HW 10: page 212 - 214, #1, 2 (omit d), 3, 5 (prove the result), 10, 11 (just prove the "max" result), 13, 16 (First prove that for any $H \subset \mathbb{R}$, $f^{-1}(R \setminus H) = \mathbb{R} \setminus f^{-1}(H)$, use this in conjunction with Theorem 5.2.14)

Lec 21 Continued

Theorem 5.2.2

Let: $f: D \longrightarrow \mathbb{R}$ and $c \in D$

Then the following are equivalent:

- a. f is continuous at c
- b. If $\{x_n\}$ is any sequence in D st $x_n \longrightarrow c$ as $n \longrightarrow \infty$ (x_n can actually be c), then $\lim_{n \to \infty} f(x_n) = f(c)$
- c. For every neighborhood V of f(c), \exists a neighborhood U of c st f(U \cap D) \subset V Furthermore, if c \in D', then the above are all equivalent to d
- d. f has a limit at c and $\lim_{x\to c} f(x) = f(c)$

Proof.

Case:

i) $c \in D \setminus D'$ (i.e. c is an isolated point)

Thus, \exists a neighborhood $U \subset \mathbb{R}$ of c st

$$U \cap D = \{c\}$$

(i.e.
$$U = (c - \delta, c + \delta) = \{c\}$$
)

(a)

Want to show: f is continuous at x = c

For
$$\epsilon > 0$$
, $\exists \delta > 0$ st $(c - \delta, c + \delta) \subset U$.

This follows since a neighborhood is open. Thus,

$$|f(x) - f(c)| = 0 < \epsilon \text{ whenever} |x - c| < \delta \text{ and } x \in D$$

This means by definition that f(x) is continuous at x = c.

(b)

Let:
$$\{x_n\} \subset D \text{ st } x_n \longrightarrow c \text{ as } n \longrightarrow \infty$$

and

For
$$\epsilon > 0, \, \exists \, \delta > 0 \, \text{st} \, (c - \delta \, , \, c + \delta \,) \subset U$$

Want to show: $\lim_{n\to\infty} f(x_n) = f(c)$.

Since U is open, $\exists N \in \mathbb{N}$ st

$$|x_n - c| < \delta \text{ for } n \ge N$$

Thus, $\mathbf{x}_n \in \mathbf{U}$ for $\mathbf{n} \geq \mathbf{N}$

We see that

$$|f(x_n) - f(c)| = 0 < \epsilon \text{ for } n \ge N$$

Hence, $\lim_{n\to\infty} f(x_n) = f(c)$

(c)

Now,

Let: V be a neighborhood of f(c)

Then, using U as defined prior to (a):

$$f(U \cap D) \subset V$$

Hence, a, b, and c, are equivalent if $c \in D \setminus D'$

- ii) $c \in D \cap D'$ (i.e. c is an accumulation point)
 - (a) is equivalent to (d) by Definition 5.2.1
 - (b) is equivalent to (d) by Theorem 5.2.2
 - (c) is equivalent to (d) by Theorem 5.1.8

N.B.: In case (i), we proved that a function is always continuous at an isolated point in its domain.

Sometimes in calculus one, we tell a student that a function is continuous in the interval [A, B] if you can trace it on the chalkboard without having to take your hand off. This is a white lie.

It turns out that as long as it's defined at all points on its domain, it's continuous (i.e. sequences are continuous).

N.B.: In definition 5.2.1, we defined continuity of f at a **point** c in the domain D of f. If $S \subset D$ and f is continuous at each point of S, then f is continuous on S. If f is continuous at all points of D, then f is a continuous function on D.

Example 5.2.3

Let: $p: \mathbb{R} \longrightarrow \mathbb{R}$ be a polynomial

In Example 5.1.14, we saw that $\lim p(x) = p(c)$.

By (d) iff (a), from Theorem 5.2.2, we see that p is a continuous function on \mathbb{R}

Example 5.2.5

Define $f(x) = x \sin(\frac{1}{x}), x \neq 0$, but 0 if x = 0

Then f: $\mathbb{R} \longrightarrow \mathbb{R}$

Prove that f is continuous at x = 0

We're thinking that the limit of this function at 0 is 0, so,

Let: $\epsilon > 0$

Now,

$$|f(x) - f(0)| = |x \sin \frac{1}{x} - 0| = |x| |\sin \frac{1}{x}| \le |x| * 1 = |x| < \epsilon$$

whenever $0 < |x| < \delta = \epsilon$ (but since we have 0 in there, it's also true whenever $|x| < \delta = \epsilon$) and $x \in D$ Hence, by Definition 5.2.1, $\lim_{x \to 0} f(x) = f(0)$, i.e. f is continuous at x = 0

Theorem 5.2.6

Let: $f: D \longrightarrow \mathbb{R} \text{ and } c \in D$

Then.

f is **discontinuous** at c iff \exists a sequence $\{x_n\}$ in D st $x_n \longrightarrow c$ but $\lim_{n \to \infty} f(x_n)$ is not f(c).

Proof.

This is not (a) iff not (b) in Theorem 5.2.2

Example 5.2.7

Let: $f: \mathbb{R} \longrightarrow \mathbb{R}$, where $f(x) = \frac{1}{x}$ if $x \neq 0$, k if x = 0

Prove that f is discontinuous at x = 0.

