# MATH 131BH (Real Analysis)

April 6, 2022

- 1 3.28 Monday Week 1: Intro to the course. Review of material covered in 131AH: foundations (definition and constructions of naturals and reals), metric space convergence, continuity.
- 3.30 Wednesday Week 1: Limit of a function: definition and alternative formulations via images of balls and sequential characterization. Limit on a set, left and right limits for functions on  $\mathbb{R}$ . Discontinuities of first and second kind. Monotone functions have no discontinuities of second kind.

#### **Limits of functions**

**Recall:**  $f: X \to Y$  is said to be **continuous at**  $x \in X$  if

$$\forall \, \varepsilon > 0 \, \exists \, \delta > 0 \, \forall \, z \in x : \rho_X(x,z) < \delta \Rightarrow \rho(f(z),f(x)) < \varepsilon.$$

Alternatives:

•  $f(B_X(x,\delta)) \subseteq B_Y(f(x),\varepsilon)$ ;

• 
$$\forall \{x_n\}_{n\in\mathbb{N}} \in X^{\mathbb{N}} : x_n \to x \Rightarrow f(x_n) \to f(x).$$

A function  $f: X \to Y$  is **continuous** if

 $\forall x \in X : f \text{ is continuous at } x$ ,

or, alternatively,

 $\forall O \subseteq Y \text{ open} : f^{-1}(O) \text{ open}.$ 

### **Definition 2.1**

A function  $f: X \to Y$  has limit  $y \in Y$  at  $x \in X$ , notation  $\lim_{z \to x} f(z) = y$ , if

$$\forall \varepsilon \exists \delta > 0 \forall z \in X : 0 < \rho_X(x, z) < \delta \Rightarrow \rho_Y(f(z), y) < \varepsilon.$$

Alternatives:

•  $f(B_X(x,\delta) \setminus \{x\}) \subseteq B_Y(y,\varepsilon)$ ;

• 
$$\forall \{x_n\}_{n\in\mathbb{N}} \in X^{\mathbb{N}} : (\forall n \in \mathbb{N} : x_n \neq x) \land x_n \to x \Rightarrow f(x_n) \to y;$$

• 
$$g(z) := \begin{cases} f(z) & z \neq x \\ y & z = x \end{cases}$$
 is continuous at  $x$ .

### **Definition 2.2**

*f* has a **removable discontinuity** at *x* if  $\lim_{z\to x} f(z)$  exists but  $\neq f(x)$ .

## **Definition 2.3**

Let  $A \subseteq X$  be nonempty,  $x \in \overline{A}$  be not an isolated point. Then  $\lim_{z \to x} f(z) = \lim_{z \to x} f_A(z)$  where  $f_A$  is the restriction of f to A.

### **Definition 2.4**

For  $f: \mathbb{R} \to \mathbb{R}$ , let  $x \in \overline{\mathrm{Dom}(f)}$  be such that  $\mathrm{Dom}(f) \cap (x, \infty) \neq \emptyset$  and  $\mathrm{Dom}(f) \cap (-\infty, x) \neq \emptyset$ . Then  $\lim_{z \to x^+} f(z) := \lim_{z \to x, z \in \mathrm{Dom}(f) \cap (x, \infty)} f(z) \wedge \lim_{z \to x^-} f(z) := \lim_{z \to x, z \in \mathrm{Dom}(f) \cap (-\infty, x)} f(z)$  are the **right** / **left limits of** f **at** x.

Alternative notation:  $f(x^+)$ ,  $f(x^-)$ .

### Example 2.5.

$$f(x) = \begin{cases} 1 & x \in \mathbb{Q} \\ 0 & x \notin \mathbb{Q} \end{cases}$$
 (2.1)

has no right or left limits.

### Example 2.6.

$$f(x) = \begin{cases} \frac{1}{n+1} & x = q_n \text{ where } \{q_n\}_{n \in \mathbb{N}} \text{ enumerates } \mathbb{Q} \\ 0 & x \notin \mathbb{Q}. \end{cases}$$
 (2.2)

Then  $\forall x \notin \mathbb{Q} : \lim_{z \to x} f(z) = 0$  so f is continuous on  $\mathbb{R} \setminus \mathbb{Q}$ , and  $\forall x \in \mathbb{Q} : \lim_{z \to x} f(z) = 0$  but f is not continuous at x.

