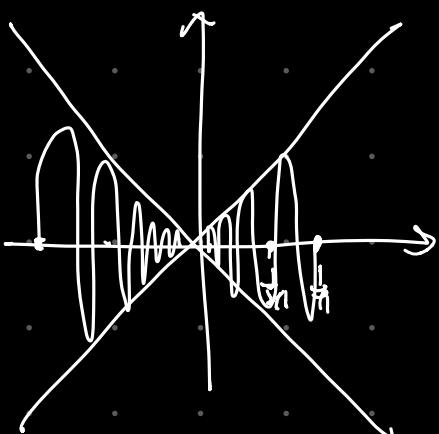


$$f(x) = \begin{cases} x \sin(\frac{1}{x}), & x \neq 0 \\ 0 & \end{cases}$$

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



#5: $[a, b] \subseteq \mathbb{R}$ is not of measure zero.

~~Suppose~~

Def: Say $\{U_1, U_2, \dots\}$ ^{finitely many} open intervals is a "bad" covering of $[a, b]$ if its total length is less than $b-a$.

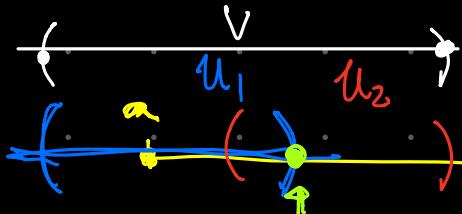
Suppose \exists bad covering of $[a, b]$.

\rightarrow ~~$[a, b]$~~ cpt \rightarrow \exists finite subcover.

\rightarrow still a bad covering.

$\rightarrow \{U_1, \dots, U_n\}$ is a bad covering of $[a, b]$

\downarrow open intervals $\sum \text{length}(U_i) < b-a$.



$$\text{Length}(V) < \text{Length}(U_1) + \text{Length}(U_2)$$

Replace $\{u_1, u_2, \dots, u_n\}$ by $\underline{\vee}$

$$\{u_1, u_2, u_3, \dots, u_n\} \rightsquigarrow \{v, u_3, u_4, \dots, u_n\}$$

n open intervals

$n-1$ open intervals

Ex. $B(X) = \{f: X \rightarrow \mathbb{R}, \text{bdd.}\}$

$$d_B(f, g) = \sup_{x \in X} |f(x) - g(x)|$$

(a)

$\{f_n\} \cap B(X)$ Cauchy.

WTS: $\exists f \in B(X)$ s.t.

$f_n \rightarrow f$ in $(B(X), d_B)$

$\forall \varepsilon > 0, \exists N > 0$

i. $d_B(f_n, f_m) < \varepsilon \quad \forall n, m > N$

$$\sup_{x \in X} |f_n(x) - f_m(x)|$$

$$\Rightarrow |f_n(x) - f_m(x)| < \varepsilon \quad \begin{matrix} \forall n, m > N \\ \forall x \in X \end{matrix}$$

(unif. Cauchy)

ii. $\exists f: X \rightarrow \mathbb{R}$ bdd.

iii. $\forall \varepsilon > 0, \exists N > 0$

ii. $d_B(f_n, f) < \varepsilon \quad \forall n > N$

$$|f_n(x) - f(x)| < \varepsilon \quad \begin{matrix} \forall n > N, \forall x \\ \forall x \in X \end{matrix}$$

$f_n \rightarrow f$ unif.

(unif. conv.)

(b) $C(X) = \{f: X \rightarrow \mathbb{R} \text{ conti.}\} \subseteq B(X)$ closed subset.

i.e. $\{f_n\} \subseteq C(X)$, $f_n \rightarrow f$ in $(B(X), d_B)$

then $f \in C(X)$

$$(c) A \subseteq B$$

\uparrow
closed \uparrow

complete metric space

(i.e. Any Cauchy seq. conv. to some elt. in B)

$(a_n) \subseteq A$ Cauchy seq.

WTS: $a_n \rightarrow a \in A$



$$a_n \rightarrow a \in B$$

b/c B is complete.

