

## 3. CONTINUITY

### 3.1. Continuity of a function at a point :

#### Definition 1 :

*Let the function  $f$  be defined for all input  $x$  in an open interval  $I$  and  $a \in I$ . We say  $f$  is **continuous at  $x=a$**  if*

$$\forall \varepsilon > 0, \exists \delta > 0, \forall x \in I, (|x - a| \leq \delta \Rightarrow |f(x) - f(a)| \leq \varepsilon).$$

*ie  $f(x)$  has a limit  $f(a)$  at  $x = a$ .*

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**Example :**

Show, by using the definition of continuity, that the function  $f(x) = x^3 + x + 1$  is continuous at 0,

We look for  $\delta > 0$  such that:

inequality  $|x - 0| = |x| \leq \delta$  implies  $|f(x) - f(0)| \leq \varepsilon$ .

Let  $\varepsilon > 0$ .  $\forall x \in \mathbb{R}$ , we have  $f(x) - f(0) = x^3 + x$ ;

moreover, if  $|x| \leq 1$ , we have  $|x|^3 \leq |x|$  so, using the triangular inequality,

$$|f(x) - f(0)| \leq |x^3 + x| \leq |x| + |x| = 2|x|$$

$$\Rightarrow |f(x) - f(0)| \leq 2|x|.$$

thus, we choose  $\delta = \min(1, \frac{\varepsilon}{2})$

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## Definition 1bis :

Let  $f$  be a function defined on an interval  $I$  and  $a \in I$  .  
**The function  $f$  is continuous at point  $a$**  if and only if  $f(a)$  exists and both limits of  $f(x)$  to the left and right of  $a$  exist and are equal to  $f(a)$ .

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## Examples:

- ✓ *the constant function on an interval,*
- ✓ *sine and cosine functions on  $\mathbb{R}$ ,*
- ✓ *the absolute value function  $|x|$  on  $\mathbb{R}$ ,*

## Discontinuity

### Definition

*We say  **$f$  is discontinuous at  $a$**  if and only if  **$f$**  is not continuous at  **$a$** , which is then called a point of discontinuity of  **$f$** .*

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## Discontinuity

The function  $f$  will be discontinuous at  $x = a$  in any of the following cases :

- (i)  $\lim_{x \rightarrow a^+} f(x)$  and  $\lim_{x \rightarrow a^-} f(x)$  exist but are not equal.
- (ii)  $\lim_{x \rightarrow a^+} f(x)$  and  $\lim_{x \rightarrow a^-} f(x)$  exist and are equal but not equal to  $f(a)$ .
- iii)  $f(a)$  is not defined

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## Example:

*The function  $E$  called « integer part » function defined on  $\mathbb{R}$  as follows:*

*For all  $x \in \mathbb{R}$  :*

*$E(x) = n$ , if only if  $n$  is the largest integer less than or equal to  $x$ .*