### Lemma 2.7

$$\forall r > 0 \,\forall \, \varepsilon > 0 : \left\{ x \in \mathbb{R} : |x| < r \land \left| f(x) \right| > \varepsilon \right\} \text{ finite} \Rightarrow \forall \, x \in \mathbb{R} : \lim_{z \to x} f(z) = 0.$$

### **Definition 2.8**

A function  $f: \mathbb{R} \to \mathbb{R}$  has a **discontinuity of** 

- **first kind** at x if  $f(x^+)$  and  $f(x^-)$  exist but are not both equal to f(x);
- **second kind** at x if one or both of  $f(x^+)$  and  $f(x^-)$  don't exist.

Example 2.9.

$$f(x) := \begin{cases} (-1)^n & x = \frac{1}{n+1}, n \in \mathbb{N} \\ \text{linear} & x \in (0, \infty) \setminus \left\{ \frac{1}{n+1} : n \in \mathbb{N} \right\} \\ 0 & x \le 0. \end{cases}$$
 (2.3)

This function has a discontinuity of second kind at 0.

### Lemma 2.10

Let  $f: \mathbb{R} \to \mathbb{R}$  (Dom $(f) = \mathbb{R}$ ) be monotone. Then  $\forall x \in \mathbb{R} : f(x^+), f(x^-)$  exist and so f has no discontinuities of second kind.

*Proof.* Let  $x \in \mathbb{R}$  and assume f is nondecreasing. We claim that  $\lim_{z \to x^+} f(z) = \inf \left\{ f(z) : z > x \right\} =: L$ . Indeed,  $\forall z > x : f(z) \ge f(x)$ , so  $L \ge f(x)$  and so  $L \in \mathbb{R}$ . Then  $(\forall z > x : L \le f(z)) \land (\forall \varepsilon > 0 \exists z_\varepsilon > x : f(z_\varepsilon) < L + \varepsilon)$ . Let  $\delta := z_\varepsilon - x$ . Then  $\forall z \in (x, x + \delta) : f(z) \le f(z_\varepsilon) < L + \varepsilon$ . Then  $\forall z \in (x, x + \delta) : L \le f(z) < L + \varepsilon$  and therefore  $|f(z) - L| < \varepsilon$ . Then  $\lim_{z \to x^+} f(z) = L$ .

3 3.31 Thursday Week 1: Monotone functions have only countably many discontinuities. Functions of bounded variation. Jordan decomposition theorem. Comments on uniqueness. Rectifiability of curves. Limsup and liminf of a function.

#### Limits of functions

Last time we showed that monotone functions have no discontinuities of second time.

#### Lemma 3.1

Let  $f: \mathbb{R} \to \mathbb{R}$  be monotone. Then  $\{x \in \mathbb{R} : f(x^+) \neq f(x^-)\}$  is countable.

*Proof.* Pick  $k, m \in \mathbb{N}$  and let  $A_{m,k} := \{x \in [-m, m] : |f(x^+) - f(x^-)| > \frac{1}{k+1}\}$ . We claim that  $A_{m,k}$  is finite. Let  $x_0 < x_1 < \dots < x_n$  be such that  $\forall i \leq n : x_i \in A_{k,m}$ . Assume (without loss of generality) that f is non-decreasing. Then

$$f(m+1) \ge f(x_n^+) = f(x_0^+) + \sum_{i=1}^n \left( f(x_i^+) - f(x_{i-1}^+) \right)$$

$$\ge f(m-1) + \sum_{i=1}^n \left( f(x_i^+) - f(x_i^-) \right)$$

$$\ge f(-m+1) + \frac{n}{k+1}.$$
(3.4)

Then  $n \le (k+1)$ . Since  $\{x \in \mathbb{R} : f(x^+) \ne f(x^-)\} = \bigcup_{k \in \mathbb{N}} \bigcup_{m \in \mathbb{N}} A_{k,m}$ , we are done.

Q: Can these be generalized to other functions?

### **Definition 3.2**

A **partition**  $\Pi$  of an interval [a,b] is a sequence  $\{t_i\}_{i=0}^n$  such that

$$a = t_0 < t_1 < \cdots < t_{n-1} < t_n = b$$
.