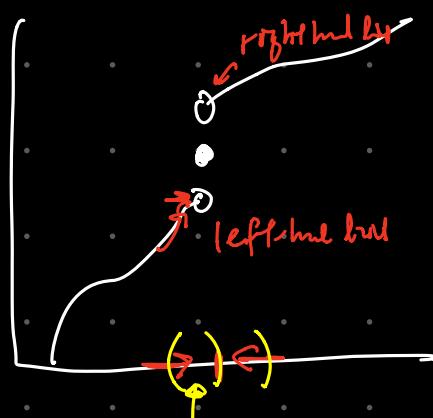
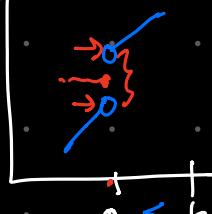
$$\Rightarrow a \in A,$$

Def: $f: [0, 1] \rightarrow \mathbb{R}$ increasing

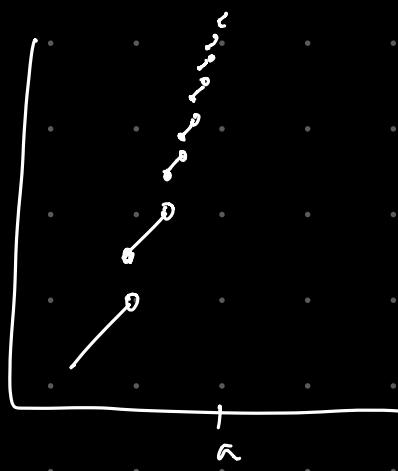
$$(a) \quad \lim_{x \rightarrow a^-} f(x) = \sup \{f(x) : x < a\} \leq f(a)$$

$$\lim_{x \rightarrow a^+} f(x) = \inf \{f(x) : x > a\} \geq f(a)$$

$$\lim_{x \rightarrow a^+} f \leq \lim_{x \rightarrow b^-} f$$



general def^{ns}



(b) $A = \{x \in [0, 1]\}$
 $\lim_{x \rightarrow a^-} f < \lim_{x \rightarrow a^+} f$
 $\forall x \in A$, choose
 $g(x) \in Q$ to be any
 rat'l btwn f_1 , f_2
 $g: A \rightarrow Q$ Project

Def (left-hand limit). Say the left-hand limit of f at the point a exists if -

$$\forall \varepsilon > 0, \exists \delta > 0$$

$$\text{s.t. } -\delta < x - a < 0 \Rightarrow |f(x) - L| < \varepsilon.$$

In this case, we'll denote " $\lim_{x \rightarrow a^-} f(x) = L$ ".

LHR

Fact: f conti. at $a \Leftrightarrow \lim_{x \rightarrow a^-} f(x) \& \lim_{x \rightarrow a^+} f(x)$ exist
and they both $= f(a)$.

Claim: $\lim_{x \rightarrow a^-} f(x) = \sup \{f(x) : x < a\}$

WTS: $\forall \varepsilon > 0, \exists \delta > 0$
st. $-\delta < x - a < 0 \Rightarrow 0 \leq L - f(x) < \varepsilon$

$$L = \sup \{f(x) : x < a\}$$

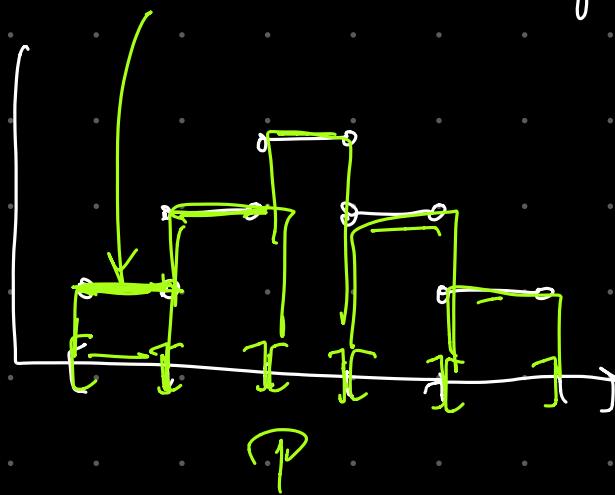


$\Rightarrow \forall \varepsilon > 0, \exists x < a$ st. $L - \varepsilon < f(x) \leq L$

#2: $\lim_{P \rightarrow \infty} \int_a^b f(x) dx = L(f, P)$

first $\Rightarrow \forall \varepsilon > 0, \exists P$ partition of $[a, b]$
 $0 \leq \int_a^b f(x) dx - L(f, P) < \varepsilon$

$L(f, P) = \sum (t_k - t_{k-1}) \inf \{f(x) : x \in [t_{k-1}, t_k]\}$ think of this as an average of a step fun



① Statement is true for step fun.

