## Equivalence of the two definitions of continuity

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**Definition 1.** Let  $D \subset \mathbb{R}$ ,  $f: D \to \mathbb{R}$  and  $c \in D$ . We say that f is continuous at c if

$$(x_n)$$
 is a sequence in  $D, x_n \to c \implies f(x_n) \to f(c)$ .

**Definition 2.** Let  $D \subset \mathbb{R}$ ,  $f: D \to \mathbb{R}$  and  $c \in D$ . We say that f is continuous at c if: For every  $\epsilon > 0$ , there exists  $\delta > 0$  such that

$$x \in D \text{ and } |x - c| < \delta \implies |f(x) - f(c)| < \epsilon.$$

We shall now prove the equivalence of the two definitions.

*Proof.* Definition  $2 \implies$  Definition 1:

Let  $\epsilon > 0$  be given. Let  $(x_n)$  be any sequence in D such that  $x_n \to c$ . We must show that  $f(x_n) \to f(c)$ . By hypothesis, there exists  $\delta > 0$  such that  $x \in D$  and  $|x - c| < \delta \implies |f(x) - f(c)| < \epsilon$ . (1)

As  $x_n \to c$ , there exists  $n_0 \in \mathbb{N}$  such that  $|x_n - c| < \delta$  for all  $n \ge n_0$ .

Therefore, by (1), we have it that  $|f(x_n) - f(c)| < \epsilon$  for all  $n \ge n_0$ . This is precisely what it means for  $f(x_n) \to f(c)$ .

Definition  $1 \implies$  Definition 2:

We shall prove this by proving its contrapositive. That is, we assume that the  $\epsilon - \delta$  condition does not hold and show that the sequential criterion does not hold either.

By assumption, there exists  $\epsilon_0 > 0$  such that for all  $\delta > 0$ , we have it that there exists  $x \in D$  such that  $|x-c| < \delta$  but  $|f(x) - f(c)| \ge \epsilon_0$ .

Using this, we shall now construct a sequence  $(x_n)$  in D such that  $x_n \to c$  but  $f(x_n) \not\to f(c)$ .

Let  $n \in \mathbb{N}$ . As (2) is true for all  $\delta > 0$ , we can choose  $\delta = 1/n$ . Thus, there exists  $x_n \in D$  such that  $|x_n - c| < 1/n$  and  $|f(x_n) - f(c)| \ge \epsilon_0$ .

Thus, we now have a sequence  $(x_n)$  in D such that  $x_n \to c$ . However, if choose  $\epsilon = \epsilon_0 > 0$ , we have it that  $|f(x_n) - f(c)| \ge \epsilon$  for all  $n \in \mathbb{N}$ . Thus,  $f(x_n)$  can not converge to f(c).

Remark. We require Axiom of Choice (or one of its weaker version) for this argument.