### **Definition 3.3**

Given  $f: [a, b] \to \mathbb{R}$ , its **total variation** on [a, b]

$$V(f, [a, b]) := \sup_{\Pi = \{t_i\}_{i=0}^n} \sum_{i=1}^n |f(t_i) - f(t_{i-1})|$$

where the supremum if over the partitions of [a, b].

### **Definition 3.4**

f is said to be of **bounded variation** on [a,b] if  $V(f,[a,b]) < \infty$ .

### Lemma 3.5

If  $f: \mathbb{R} \to \mathbb{R}$  is of bounded variation on [-m, m] for all  $m \in \mathbb{N}$ , then f has only discontinuities of first kind and the set  $\{x \in \mathbb{R} : f(x^+) \neq f(x^-)\}$  is countable.

### Theorem 3.6: Jordan decomposition (1881)

Let  $f: [a,b] \to \mathbb{R}$  obey  $V(f,[a,b]) < \infty$ . Then  $\exists h,g: [a,b] \to \mathbb{R}$  nondecreasing such that  $\forall t \in [a,b]$ : f(t) = h(t) - g(t).

*Proof.* Define h(t) := V(f, [a, t]) and g(t) := V(f, [a, t]) - f(t). Note that h(t) - g(t) = f(t).

We need to show that h and g are nondecreasing.

Let  $a \le t < t' \le b$ . Then for any partition  $\Pi$  of [a, t].  $\Pi' = \Pi \cup \{t'\}$  is a partition of [a, t']. Then

$$V(f,[0,t']) \ge \sum_{i=1}^{m} |f(t_i) - f(t_{i-1})| + |f(t') - f(t)|.$$
(3.5)

Taking supremum over  $\Pi$  gives

$$V(f, [a, t']) \ge V(f, [a, t]) + |f(t') - f(t)|. \tag{3.6}$$

Note that 
$$|f(t') - f(t)| \ge 0$$
 and  $|f(t') - f(t)| \ge f(t') - f(t)$ . Then  $h(t') \ge h(t)$  and  $g(t') \ge g(t)$ .

The representation of f = h - g is called a Jordan decomposition. This is not unique because a nondecreasing function can be added to both h and g.

However, there is a minimal decomposition  $f = h_0 - g_0$  such that  $g_0(a) = 0$  such that for any other Jordan decomposition f = h - g we have  $h - h_0$ ,  $g - g_0$  nondecreasing. This is then *the* Jordan decomposition.

# Rectifiability of curves

# **Definition 3.7**

Let  $(X, \rho)$  be a metric space. A curve C is Ran(f) for an  $f : \mathbb{R} \to X$  continuous such that Dom(f) is nonempty and connected. This f is called a **parametrization** of C.

# **Definition 3.8**

Assuming Dom(f) = [a, b], the **length of** C is

$$\ell(C) := \sup_{\Pi = \{t_i\}_{i=1}^n} \sum_{i=1}^n \rho(f(t_{i-1}), f(t_i)).$$

# **Definition 3.9**

A curve is **rectifiable** if  $\ell(C) < \infty$ .

### **Definition 3.10**

Let  $(X, \rho)$  be a metric space and  $f: X \to \mathbb{R}$ . Then

$$\limsup_{z \to x} f(z) := \inf_{\delta > 0} \sup_{z \in B(x,\delta) \setminus \{x\}} f(z)$$

and

$$\liminf_{z \to x} f(z) := \sup_{\delta > 0} \inf_{z \in B(x,\delta) \setminus \{x\}} f(z).$$

### **Lemma 3.11**

$$\lim_{z \to x} f(z) \text{ exists in } \mathbb{R} \Leftrightarrow \limsup_{z \to x} f(z) = \liminf_{z \to x} f(z) \in \mathbb{R}.$$

# 4 4.1 Friday Week 1: Discussion

### **Definition 4.1**

Let  $(X, \rho_X)$ ,  $(Y, \rho_Y)$  be metric spaces,  $E \subseteq X$ ,  $f: E \to Y$ , and  $x \in \overline{E}$ . Then  $\lim_{t \to x} f(t) = \alpha$  is defined by

$$\forall \varepsilon > 0 \exists \delta > 0 : \forall x \in E \land 0 < \rho_X(t, x) < \delta \Rightarrow \rho_Y(f(t), \alpha) < \varepsilon.$$

