

Notes on MAT2050E (Elementary Analysis)

Continuity of Functions

Definition.

We say that a function $f : A \rightarrow \mathbb{R}$ (where $A \subseteq \mathbb{R}$) is **continuous at** point $c \in A$ if, given any $\varepsilon > 0$ there exists $\delta > 0$ such that if x is any point of A satisfying $|x - c| < \delta$, then $|f(x) - f(c)| < \varepsilon$.

- Following the definition, if c is an isolated point of A then f is automatically continuous at point c .

An equivalent definition of continuity can be formulated very nicely in terms of neighborhoods as follows:

Equivalent definition.

We say that a function $f : A \rightarrow \mathbb{R}$ (where $A \subseteq \mathbb{R}$) is **continuous at** point $c \in A$ if given any ε -neighborhood $V_\varepsilon(f(c))$ of $f(c)$ there exists a δ -neighborhood $V_\delta(c)$ of c such that $f(A \cap V_\delta(c)) \subseteq V_\varepsilon(f(c))$.

Sequential Criterion for Continuity.

A function $f : A \rightarrow \mathbb{R}$ (where $A \subseteq \mathbb{R}$) is **continuous at** point $c \in A$ if and only if for every sequence (x_n) in A that converges to c , the sequence $(f(x_n))$ converges to $f(c)$.

- We say that f is **continuous on the set B** if f is continuous at every point of B .

Theorem.

Let $A \subseteq \mathbb{R}$, f and g be functions on A to \mathbb{R} , and $b \in \mathbb{R}$. Suppose that $c \in A$ and that f and g are continuous at c .

- (a) Then $f + g$, $f - g$, fg and bf are continuous at c .
- (b) If $g(c) \neq 0$, then the quotient f/g is continuous at c .

- For (b), we only need to assume $g(c) \neq 0$ since the continuity of g guarantees $g(x) \neq 0$ in some neighborhood of c . (It should be noted that the function f/g may not be well-defined on A .)
- If f and g are continuous on A , the above theorem can be applied to every point of A so that $f + g$, $f - g$, fg and bf are continuous on A . Moreover, if $g(x) \neq 0$ for all $x \in A$, then f/g is continuous on A .

Theorem.

Let $A \subseteq \mathbb{R}$. If $f : A \rightarrow \mathbb{R}$ and $g : f(A) \rightarrow \mathbb{R}$ such that f is continuous at $c \in A$ and g is continuous at $f(c) \in f(A)$, then the composition $g \circ f : A \rightarrow \mathbb{R}$ is continuous at c .

Definition.

A function $f : A \rightarrow \mathbb{R}$ is said to be **bounded on A** if there exists a constant $M > 0$ such that $|f(x)| \leq M$ for all $x \in A$.

Boundedness Theorem.

Let $I = [a, b]$ be a closed bounded interval and let $f : I \rightarrow \mathbb{R}$ be continuous on I . Then f is bounded on I .

Maximum-Minimum Theorem.

Let $I = [a, b]$ and let $f : I \rightarrow \mathbb{R}$ be continuous on I . Then f has an absolute maximum and an absolute minimum on I .

Location of Roots Theorem.

Let $I = [a, b]$ and let $f : I \rightarrow \mathbb{R}$ be continuous on I .

If $f(a)f(b) < 0$, then there exists a number $c \in (a, b)$ such that $f(c) = 0$.

Bolzano's Intermediate Value Theorem.

Let $I = [a, b]$ and let $f : I \rightarrow \mathbb{R}$ be continuous on I . If $k \in \mathbb{R}$ satisfies $f(a) < k < f(b)$ or $f(a) > k > f(b)$, then there exists a number $c \in (a, b)$ such that $f(c) = k$.

- The theorem follows that if $\inf f(I) < k < \sup f(I)$, then there exists $c \in I$ such that $f(c) = k$. This is true also for open intervals.
- If I is a closed bounded interval and $f : I \rightarrow \mathbb{R}$ is continuous on I , then the set $f(I)$ is also a closed bounded interval.
- If I is an interval (which may be open or unbounded) and $f : I \rightarrow \mathbb{R}$ is continuous on I , then the set $f(I)$ is also an interval. This is called the "Preservation of Intervals Theorem".
- A continuous real-valued function defined on an interval is injective (one to one) if and only if it is strictly monotone.

Continuous Inverse Theorem.

Let $I \subseteq \mathbb{R}$ be an interval and let $f : I \rightarrow \mathbb{R}$ be strictly monotone and continuous on I . Then the function g inverse to f is strictly monotone and continuous on $f(I)$.