

§17 Ross

Continuity

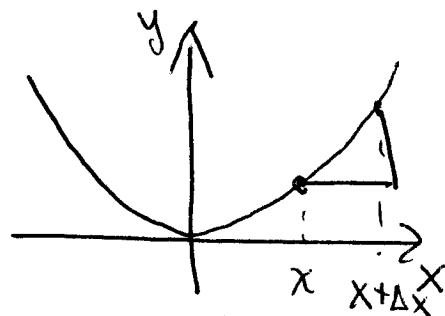
MATH125A-Temple

①

Calculus is best expressed with notation of functions

$$y = x^2$$
$$y = f(x) = x^2$$

output $\nearrow$ $\nwarrow$ input



$$m = f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

General: $f: \mathbb{R} \rightarrow \mathbb{R}$ "real valued fn of real variable"
output $y \in \mathbb{R}$ $\nwarrow$ inputs $x \in \mathbb{R}$

if $D \subseteq \mathbb{R}$ we say $D \equiv \text{Domain of } f$

$R \subseteq \mathbb{R}$ we say $R \equiv \text{Range of } f$

$$f: D \rightarrow R$$

When is the graph of f "unbroken"? "continuous"?

Prescientific: "can draw graph with pencil w/o lifting pencil off paper"

"if the inputs are close to x_0 , the outputs should be close to $f(x_0)$ "

Two equivalent Defn's : $f: \mathbb{R} \rightarrow \mathbb{R}$

(2)

Defn ① f cont @ x_0 if, whenever $x_n \rightarrow x_0$,
we have $f(x_n) \rightarrow f(x_0)$

• We say f cont in D if f cont $\forall x_0 \in D$

• If $f: D \rightarrow \mathbb{R}$, then f cont @ $x_0 \in D$ if,
whenever $D \ni x_n \rightarrow x_0$, we have $f(x_n) \rightarrow f(x_0)$

Recall: $x_n \rightarrow x_0$ if $\forall \varepsilon \exists N$ st if $n > N$ then $|x_n - x_0| < \varepsilon$

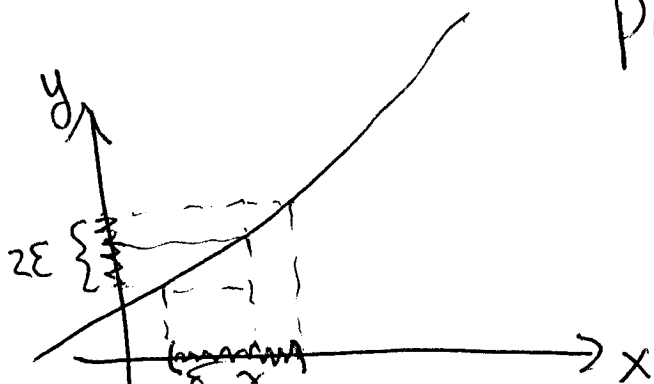
Defn ② f cont at x_0 if

$\forall \varepsilon \exists \delta$ st [if $|x - x_0| < \delta$ then $|f(x) - f(x_0)| < \varepsilon$]

OR $\forall \varepsilon \exists \delta$ st $[\forall x \in I_\delta(x_0) \ P(x)]$

$$P(x) \equiv |f(x) - f(x_0)| < \varepsilon$$

Visualize:



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Theorem: f cont by Defn ① iff f cont by Defn ②

• Different books take Defn ① or Defn ② as the starting Defn. Our Book take Defn ①.

□ Negating Defn ②

Q: How would you say f NOT cont @ x_0 ?

f cont: $\forall \epsilon \exists \delta$ st $\forall x \in I_\delta(x_0) |f(x) - f(x_0)| < \epsilon$

If not true: "There must exist some ϵ st no matter how small δ there must exist $x \in I_\delta(x_0)$ st $|f(x) - f(x_0)| \geq \epsilon$ "

Formally — (Rules of logic)

$$\neg \forall \epsilon \exists \delta \text{ st } \forall x \in I_\delta(x_0) |f(x) - f(x_0)| < \epsilon \equiv \exists \epsilon \forall \delta \exists x \in I_\delta(x_0) \neg P(x)$$

Rule: "The picture keeps track of the logic for you"

Review Logic:

Defn of limit: $x \rightarrow x_0$ means:

$$\forall \epsilon \exists N \text{ st if } n > N, |x - x_n| < \epsilon$$

From a logical point of view, there is an implied " $\forall n > N$ "

Better:

$$\forall \epsilon \exists N \text{ st } \forall n > N, P(n) \quad P(n) \equiv |x - x_n| < \epsilon$$

Negation is easy now:

$$x \not\rightarrow x_0 : \neg (\forall \epsilon \exists N \text{ st } \forall n > N, P(n)) \equiv \exists \epsilon \forall N \exists n > N \neg P(n) \quad (*)$$

Words: $x \not\rightarrow x_0$ if "This is an ϵ st for all N you can find $n > N$ st $|x - x_n| \geq \epsilon$ "