Equivalently,

$$\forall \{t_n\}_{n\in\mathbb{N}} \in (E\setminus \{x\})^{\mathbb{N}} : t_n \to x \Rightarrow f(t_n) \to \alpha.$$

**Note.** f need not be defined at x.

Remark.

$$\limsup_{t\to x} f(t) := \inf_{\delta>0} \sup_{t\in B(x,\delta)\setminus\{x\}} f(t) = \lim_{\delta\to 0} \sup_{t\in B(x,\delta)\setminus\{x\}} f(t).$$

lim inf is similarly defined.

Remark.

 $\limsup = \liminf \implies \limsup$ 

## **Discontiuities**

# **Definition 4.2**

Let  $f:(a,b)\to\mathbb{R}$  be not continuous at x. Then f has a **discontinuity of first kind** at x if f(x+) and f(x-) both exist. Otherwise it is of **second kind**.

Remark. Discontinuities of first kind are also known as simple discontinuities. The cases include

- $f(x+) = f(x-) \neq f(x)$ : removable discontinuity, and
- $f(x+) \neq f(x-)$ : jump discontinuity.

Example 4.3.

$$f(x) = \begin{cases} \sin\left(\frac{1}{x}\right) & x \neq 0\\ 0 & x = 0 \end{cases}$$
 (4.7)

has a discontinuity of second kind at 0.

Example 4.4.

$$f(x) = \begin{cases} \frac{1}{q} & x = \frac{p}{q} \in \mathbb{Q} \\ 0 & x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$$
 (4.8)

is continuous on  $\mathbb{R} \setminus \mathbb{Q}$  and has discontinuities of first kind (removable) at every point in  $\mathbb{Q}$ .

**Recall:** A monotone function has no discontinuity of second kind and has at most countably many discontinuities of first kind. One can deduce this from the fact that the real line is a union of countably many open intervals (indexed by rationals).

## **Definition 4.5**

A function  $f:(a,b)\to\mathbb{R}$  is convex if

$$\forall x, y \in (a, b) : x \le y \Rightarrow (\forall \lambda \in [0, 1] : f(\lambda x + (1 - \lambda)y)) \le \lambda f(x) + (1 - \lambda)f(y).$$

In words, this means that for any interval, the secant line is above the graph.

# 5 4.4 Monday Week 2

<u>Last time:</u>  $\lim_{z \to x} f(z)$ ,  $\lim \sup_{z \to x} f(z) = \inf_{\delta > 0} \sup_{z \in B(x,\delta) \setminus \{x\}x} f(z)$ 

### Lemma 5.1

$$\lim_{z \to x} f(z) \text{ exists (in } \mathbb{R}) \Leftrightarrow \limsup_{z \to x} f(z) = \liminf_{z \to x} f(z) \in \mathbb{R}.$$

*Proof.* Both are equivalent:

$$\forall \, \varepsilon > 0 \,\exists \, \delta > 0 : 0 \leq \sup_{z \in B(x,\delta) f(z) \setminus \{x\}} - \inf_{z \in B(x,\delta) \setminus \{x\}} f(z) \leq 2\varepsilon.$$

# **Definition 5.2**

$$\lim_{z \to x} f(z) = \begin{cases} +\infty & \limsup_{z \to x} f(z) = \liminf_{z \to x} f(z) = +\infty \\ -\infty & \limsup_{z \to x} f(z) = \liminf_{z \to x} f(z) = -\infty. \end{cases}$$

**Note.** This characterization works even outside  $\mathbb{R}$ -valued functions:

$$\lim_{z \to x} f(z) \text{ exists} \Leftrightarrow \lim_{\delta \to 0^+} \sup \underbrace{\left\{ \rho(f(z), f(u)) : z, u \in B(x, \delta) \setminus \{x\} \right\}}_{= \operatorname{diam}(f(B(x, \delta) \setminus \{x\}))} = 0.$$

### The derivative

### **Definition 5.3**

Let  $f: \mathbb{R} \to \mathbb{R}$ ,  $x \in \text{int}(\text{Dom}(f))$ . We say that f has **derivative** or **is differentiable at** x if

$$f'(x) := \lim_{z \to x} \frac{f(z) - f(x)}{z - f}$$
 exists in  $\mathbb{R}$ .

