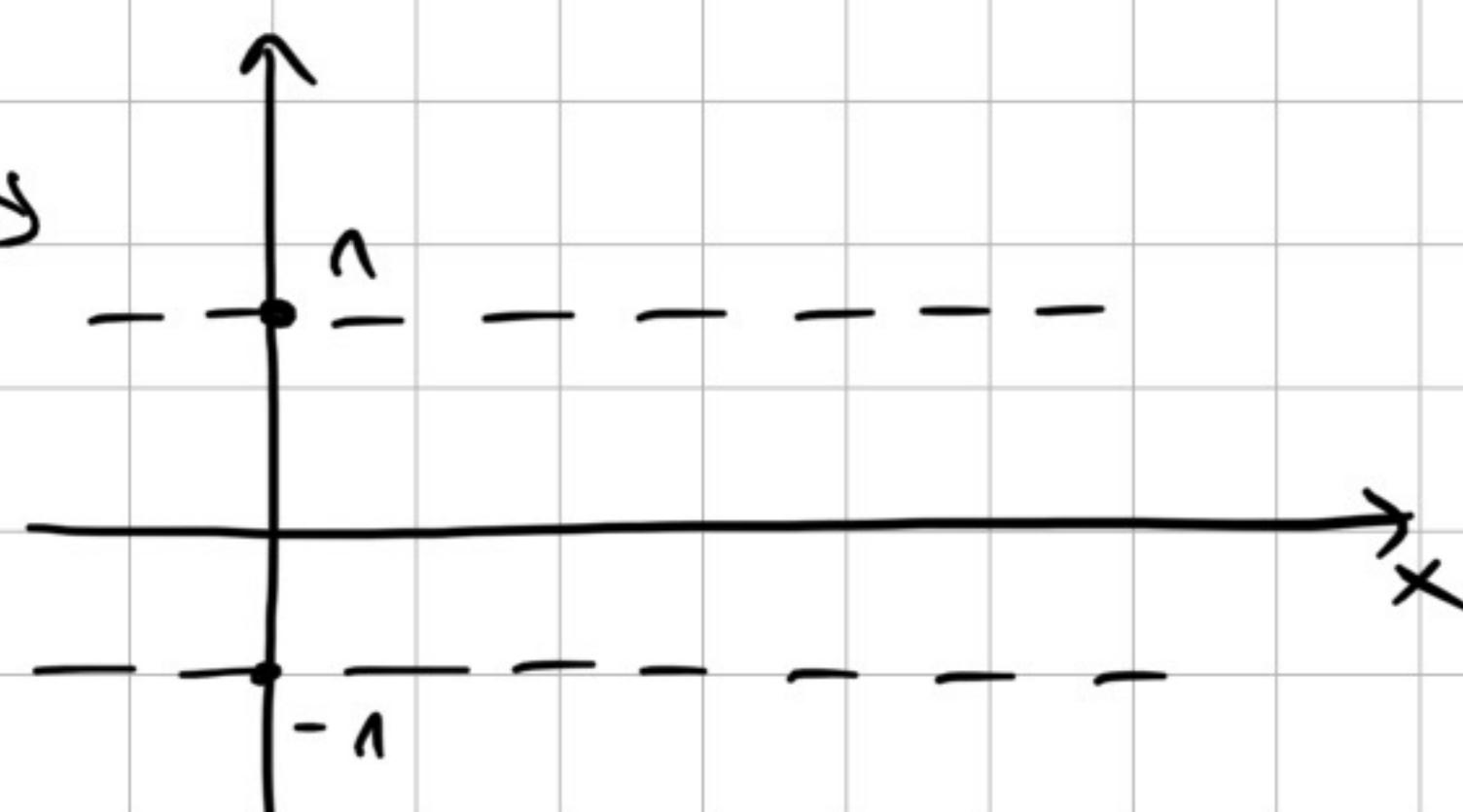
- f cont at $x_0 \in A' - A$

$$\lim_{x \rightarrow x_0} f(x) = f(x_0)$$

- f discontin at x_0

$$\lim_{x \rightarrow x_0} f(x) \neq f(x_0), \not\exists \lim_{x \rightarrow x_0} f(x)$$

$$f(x) = \begin{cases} +1, & x \in \Theta \\ -1, & x \in \mathbb{R} - \Theta \end{cases}$$



$\lim_{x \rightarrow x_0} f(x) = l \in \overline{\mathbb{R}}$ if $\forall \epsilon \exists N \forall n \in \mathbb{N} \exists x_n \in A \cap B(x_0, \epsilon) \text{ such that } f(x_n) \in (l - \epsilon, l + \epsilon)$

get $x_0 \in \mathbb{R}$, $x_n \in \mathbb{Q}$, $x_n \rightarrow x_0$
 $y_n \in \mathbb{R} - \mathbb{Q}$, $y_n \rightarrow x_0$