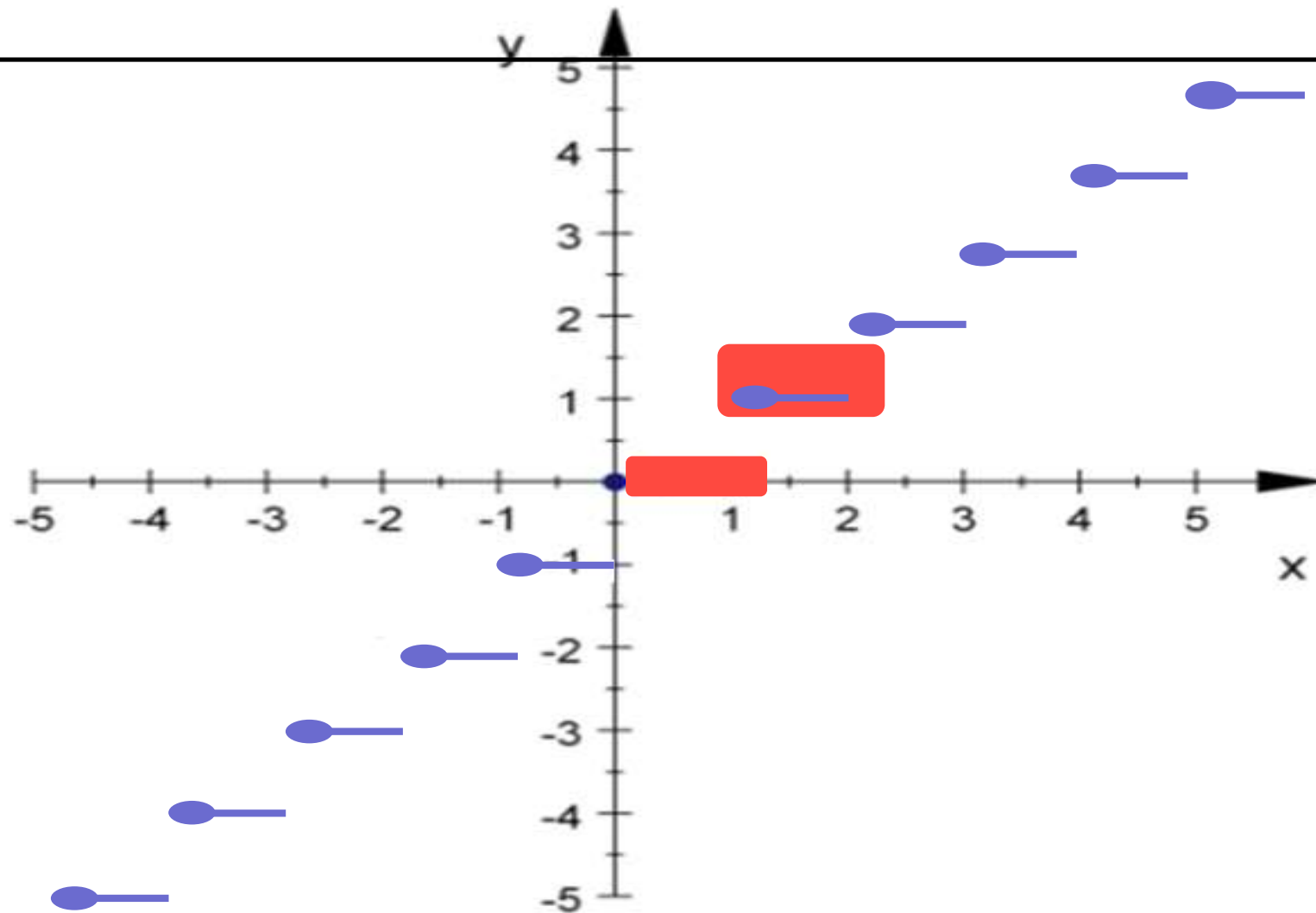
*In other words :*

$$\forall x \in \mathbb{R}: n \leq E(x) < n + 1$$

*Thus :  $E(3.5) = 3$  ;  $E(\pi) = 3$  ;  $E(1/2) = 0$  ;*

*$E(-\sqrt{3}) = -1$  et  $E(-0,5) = ?$*

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*Construct the curve of the integer part function on the interval  $[-5, 5[$ .*

*What do we see? On the interval  $[0, 1[$  and  $[1, 2[$ , then on the intervals of the form  $[n, n + 1[, n \in \mathbb{Z}$ .*

*What is happening at point 1?*

*And at every point on the entire abscissa?*

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## 3.2. Right Continuity and Left Continuity

- A function  $f$  is right continuous at a point  $a$  if it is defined on an interval  $[a, b]$  lying to the right of  $a$  and if  $\lim_{x \rightarrow a^+} f(x) = f(a)$ .
- Similarly it is left continuous at  $a$  if it is defined on an interval  $[d, a]$  lying to the left of  $a$  and if  $\lim_{x \rightarrow a^-} f(x) = f(a)$ .



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- A function  $f$  is continuous at a point  $x = a$  if  $a$  is in the domain of  $f$  and:
  - 1. If  $x = a$  is an interior point of the domain of  $f$ , then
$$\lim_{x \rightarrow a} f(x) = f(a)$$
  - 2. If  $x = a$  is not an interior point of the domain but is an endpoint of the domain, then  $f$  must be right or left continuous at  $x = a$ , as appropriate.

Remark :

*The  $f$  is continuous at  $a$  if and only if it is continuous to the right and left at  $a$ .*

Example:  
a function

$$f(x) = \begin{cases} x^2 & x < 1 \\ 1 & x = 1 \\ x & 1 < x \end{cases}$$

is continuous on  $]-\infty, 1[ \cup ]1, +\infty[$   $x^2$ ,  $x$  are continuous.