We call f'(x) (Lagrange notation) the **derivative at** x, alternative notation  $\frac{df}{dx}$  (Leibnitz notation).

#### Lemma 5.4

f'(x) exists  $\Rightarrow f$  continuous at x.

*Proof.* The existence of f'(x) implies that  $\exists \, \delta_0 > 0 \, \forall \, z \in \mathbb{R} : 0 < |z - x| < \delta_0 \Rightarrow \left| \frac{f(z) - f(x)}{z - x} \right| \le 1 + \left| f'(x) \right|$ . Then, choosing  $\varepsilon > 0$  and letting  $\delta := \frac{\varepsilon}{1 + \left| f'(x) \right|}$ , we get

$$\forall z \in \mathbb{R} : 0 < |z - x| < \sigma \Rightarrow \left| f(z) - f(x) \right| \le (1 + \left| f'(x) \right|) |z - x| < (1 + \left| f'(x) \right|) = \varepsilon.$$

Since f(z) - f(x) = 0 for z = x, we are done (in fact, we have shown that f is lipschitz continuous).  $\Box$  Another way to write existence of f'(x):

$$f(z) - f(x) = (f'(x) + u_x(z))(z - x)$$

where  $\lim_{z\to x} u_x(z) = 0$ . (Just define:  $u_x(z) := \frac{f(z)-f(x)}{z-x} - f'(x)$  for  $z\neq x$ )

# Lemma 5.5: Linear approximation

$$f'(x) \text{ exists} \Leftrightarrow \exists L \in \mathbb{R} : \lim_{\delta \to 0^+} \sup_{|z-x| < \delta} \frac{1}{\delta} \left| f(z) - f(x) - L(z-x) \right| = 0.$$

# Lemma 5.6: Sum & product rule

Let f, g be differentiable at x. Then so are f + g and  $f \cdot g$  and

$$(f+g)'(x) = f'(x) + g'(x)$$
$$(f \cdot g)'(x) = f'(x)g(x) + g'(x)f(x)$$
(Leibnizt rule).

Proof. [Product rule]

$$f(z)g(z) - f(x)g(x) = (f(z) - f(x))g(z) + (g(z) - g(x))f(z).$$

Then

$$\frac{f(z)g(z)-f(x)g(x)}{z-x}=\frac{f(z)-f(x)}{z-x}g(z)+\frac{g(z)-g(x)}{z-x}f(z).$$

Since  $g(z) \to g(x)$  by continuity of g, formula follows by sum & product rule for limit.

### Lemma 5.7: Chain rule

Let f be differentiable at x and g at f(x). Then  $g \circ f$  is differentiable at x and

$$(g \circ f)'(x) = g'(f(x))f'(x) \quad \left(\frac{dg}{df}\frac{df}{dx}\right)$$

*Proof.* Define  $v_{f(x)}$  such that  $g(y) - g(f(x)) = (g'(f(x))) + v_{f(x)}(y)(y - f(x))$  and  $u_x$  such that  $f(z) - f(x) = (f'(x) + u_x(z))(z - x)$ .

$$(g \circ f)(z) - (g \circ f)(x) = [g'(f(x)) + v_{f(x)(f(z))}](f(z) - f(x))$$
$$= [g'(f(x)) + v_{f(x)}(f(z))][f'(x) + u_x(z)](z - x)$$

Dividing by  $z - x \neq 0$ , note that  $f(z) \to f(x)$  implies  $v_{f(x)}(f(z)) \to 0$  as  $z \to x$ , we are done.