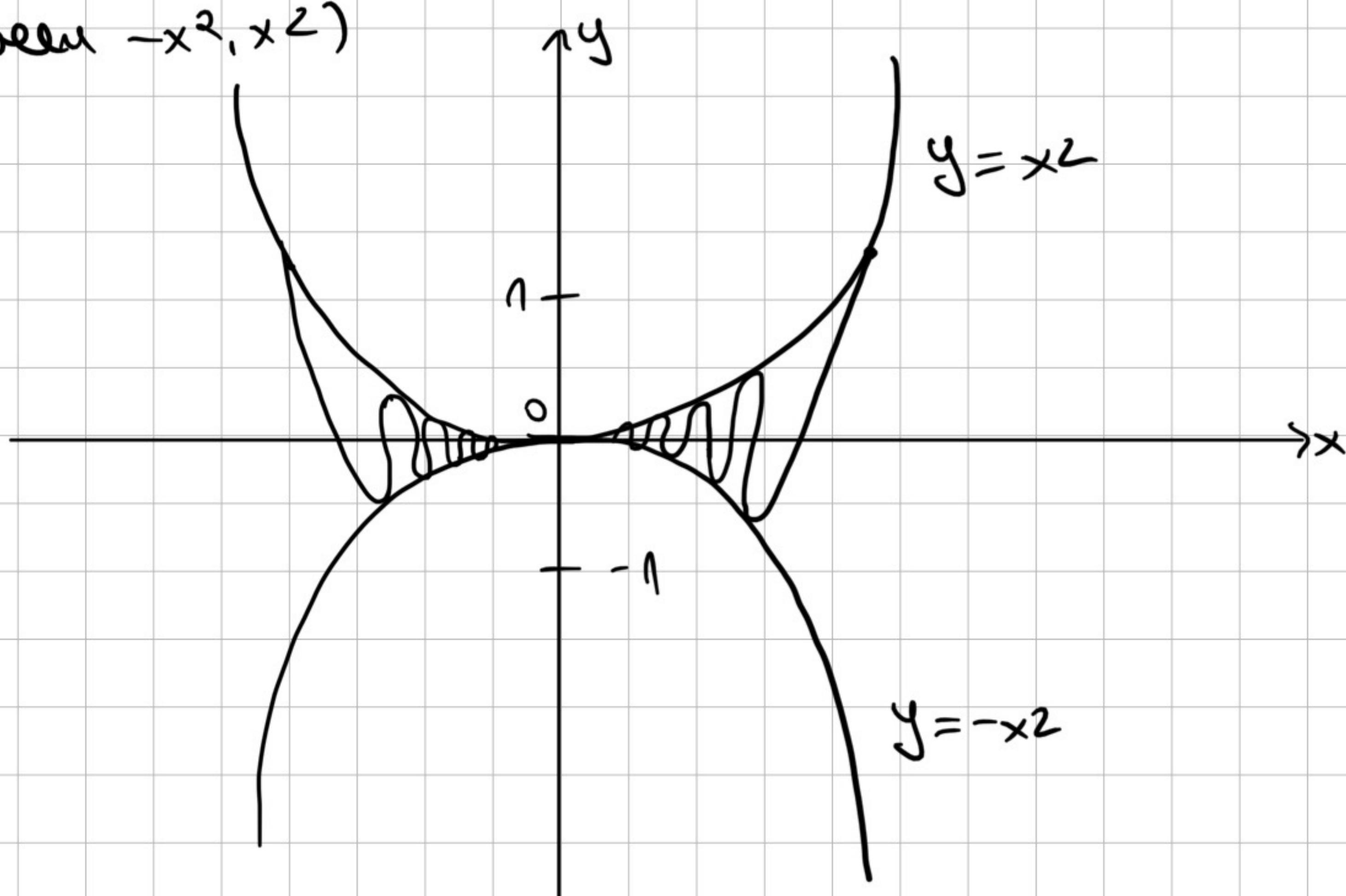
$$\begin{aligned} f(x_n) &= 1 \\ f(y_n) &= -1 \end{aligned} \quad \Rightarrow f(x_n) \rightarrow 1 \neq -1 \leftarrow f(y_n) \Rightarrow \text{lim}_{x \rightarrow x_0} f(x)$$

$$|f(x)| = \begin{cases} 1, & x \in \Theta \\ -1, & x \in \mathbb{R} - \Theta \end{cases} \Rightarrow |f(x)| - \text{constant} \Rightarrow |f(x)| - \text{cont.}$$

1) $f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$

Continuity and differentiability for f and f' , $f: \mathbb{R} \rightarrow \mathbb{R}$

$-1 \leq \sin \frac{1}{x} \leq 1 \quad | -x^2 \Rightarrow -x^2 \leq x^2 \sin \frac{1}{x} \leq x^2$ (f squeezes the function between $-x^2, x^2$)



• f is cont at $x \neq 0$ (elementary functions)

$\lim_{x \rightarrow 0} f(x) = 0$, so f is cont

$\lim_{x \rightarrow 0} f(x) = 0 = f(0) \Rightarrow f$ is cont in 0 (and it is cont everywhere)

$$\text{If } x \neq 0, f'(x) = 2x \sin \frac{1}{x} + x^2 \cos \frac{1}{x} \cdot \frac{(-1)}{x^2} = 2x \sin \frac{1}{x} - \cos \frac{1}{x}$$

$$\cdot f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{f(x)}{x} = \lim_{x \rightarrow 0} (x \sin \frac{1}{x}) = 0$$

mean value theorem

• $f'(x) = \begin{cases} 2x \sin \frac{1}{x} - \cos \frac{1}{x}, & x \neq 0 \\ 0, & x=0 \end{cases}$

• $f'(x)$ is cont where $x \neq 0$

• $\lim_{x \rightarrow 0} f'(x)$ (because $\cos \frac{1}{0}$ doesn't exist)

$\Rightarrow f'$ is discontinuous.