So,

for $\epsilon > 0$, $\exists \delta > 0$ st

$$|f(x) - f(0)| = |\frac{1}{x} - k| < \epsilon$$

whenever $|x - 0| < \delta$ and $x \in D$

Let: $\mathbf{x}_n = \frac{1}{n} \ \forall \ \mathbf{n} \in \mathbb{N}$

Then,

 $\lim_{\substack{n\to\infty\\\text{So,}}}\mathbf{x}_n=0\text{ but }\lim_{\substack{n\to\infty\\}}\mathbf{f}(\mathbf{x}_n)=\lim_{\substack{n\to\infty\\\\}}\frac{1}{n}=\lim_{\substack{n\to\infty\\\\}}\mathbf{n}=\infty$

 $\lim_{x \to \infty} f(x) \neq f(0) = k \in \mathbb{R}$

Note: If we define $D = (-\infty, 0) \cup (0, \infty)$ and let $f: D \longrightarrow \mathbb{R}$ be defined by $f(x) = \frac{1}{x}$,

then f is continuous on D.

If $c \in D$, then $\lim_{x \to c} f(x) = \frac{1}{c} = f(c)$.

Since $c \in D'$, it follows from Theorem 5.2.2 that f is continuous at c.

5.2.8

The Dirichlet function is f: $\mathbb{R} \longrightarrow \mathbb{R}$ defined by:

$$f(x) = 1 \text{ if } x \in \mathbb{Q} , 0 \text{ if } x \in \mathbb{R} \setminus \mathbb{Q}$$

Prove that f is discontinuous everywhere.

For $\epsilon = \frac{1}{4}$, we must find $\delta > 0$ st $|f(x) - f(c)| < \frac{1}{4}$ whenever $0 < |x - c| < \delta$ and $x \in D$

Solution:

Let: $c \in \mathbb{R}$ Case:

i) $c \in \mathbb{Q}$

Let:
$$x_n = c + \frac{\sqrt{2}}{n}$$

Then $\mathbf{x}_n \in \mathbb{R} \setminus \mathbb{Q}$, $\forall \mathbf{n} \in \mathbb{N}$

and
$$\lim_{n\to\infty} \mathbf{x}_n = \mathbf{c}$$

$$\lim_{n \to \infty} f(\mathbf{x}_n) = 0 \neq f(\mathbf{c}) = 1$$

By Theorem 5.2.6, f is not continuous at x = c

ii) $c \in \mathbb{R} \setminus \mathbb{Q}$

Let:
$$\mathbf{x}_n \in \mathbb{Q} \ \forall \ \mathbf{n} \in \mathbb{N} \ \mathrm{st} \ \mathbf{x}_n \longrightarrow \mathbf{c} \ \mathrm{as} \ \mathbf{n} \longrightarrow \infty$$

Then
$$\lim_{n\to\infty} f(x_n) = 1 \neq f(c) = 0$$

Take a look at 5.2.9, but it won't be discussed in this class.

Theorem 5.2.10

Let: $f, g: D \longrightarrow \mathbb{R} \text{ and } c \in D$

Assume: f and g are continuous at c

a. f + g and fg are continuous at c

b. $\frac{f}{g}$ is continuous at c provided that $g(c) \neq 0$

Proof.

(a): Similar to b.

(b):

Let: $\{x_n\}$ be a sequence in D st $x_n \longrightarrow c$ as $n \longrightarrow \infty$

Then,

$$\lim_{n\to\infty} \left(\frac{f}{g}\right)(x_n) = \lim_{n\to\infty} \frac{f(x_n)}{g(x_n)} = \frac{\lim_{n\to\infty} f(x_n)}{\lim_{n\to\infty} g(x_n)} = \frac{f(c)}{g(c)} = \left(\frac{f}{g}\right)(c)$$

By Theorem 5.2.2, (a) iff (b), $\frac{f}{g}$ is continuous at c.

Example 5.2.11

See Exercise #11, page 214

Prove:

$$(\max \{f, g\})(x) = \max \{f(x), g(x)\} = \frac{1}{2}(f(x) + g(x)) + \frac{1}{2}|f(x) - g(x)| \ \forall \ x \in D$$

Use 2 cases.

Theorem 5.2.12

Let: $f: D \longrightarrow \mathbb{R}$, $g: E \longrightarrow \mathbb{R}$ where $f(D) \subset E$.

If f is continuous at $c \in D$ and g is continuous at $f(c) \in E$, then the composition of f and g given by g o f is continuous at x = c

(This is essentially saying the composition of two continuous functions is also continuous.)

Proof.

Let: W be a neighborhood of g(f(c)).

Since g is continuous at f(c), \exists a neighborhood V of f(c) st $g(V \cap E) \subset W$ by Theorem 5.2.2. (a) iff (c) (1) Since f is continuous at c, there is a neighborhood U of c st $f(U \cap D) \subset V$ (2)

Now, $f(D) \subset E$, so $f(U \cap D) \subset E$.

Thus,

(2) implies $f(U \cap D) \subset V \cap E$

So $g(f((U \cap D))) \subset W$ (i.e. $(g \circ f)(U \cap D) \subset W$)

By Theorem 5.2.2, g o f is continuous at x = c.

Example 5.2.13

 $q(x) = x \sin(\frac{1}{x})$ is continuous at any $c \in \mathbb{R}$ st $c \neq 0$

Proof.

$$q(x) = [h(g \circ f)](x)$$
, where $f(x) = \frac{1}{x}$, $g(x) = \sin x$, $h(x) = x$
Since f, g, and h are all continuous, so is $q(x)$.

Theorem 5.2.14 (Links Topology with Analysis)

A function $f:D\longrightarrow\mathbb{R}$ is continuous on D iff for every open set $G\subset\mathbb{R}$, \exists an open set $H\subset\mathbb{R}$ st $f^{-1}(G)=H\cap D$ (This is a way of talking about continuity without using distance (i.e. using open sets instead))