MAT337 Introduction to Real Analaysis - Fall 2025 Week 8 Tutorial (Addendum)

There was a small issue with the solution to Problem 5.1.D I gave in the tutorial. I used the fact that for all t > -1:

$$\frac{t}{1+t} \le \log(1+t) \le t.$$

Letting t = xy, we have that at a neighbourhood around $(0, y_0)$:

$$\frac{xy}{1+xy} \le \log(1+xy) \le xy.$$

Then I claimed that this implies:

$$\frac{y}{1+xy} \le \frac{\log(1+xy)}{x} \le y.$$

This is only true when x > 0, so we need to address the case when x < 0. The correct argument can be found below. I have also included a proof of the inequality involving the logarithm for completeness.

Problem 5.1.D.

Prove that f is continuous at $(0, y_0)$, where f is defined on \mathbb{R}^2 by:

$$f(x,y) = \begin{cases} (1+xy)^{\frac{1}{x}}, & \text{if } x \neq 0, \\ e^y, & \text{if } x = 0. \end{cases}$$

Solution

The key observation is that:

$$\lim_{(x,y)\to(0,y_0)} (1+xy)^{\frac{1}{x}} = \lim_{x\to 0} e^{\frac{\log(1+xy)}{x}} = e^{\lim_{(x,y)\to(0,y_0)} \frac{\log(1+xy)}{x}}.$$

So it suffices to show that:

$$\lim_{(x,y)\to(0,y_0)} \frac{\log(1+xy)}{x} = y_0.$$

Exercise. Show that for all t > -1:

$$\frac{t}{1+t} \le \log(1+t) \le t.$$

Proof. We first show that $\log(1+t) \le t$ for all t > -1. Let $g(t) = \log(1+t)$ and f(t) = t. Then $g'(t) = \frac{1}{1+t}$ and f'(t) = 1. Note that g(0) = 0 = f(0).

- (1) Since g'(t) < f'(t) for all t > 0 and g(0) = f(0), we have that g(t) < f(t) for all t > 0.
- (2) Since g'(t) > f'(t) for all -1 < t < 0 and g(0) = f(0), we have that g(t) < f(t) for all t > 0.

Note that if t > -1, then $-\frac{t}{1+t} > -1$. Therefore, applying the same inequality with t substituted as $-\frac{t}{1+t}$, we get:

$$\log\left(1 - \frac{t}{1+t}\right) \le -\frac{t}{1+t} \implies \log\left(\frac{1}{1+t}\right) \le -\frac{t}{1+t}$$

$$\implies -\log(1+t) \le -\frac{t}{1+t}$$

$$\implies \frac{t}{1+t} \le \log(1+t).$$

Letting t = xy, we have that at a neighbourhood around $(0, y_0)$:

$$\frac{xy}{1+xy} \le \log(1+xy) \le xy.$$

Therefore:

(1) If x > 0, then:

$$\frac{y}{1+xy} \le \frac{\log(1+xy)}{x} \le y.$$

(2) If x < 0, then:

$$y \le \frac{\log(1+xy)}{x} \le \frac{y}{1+xy}.$$

This means that, for any x:

$$\min\left\{y, \frac{y}{1+xy}\right\} \le \frac{\log(1+xy)}{x} \le \max\left\{y, \frac{y}{1+xy}\right\}.$$

Observe that $\lim_{(x,y)\to(0,y_0)} y = y_0$ and $\lim_{(x,y)\to(0,y_0)} \frac{y}{1+xy} = y_0$. Since max and min are continuous functions (see Exercise 5.3.J, it's a homework problem!):

$$\lim_{(x,y)\to(0,y_0)} \min\left\{y, \frac{y}{1+xy}\right\} = y_0.$$

$$\lim_{(x,y)\to(0,y_0)} \max\left\{y, \frac{y}{1+xy}\right\} = y_0.$$

By the squeeze theorem, $\lim_{(x,y)\to(0,y_0)} \frac{\log(1+xy)}{x} = y_0$.