To prove it for step funs, it's enough to prove it for const. funs.

$$\boxed{C \int_a^b \sin(nx) dx} = 0$$

always 0 due to 2.

$$= \frac{-\cos(nx)}{n} \Big|_a^b = \frac{(-\cos(nb) + \cos(ia))}{n}$$

② general case, f : integrable fun.

#2: $\forall \varepsilon > 0, \exists P$ partition of $[a, b]$

f is \Rightarrow art. $0 \leq \int_a^b f(x) dx - \underline{\int_a^b S(x) dx} < \varepsilon$

Certain step fun

$$\int_a^b f(x) \sin(nx) dx - \int_a^b S(x) \sin(nx) dx \rightarrow 0 \text{ as } n \rightarrow \infty$$
$$= \int_a^b (f(x) - S(x)) \sin(nx) dx$$

$$\left| \int_a^b (f(x) - S(x)) \sin(nx) dx \right| \leq \int_a^b |(f(x) - S(x))| |\sin(nx)| dx < \varepsilon$$

$$\left| \int_a^b f(x) \sin(nx) dx - \int_a^b S(x) \sin(nx) dx \right| < \varepsilon \quad \forall n.$$

$\forall \varepsilon > 0$, \exists step fun $S(x)$ st. $0 \leq \int_a^b f(x) - S(x) dx < \varepsilon$

$$\Rightarrow \left| \int_a^b f(x) \sin(nx) dx - \int_a^b S(x) \sin(nx) dx \right| < \varepsilon \quad \forall n.$$

$$\underline{\int_a^b f(x) \sin(nx) dx} - \varepsilon < \int_a^b f(x) \sin(nx) dx < \int_a^b S(x) \sin(nx) dx + \varepsilon$$

$$\Rightarrow \left(-\varepsilon \leq \liminf_{n \rightarrow \infty} \int_a^b f(x) \sin(nx) dx \leq \limsup_{n \rightarrow \infty} \int_a^b f(x) \sin(nx) dx \leq \varepsilon \right)$$

$$\Rightarrow \liminf \int_a^b f(x) \sin(nx) dx = \limsup \int_a^b f(x) \sin(nx) dx = 0 \quad \forall \varepsilon > 0.$$

$$\Rightarrow \lim \int_a^b f(x) \sin(nx) dx = 0. \quad \square$$

$\cup U_i$ open

\uparrow

open

$\cap C$

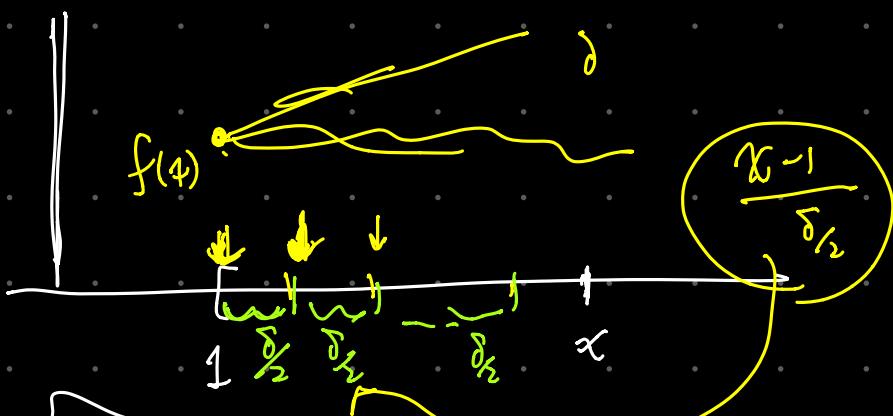
B closed

clone

\uparrow
 $(0, c_i)^c$ is open

$\cup (c_i^c)$

#6: $|f(x)| \leq |f(y)| + \frac{|x-y|}{\delta_{f_2}}$



~~for~~, $\exists \delta > 0$

if $|x-y| < \delta \Rightarrow |f(x) - f(y)| < 1$

[2, 4, 5, 6, 8]

Continue on Sunday!!