It remains to be seen if it is continuous at 1.

1)  $f(1) \in \text{dom}(f)$  car  $f(1) = 1$  ✓

2)  $\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1^-} x^2 = 1$   $\lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1^+} x = 1$

$$\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1^+} f(x) \quad \checkmark$$

3)  $\lim_{x \rightarrow 1} f(x) = 1 = f(1)$  ✓

So  $f(x)$  is continuous at 1.

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Example:

$$f(x) = \begin{cases} 3x - 1 & x < 2 \\ x^2 - 6 & 2 \leq x \end{cases}$$

1)  $f(2) = (2)^2 - 6 = -2$  ✓

2)  $\lim_{x \rightarrow 2^+} f(x) = \lim_{x \rightarrow 2^+} x^2 - 6 = -2$

$$\lim_{x \rightarrow 2^-} f(x) = \lim_{x \rightarrow 2^-} 3x - 1 = 3(2) - 1 = 5$$

$$\lim_{x \rightarrow 2^-} f(x) \neq \lim_{x \rightarrow 2^+} f(x) \quad \text{✗}$$

So a function  $f$  is not continuous at  $x = 2$ .

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## 3.3. Characterizations of Continuity

### Proposition :

Let  $f : D \rightarrow \mathbb{R}$  and let  $a \in D$ , with  $D \subseteq \mathbb{R}$

The following conditions are equivalent:

1.  $f$  is continuous at  $a$ .
2. If  $(u_n)_{n \in \mathbb{N}}$  is a sequence in  $D$  such that  $u_n \rightarrow a$ , then  $f(u_n) \rightarrow f(a)$ .

### Proof.

**Corollary** (**Criterion for Discontinuity**). Let  $f : D \rightarrow \mathbb{R}$  and let  $a \in D$  be a limit point of  $D$ . If there exists a sequence  $(u_n)_{n \in \mathbb{N}} \subseteq D$  where  $u_n \rightarrow a$  but such that  $f(u_n)$  does not converge to  $f(a)$ , we may conclude that  $f$  is not continuous at  $a$ .

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## 3.4. continuous extension to a point

### Definition :

*Let  $f$  be a function defined on  $I$  except at a point  $a$  of  $I$  and admitting a finite limit  $l$  at  $a$ .*

We define a new function:

$$g(x) = \begin{cases} f(x) & \text{for } x \neq a. \\ l & \text{for } x = a \end{cases}$$

which is continuous at  $a$ . It is called the continuous extension of  $f(x)$  to  $a$ .

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**Example :**

the function  $f(x) = \frac{\ln(1+x)}{x}$  is defined on  
 $D_f = ]-1, 0[ \cup ]0, +\infty[.$

The functions  $x \mapsto \ln(1+x)$  et  $x \mapsto x$  are  
continuous on  $D_f$

and  $\forall x \in D_f, (x \neq 0)$  so  $f$  is continuous on  $D_f$ .

since  $\lim_{x \rightarrow 0} f(x) = 1$  so the function  $\tilde{f}$  defined by

$$\tilde{f}(x) = \begin{cases} \frac{\ln(1+x)}{x} & \text{if } x \in ]-1, 0[ \cup ]0, +\infty[ \\ 1 & \text{if } x = 0 \end{cases}$$

is defined and continuous on  $] -1, +\infty[.$

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#### Continuity over an interval

**Definition :** Let  $f: I \rightarrow \mathbb{R}$ . We say that  $f$  is *continuous on  $I$  if and only if  $f$  is continuous at every point of  $I$ .*

**Notation :** We denote by  $\mathcal{C}(I, \mathbb{R})$  *the set of functions from  $I$  to  $\mathbb{R}$  continuous on  $I$ .*

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**Algebraic combinations are continuous.**

**Proposition :**      *Let  $\lambda \in \mathbb{R}, f, g : I \rightarrow \mathbb{R}$*

- ✓ *if  $f$  is continuous on  $I$ , then  $|f|$  is continuous on  $I$ .*
- ✓ *if  $f$  and  $g$  are continuous on  $I$ , then  $f + g$  is continuous sur  $I$ .*
- ✓ *if  $f$  is continuous on  $I$ , then  $\lambda f$  is continuous on  $I$ .*