Differentiability implies continuity

Not continuous implies not differentiable

6. a) $[x] \leq x < [x] + 1$

b) $x \ln \frac{x+2}{x+1}, \lim_{x \rightarrow \infty} x \cdot \ln \frac{x+2}{x+1} \stackrel{\infty \cdot 0}{=} \lim_{x \rightarrow \infty} \ln \left(\frac{x+2}{x+1} \right)^x =$
 $= \ln \left(\lim_{x \rightarrow \infty} \left(\frac{x+2}{x+1} \right)^x \right) = \ln \left(\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x+1} \right)^x \right) = \ln \left(\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x+1} \right)^{\frac{x+1-1}{x+1}} \cdot \frac{x+1}{x+1} \right)$
 $= \ln \left(e^{\lim_{x \rightarrow \infty} \frac{x}{x+1}} \right) = \ln(e^1) = 1$

c) $\lim_{\substack{x \rightarrow 0 \\ x > 0}} x^x \stackrel{0^0}{=} \lim_{x \rightarrow 0} e^{x \ln x} = \lim_{x \rightarrow 0} e^{x \ln x} = \lim_{x \rightarrow 0} e^0 = 1$

$a = e^{b \ln a} \Rightarrow x^x = e^{\ln x^x} = e^{x \ln x} = e^0 = 1$

* $\lim_{x \rightarrow 0} x \ln x \stackrel{0 \cdot (-\infty)}{=} \lim_{x \rightarrow 0} \frac{\ln x}{\frac{1}{x}} \stackrel{l'H}{=} \lim_{x \rightarrow 0} \frac{\frac{1}{x}}{-\frac{1}{x^2}} = \lim_{x \rightarrow 0} (-x) = 0$

(we did e) in the same way)

d) $\lim_{x \rightarrow \infty} x \left(\left(1 + \frac{1}{x} \right)^x - e \right) \stackrel{\infty \cdot 0}{=} \lim_{x \rightarrow \infty} \frac{\left(1 + \frac{1}{x} \right)^x - e}{\frac{1}{x}} \stackrel{l'H}{=} \lim_{x \rightarrow \infty} \frac{x \left(1 + \frac{1}{x} \right)^{x-1} \left(1 + \frac{1}{x} \right)'}{-\frac{1}{x^2}} =$

$= \lim_{x \rightarrow \infty} x \left(1 + \frac{1}{x} \right)^{x-1} \cdot$

$f(x) = \left(1 + \frac{1}{x} \right)^x$

$f'(x) = ?$

$$\begin{aligned}
 f(x) &= e^{\ln|f(x)|} = e^{\ln\left(1+\frac{1}{x}\right)x} = e^{x \ln\left(1+\frac{1}{x}\right)} \\
 f'(x) &= e^{x \ln\left(1+\frac{1}{x}\right)} \cdot \left(\ln\left(1+\frac{1}{x}\right) + x \cdot \frac{1}{1+\frac{1}{x}} \cdot \frac{-1}{x^2}\right) = e^{\overbrace{x \ln\left(1+\frac{1}{x}\right)}^{\nearrow 1}} \left(\ln\left(1+\frac{1}{x}\right) - \frac{1}{x+1}\right) = \\
 &= e \lim_{x \rightarrow \infty} \frac{\ln\left(1+\frac{1}{x}\right) - \frac{1}{x+1}}{\frac{1}{x^2}} \stackrel{H}{=} e \lim_{x \rightarrow \infty} \frac{\frac{1}{1+\frac{1}{x}} \cdot \frac{-1}{x^2} + \frac{1}{(x+1)^2}}{-\frac{2}{x^3}} = e \lim_{x \rightarrow \infty} \frac{\frac{-1}{x^2+x} + \frac{1}{(x+1)^2}}{-\frac{2}{x^3}} \\
 &= e \lim_{x \rightarrow \infty} \frac{\frac{-1}{x(x+1)^2} + \frac{x}{x(x+1)^2}}{\frac{-2}{x^3}} = e \lim_{x \rightarrow \infty} \frac{\frac{1}{x(x+1)^2}}{\frac{-2}{x^3}} = e \lim_{x \rightarrow \infty} \frac{1}{x(x+1)^2} \cdot \frac{x^3}{-2} = \frac{e}{2}
 \end{aligned}$$