

MAT257 Notes

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Continuity

Definition 1. Consider a function

$$f : A \rightarrow \mathbb{R}^n$$

f is continuous at A if for every $\epsilon > 0$, $\exists \delta > 0$ such that $|f(x) - f(a)| < \epsilon$ whenever $|x - a| < \delta, x \in A$.

Theorem 1. f is continuous if and only if for every open $U \subset \mathbb{R}^n$, $f^{-1}(U) = A \cap V$ where V is open in \mathbb{R}^n .

Proof. \implies consider U open in \mathbb{R}^n . Let $a \in f^{-1}(U)$. For some $\epsilon > 0$, \exists a ball $B_{f(a)} = B(f(a), \epsilon) \subset U$ because U is open.

Since f is continuous at a , $\exists \delta > 0$ such that $f(x) \in B_{f(a)}$ for every $x \in A \cap B(a, \delta) = B_a$. We can define

$$V = \bigcup_{a \in f^{-1}(U)} B_a$$

\Leftarrow Consider $a \in A$ and let $\epsilon > 0$. Let $U = B(f(a), \epsilon)$. Then $f^{-1}(U) = A \cap V$ for some open $V \subset \mathbb{R}^n$.

$$a \in V \implies \exists \delta > 0, B(a, \delta) \subset V$$

But everything which lies inside V gets mapped inside U which is that first ball that we started with. And this is the condition that we want. □

Corollary. A composite of continuous functions is continuous

Proof. Let

$$f : A \rightarrow \mathbb{R}^n, g : B \rightarrow \mathbb{R}^p$$

be continuous functions where $B \subset \mathbb{R}^n$ and $f(A) \subset B$.

Consider open $U \subset \mathbb{R}^p$. We know

$$\exists V \subset \mathbb{R}^n \text{ open, } g^{-1}(U) = B \cap V$$

So we can write

$$(g \circ f)^{-1}(U) = f^{-1}(g^{-1}(U)) = f^{-1}(B \cap V) = f^{-1}(V)$$

We know that

$$\exists W \subset \mathbb{R}^n \text{ open, } f^{-1}(V) = A \cap W = (g \circ f)^{-1}(U)$$

But this is exactly what we wanted to show □

Exercise 1. Let $f = (f_1, \dots, f_n)$ be a function from \mathbb{R} to \mathbb{R}^n . Then f is continuous if and only if $\forall i \in \{1, \dots, n\}$, f_i is continuous.

Proof. \Leftarrow We need to estimate the norm $|f(x) - f(a)|$ with the differences between $f_i(x_i)$ and $f_i(a_i)$. We could use a variety of inequalities for this, including

$$|f(x) - f(a)| \leq \sum_{i=1}^n |f_i(x) - f_i(a)|$$

The full ϵ - δ argument is left as an exercise.

\Rightarrow We need to estimate the norm $|f_i(x) - f_i(a)| < |f(x) - f(a)|$. Alternatively, we can do this topologically. The full argument is left as an exercise. □

Exercise 2. A linear transformation $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$ is uniformly continuous

Definition 2. There is a norm $M > 0$ such that $|T(x)| \leq M|x|$. Hence,

$$|T(x) - T(y)| = |T(x - y)| \leq M|x - y|$$

Given ϵ , take $\delta = \frac{\epsilon}{M}$.

Exercise 3. Are the following functions continuous?

1. $f(x, y) = \frac{x^2 - y^2}{x^2 + y^2}$ - No

2. $f(x, y) = \frac{x^2 + 3xy + y^2}{x^2 + 4xy + y^2}$ - No

3. $f(x, y) = e^{-\frac{|x-y|}{x^2 - 2xy + y^2}} = e^{-\frac{1}{|x-y|}}$ - Yes

Proof. 1. f is 1 along the line $\{f(x, 0) : x \in \mathbb{R}\}$, but -1 along the line $\{f(0, y) : y \in \mathbb{R}\}$, both of which traverse the origin.

2. No for the same reason, but we can't check on the axes, since each axis is 1. Instead, we can check on the x axis and compare that with any line except the y axis, such as $y = x$, where the value is $\frac{5}{6}$

3. Composite of $z \mapsto e^{\frac{1}{|z|}}$ and $(x, y) \mapsto x - y$ □

Exercise 4. Let $X \subseteq \mathbb{R}^n$. We define the distance function

$$d(x, X) = \inf_{a \in X} |x - a|$$

$\forall X \in \mathcal{P}(\mathbb{R}^n)$, $d(x, X)$ is uniformly continuous on \mathbb{R}^n