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- ✓ *If  $g$  is continuous on  $I$  and if  $(\forall x \in I, g(x) \neq 0)$ , then  $\frac{1}{g}$  is continuous on  $I$ .*
- ✓ *if  $f$  et  $g$  are continuous on  $I$ , then  $fg$  is continuous on  $I$ .*
- ✓ *if  $f$  and  $g$  are continuous on  $I$ ), then  $\frac{f}{g}$  is continuous on  $I$ , provided  $\forall x \in I, g(x) \neq 0$ .*

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**Proposition:** ( Composition )

*Let  $f : I \rightarrow \mathbb{R}$  and  $g : J \rightarrow \mathbb{R}$  be functions such that  $f(I) \subset J$*

*if  $f$  is continuous on  $I$  and  $g$  is continuous on  $f(I)$ ,*

*then the composition of  $g$  with  $f$ ,  $g \circ f$  is continuous on  $I$ .*

Proof.

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#### Uniform continuity

Uniform continuity is a subtle but powerful strengthening of continuity.

#### **Definition**

*Let  $f : I \rightarrow \mathbb{R}$ , where  $I \subset \mathbb{R}$ . Then  $f$  is uniformly*

*continuous on  $I$  if for every  $\varepsilon > 0$  there exists a  $\delta > 0$*

*such that*

*$|x - y| < \delta$  and  $x, y \in I$  implies that  $|f(x) - f(y)| < \varepsilon$*

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#### Proposition:

A function  $f : I \rightarrow \mathbb{R}$  is not uniformly continuous on  $I$  if and only if there exists  $\varepsilon > 0$  and sequences  $(x_n)_{n \in \mathbb{N}}, (y_n)_{n \in \mathbb{N}}$  in  $I$  such that  $\lim_{n \rightarrow +\infty} |x_n - y_n| = 0$  and  $|f(x_n) - f(y_n)| \geq \varepsilon$  for all  $n \in \mathbb{N}$ .

**Example 1:** Define  $f : [0, 1] \rightarrow \mathbb{R}$  by  $f(x) = x^2$ . Then  $f$  is uniformly continuous on  $[0, 1]$ . To prove this, note that for all  $x, y \in [0, 1]$  we have

$$|x^2 - y^2| = |x + y| |x - y| \leq 2|x - y|, \text{ so we can take } \delta = \varepsilon / 2$$

in the definition of uniform continuity. Similarly,  $f(x) = x^2$  is uniformly continuous on any bounded set.

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**Example 2:** The function  $f(x) = x^2$  is continuous but not uniformly continuous on  $\mathbb{R}$ . We have already proved that  $f$  is continuous on  $\mathbb{R}$  (it's a polynomial).

To prove that  $f$  is not uniformly continuous, let  $x_n = n$ ,  $y_n = n + 1/n$ .

Then  $\lim_{n \rightarrow +\infty} |x_n - y_n| = 0$ , but  $|f(x_n) - f(y_n)| \geq 2$  for every  $n \in \mathbb{N}$ . It follows from Proposition above that  $f$  is not uniformly continuous on  $\mathbb{R}$ .

**Example 3:** The function  $f : (0, 1] \rightarrow \mathbb{R}$  defined by  $f(x) = 1/x$  is continuous but not uniformly continuous on  $(0, 1]$ . It is continuous on  $(0, 1]$  since it's a rational function whose denominator  $x$  is nonzero in  $(0, 1]$ . To prove that  $f$  is not uniformly continuous, we define  $x_n, y_n \in (0, 1]$  for  $n \in \mathbb{N}$  by  $x_n = 1/n$ ,  $y_n = 1/(n+1)$ .  $\lim_{n \rightarrow +\infty} |x_n - y_n| = 0$ , but  $|f(x_n) - f(y_n)| = (n+1) - n = 1$  for every  $n \in \mathbb{N}$ . It follows from Proposition above that  $f$  is not uniformly continuous on  $(0, 1]$ .

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## Properties of Continuous Functions

**Proposition** Let  $f$  be continuous on the closed and bounded interval  $[a, b]$ . Then  $f$  is bounded on  $[a, b]$ ; that is, there exist numbers  $m$  and  $M$  such that

$$m \leq f(x) \leq M \text{ for all } x \in [a, b]$$

Proof.