### Lemma 5.8

Let  $f: \mathbb{R} \to \mathbb{R}$  be injective on Dom(f) and differentiable at  $x \in int(Dom(f))$ . Assume  $f'(x) \neq 0$  and  $f(x) \in int(Ran(f))$ . Then  $f^{-1}$  is differentiable at f(x) and

$$(f^{-1})'(f(x)) = \frac{1}{f'(x)}.$$

In Leibnitz notation:

$$\frac{dy}{dx} = \frac{1}{\frac{dx}{dy}}.$$

# Lemma 5.9: First derivative test

Let  $f: [a,b] \to \mathbb{R}$  be continuous on [a,b] and differentiable on (a,b). Then if  $x \in (a,b)$  is a local maximum of f (i.e.  $\exists \, \delta > 0 \, \forall \, z \in \mathbb{R} : |z-x| < \delta \Rightarrow f(x) \geq f(z)$ ) then f'(x) = 0.

Proof.

$$z > x \land |z - x| < \delta \Rightarrow \frac{f(z) - f(x)}{z - x} \le 0 \Rightarrow f'(x) \le 0$$

and

$$z < x \land |z - x| < \delta \Rightarrow \frac{f(z) - f(x)}{z - x} \ge 0 \Rightarrow f'(x) \ge 0.$$

# 6 4.6 Wednesday Week 2: Discussion

**Recall:** For,  $x: [a, b] \to \mathbb{R}$ , the total variation

$$V(f, [a, b]) = \sup_{\Pi} \sum_{i=1}^{n} |f(x_i) - f(x_{i-1})|$$

where  $\Pi = \{a = x_0 < x_1 < \dots < x_n = b\}$ . We say  $f \in BV([a, b])$  if  $V(f, [a, b]) < \infty$ .

# Theorem 6.1: Jordan decomposition

$$\forall f \in BV([a,b]) \exists h, g : [a,b] \rightarrow \mathbb{R} \text{ nondecreasing } : f = h - g.$$

# Corollary 6.2

 $f \in BV([a,b])$  can only have discontinuities of first kind and countably many of them.

**Example 6.3.**  $f(x) = \sin x \in BV([-1,1])$  since f is nondecreasing on [-1,1] and hence V(f,[a,b]) = f(b) - f(a).

**Example 6.4.**  $f(x) = \sin x \in BV([-M, M])$  by additive property of V.

**Q.** Does BV([a,b]) imply bounded on [a,b]?

Yes. By triangle inequality,

$$|f(x)| \le |f(a)| + |f(a) - f(x)| \le |f(a)| + V(f, [a, b]) < \infty.$$

**Q.** Does being bounded on [a, b] imply BV([a, b]).

No. A counterexample is

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

on [0, 1].

Choose  $x_n = 1/(n\pi/2)$  such that  $\sin(1/x_n) = \sin(n\pi/2)$ . Then  $\sum_{i=1}^{2n} |f(x_i) - f(x_{i-1})| = \sum_{k=1}^{n} |f(x_{2k+1})| = n \rightarrow \infty$ .

Example 6.5. Is

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

on [0, 1] of bounded variation?

No. Choose the same  $x_n$  as above. Note that  $f(x_n) = \frac{2}{n\pi} \sin(n\pi/2)$ . Then  $\sum_{i=1}^{2n} \left| f(x_i) - f(x_{i-1}) \right| = \sum_{k=1}^{n} \frac{2}{(2k-1)\pi} \to \infty$ .

Example 6.6. Is

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

on [0, 1] of bounded variation?

Yes. Note that

$$f'(0) = \lim_{t \to 0} \frac{t^2 \sin \frac{1}{t} - 0}{t} = \lim_{t \to 0} t \sin \frac{1}{t} = 0.$$

Note that for  $x \neq 0$ ,

$$f'(x) = 2x \sin \frac{1}{x} + x^2 \left( -\frac{1}{x^2} \right) \cos \frac{1}{x} = 2x \sin \frac{1}{x} - \cos \frac{1}{x}$$

is bounded:  $|f'(x)| \le 2|x| + 1 \le 3$ .

Note that by mean value theorem, we have

$$\sum |f(x_i) - f(x_{i-1})| \le \sum |f'(\xi)| (x_i - x_{i-1}) \le M(b - a) < \infty$$

where  $|f'(\xi)| \leq M$ .

Then f is of bounded variation on [0, 1].

# Theorem 6.7

If f' exists and is bounded on [a, b] then f is of bounded variation.

**Q.** Does the existence f' on [a,b] and f being of bounded variation on [a,b] imply f' is bounded on [a,b]?