### **Theorem (Heine)**

If  $f : I \rightarrow \mathbb{R}$  is continuous and  $I \subset \mathbb{R}$  is a closed bounded interval ( $I$  is a compact of  $\mathbb{R}$ ), then  $f$  is uniformly continuous on  $I$ .

Proof.

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#### Lipshitz Functions

**Definition** let  $f : I \rightarrow \mathbb{R}$  be a function and  $I \subset \mathbb{R}$ . If there exists a constant  $M > 0$  such that

$$|f(x) - f(y)| < M|x - y| \quad \forall x, y \in I$$

then  $f$  is said to be a Lipshitz function on  $I$ .

#### **Theorem**

Every Lipshitz function is uniformly continuous,

Proof.

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## Lipshitz Functions Examples

- $f(x) = x^2$  is Lipshitz continuous on  $[0,1]$ . But is not Lipshitz on  $\mathbb{R}$ .
- $f(x) = \sqrt{x}$  is not Lipshitz on  $\mathbb{R}^+$ . But is uniformly continuous on  $\mathbb{R}^+$



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#### Intermediate value theorem (IVT)

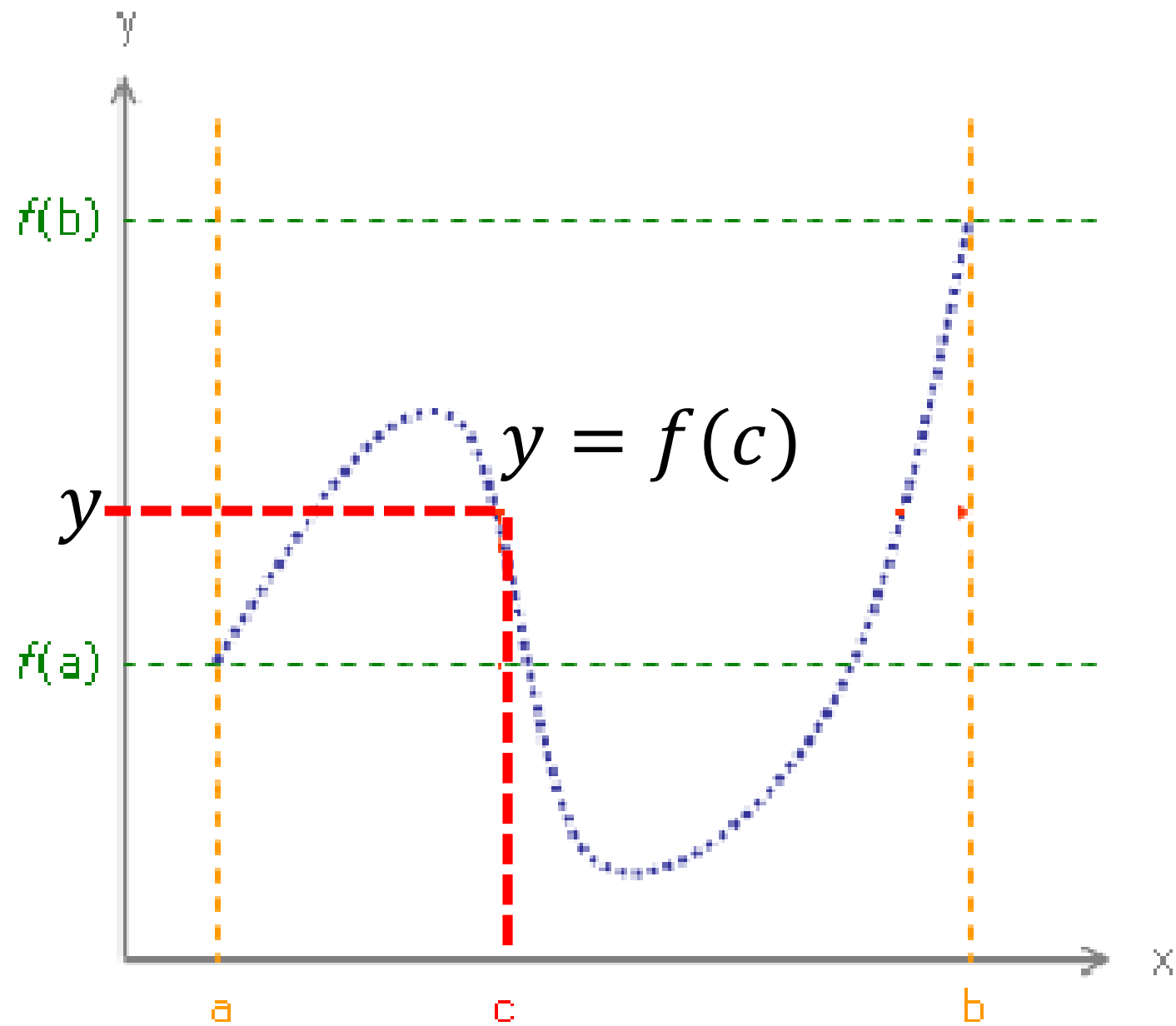
**Theoreme :**

Let  $f$  be continuous on  $[a, b]$ , with  $f(a) \neq f(b)$ ; let  $y$  be any number between  $f(a)$  and  $f(b)$  (i.e.,  $f(a) < y < f(b)$  or  $f(b) < y < f(a)$ ). Then there exists  $c$  in  $(a, b)$  with  $f(c) = y$ .

Proof.

**Remark :** *The real  $c$  is not necessarily unique.*

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#### Corollary:

Let  $f : I \rightarrow \mathbb{R}$  be continuous. If  $f(a)$  and  $f(b)$  have opposite sign, then there is at least one point  $c \in (a, b)$  such that  $f(c) = 0$

**Theorem (Extreme value theorem (EVT)).**

If  $f$  is continuous on  $[a, b]$ , then  $f$  assumes both a maximum and a minimum value on  $[a, b]$ . That is, there exist  $x_{min}$  and  $x_{max}$  in  $[a, b]$  such that

$$f(x_{min}) \leq f(x) \leq f(x_{max}) \text{ for all } x \in [a, b].$$

Proof.

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#### Example:

Let the function  $f(x) = x^3 + x + 1$ .

The equation  $f(x) = 0$  does it admit a solution on  $[-1, 0]$ ?

1. the function  $f(x)$  is continuous on  $\mathbb{R}$ , particularly on  $[-1, 0]$

2.  $f(-1) = -1$  et  $f(0) = 1 \Rightarrow f(-1)f(0) < 0$

Then *there exists*  $c \in [a, b]$  *such that*  $f(c) = 0$   
therefore the equation  $f(x) = 0$  admit a solution on  $[-1, 0]$

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#### **Example :**

*Let  $f$  be a continuous function on  $[0, 1]$  and with values in  $[0, 1]$ . Show that the equation  $f(x) = x$  has at least one solution.*

*Let's introduce the function  $g(x) = f(x) - x$ ;  $g$  is continuous on  $[0, 1]$  as the difference of two continuous functions*

*moreover,  $g(0) = f(0) \in [0, 1]$  so  $g(0) \geq 0$   
and  $g(1) = f(1) - 1 \leq 0$  because  $f(1) \in [0, 1]$ .*

*so  $g(0)g(1) \leq 0$  and by the intermediate value theorem, there exists at least one point  $x_0 \in [0, 1]$  such that  $g(x_0) = 0$*

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#### **Proposition:**

If  $I$  is an interval and  $f : I \rightarrow \mathbb{R}$  is continuous, then the range of  $f$  is either a single point (if  $f$  is constant) or an interval.

#### **Proof.**

#### **Lemma**

If  $I$  is an interval and  $f : I \rightarrow \mathbb{R}$  is monotone, then  $f(I)$  is an interval if and only if  $f$  is continuous.

#### **Proof.**

# Inverse Function Theorem

**Theorem (Inverse Function Theorem) :**

*Assume that  $f$  is continuous and strictly monotonic on the interval  $I$  then there exists a inverse function to  $f$*

*$f^{-1}: f(I) \rightarrow I$ , continuous and similarly monotonous.*

Proof.

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#### Remarks on image of interval :

✓ *We consider the function  $f : x \mapsto x^2$  continuous on  $\mathbb{R}$ . Then  $f([ - 1, 2]) = [0, 4]$  :*

*the image of interval  $] - 1, 2]$  under a continuous function  $f$  is indeed an interval, but it is not of the same nature. (one is closed, the other is half-open or half closed).*

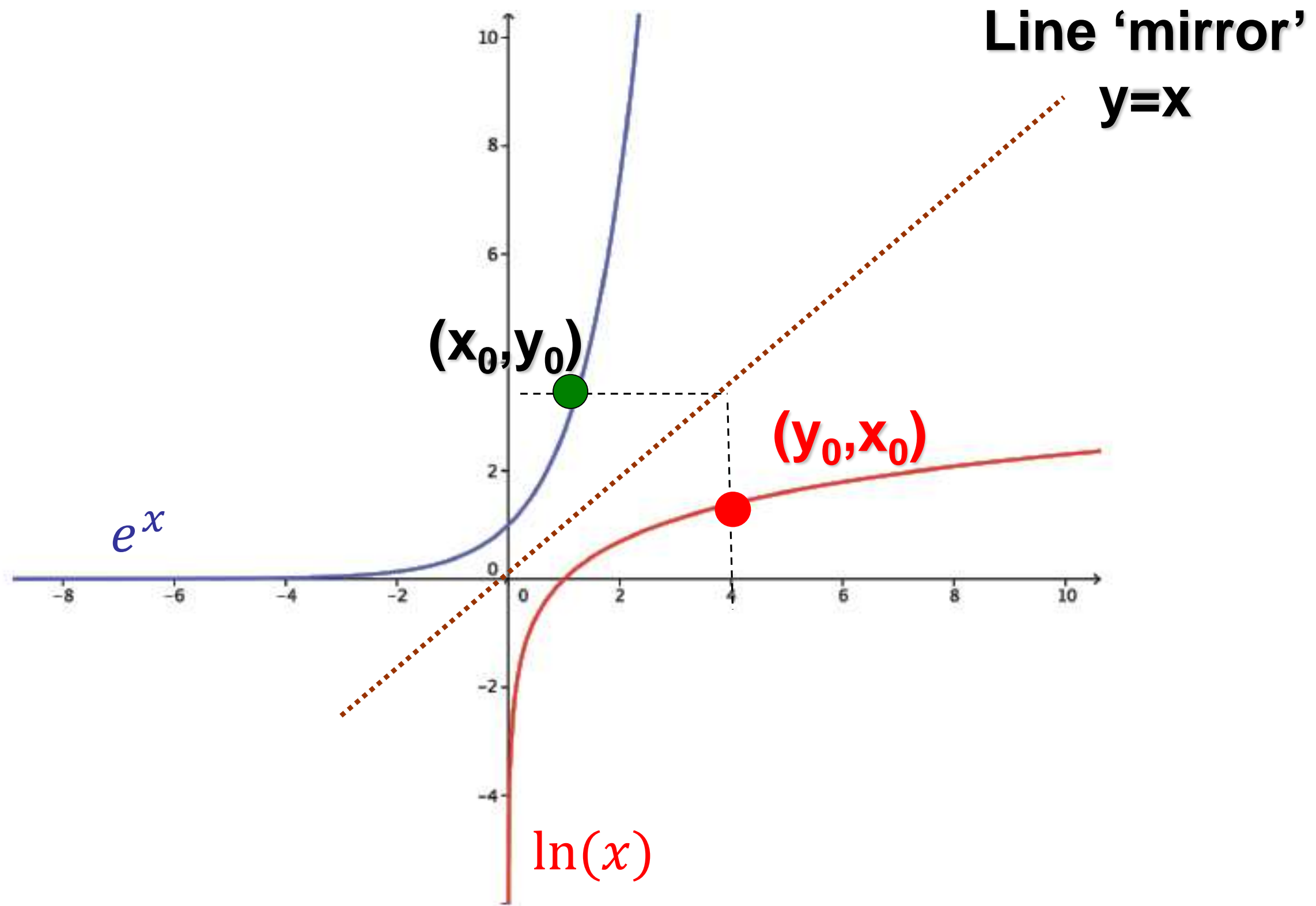


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- ✓ *We consider the function  $g : x \mapsto 1/x$  continuous on the bounded interval  $]0, 1]$ .*

*we find  $g(]0, 1]) = [1, +\infty[$  unbounded interval, which is also not open on the same side ! So the image of interval under a continuous function does not necessarily have the same properties as the starting interval.*

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***Example :***

*The exponential function performs a bijection from  $\mathbb{R}$  to  $\mathbb{R}_+^*$  because :*

- *It is continuous on  $\mathbb{R}$ .*
- *It is strictly monotonic on  $\mathbb{R}$ .*

*Its inverse bijection is the function  $\ln$ .*