Logic w/o Quantifiers: if P then Q ; $P \wedge Q$; $P \vee \neg Q$

P, Q statements either T or F $P \Rightarrow Q$

Meaning by truth tables:

P	Q	$P \Rightarrow Q$	$\neg Q \Rightarrow \neg P$	$P \wedge Q$	$P \vee \neg Q$	$(P \Rightarrow Q) \wedge (Q \Rightarrow P)$
T	T	T	T	T	T	T
T	F	F	F	F	F	F
F	T	T	T	F	F	F
F	F	T	T	F	T	T

From this we see $P \Rightarrow Q$ claims the same thing as $\neg P \Rightarrow \neg Q$. To prove $P \Rightarrow Q$ is true, you can assume P is true and prove Q is true, or if P is false, $P \Rightarrow Q$ is true since it makes no claim.

Similarly: since $P \Rightarrow Q$ is equivalent logically to $\neg Q \Rightarrow \neg P$ (same truth table!), you can prove $P \Rightarrow Q$ by proving $\neg Q \Rightarrow \neg P$, which requires assuming $\neg Q$ & proving $\neg P$.

Similarly, $P \Leftrightarrow Q$ is equiv to $P \Rightarrow Q$ and $Q \Rightarrow P$, so to prove it, you must both assume P & prove Q , and then assume Q & prove P .

• Application: if you want to prove f is cont, and $(f \text{ is cont}) \equiv Q$, and you know P is true, you can prove $P \Rightarrow Q$. Often you prove $\neg Q \Rightarrow \neg P$.
I.e., assume f not cont, and prove $\neg P$. Then $\neg Q \Rightarrow \neg P$ (*)

④

Note: A Thm in logic states that alternating $\forall \exists$ statements (in a sense) cannot be simplified. Three alt $\forall \exists$ means pretty complicated!

Proof of Theorem

① $\Rightarrow$ ② Assume $x_n \rightarrow x_0 \Rightarrow f(x_n) \rightarrow f(x_0)$ & fix $\varepsilon > 0$.

We show $\exists \delta$ st $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$.

Assume $\neg$ ②, that such a δ does not exist. Then

$\exists \varepsilon > 0$ st $\forall \delta > 0 \exists x \in I_\delta(x_0)$ st $|f(x) - f(x_0)| \geq \varepsilon$.

choose $\delta = \frac{1}{n}$, and let $x_n \in I_{\delta}(x_0)$ be st $|f(x_n) - f(x_0)| \geq \varepsilon$

Then $x_n \rightarrow x_0$, but $f(x_n) \not\rightarrow f(x_0)$. So $\neg$ ②.

We proved $\neg$ ② $\Rightarrow$ $\neg$ ① equiv to ① $\Rightarrow$ ② ✓

② $\Rightarrow$ ① Assume Defn ② & let $x_n \rightarrow x_0$. We show $f(x_n) \rightarrow f(x_0)$. Fix $\varepsilon > 0$. Then $\exists \delta$ st $x \in I_\delta(x_0) \Rightarrow$

$|f(x) - f(x_0)| < \varepsilon$. So if $n > N \Rightarrow |x_n - x_0| < \delta$, we have ✓
 $|f(x_n) - f(x_0)| < \varepsilon$

Ex. Let $D = [0, 1]$, $f(x) = \sqrt{x}$. Prove f is not cont at $x=0$. ⑤

① Assume $x_n \in D$, $x_n \rightarrow 0$. Then $\lim_{x_n \rightarrow 0} \sqrt{x_n} = 0$ ✓

That is: fix $\epsilon > 0$. We show $\exists N$ st $n > N \Rightarrow |\sqrt{x_n}| < \epsilon$

[Need: $|x_n| < \epsilon^2$] But $x_n \rightarrow 0$, $\Rightarrow \exists N$ st $n > N$

$$\Rightarrow x_n < \epsilon^2 \Leftrightarrow \sqrt{x_n} < \epsilon \quad \checkmark$$

(2) Fix $\epsilon > 0$. We find δ st $x \in D$ & $|x| < \delta$

$$\Rightarrow \sqrt{x} < \epsilon. \quad \text{Choose } \delta = \epsilon^2 \Rightarrow \sqrt{x} < \epsilon \quad \checkmark$$

Ex: $D = \{0\}$. $f: D \rightarrow \mathbb{R}$ $f(0) = 1$. Q: is f cont at $x=0$?

Ans Yes. Choose any $x_n \in D$ st $x_n \rightarrow 0$. Then $x_n = 0 \quad \forall n$. $f(x_n) = 1 = f(0)$ so $f(x_n) \rightarrow f(0)$ ✓

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Theorem: Assume f, g cont at x_0 . Then

(1) $kf, f+g, f \cdot g, \max(f, g), \min(f, g)$ are cont @ x_0

(2) $g(x_0) \neq 0 \Rightarrow \frac{f}{g}$ cont at x_0

(3) $\text{Range } f \subset \text{Dom } g \Rightarrow g \circ f$ cont at x_0 .

Pf (3): Assume $\text{Range } f \subset \text{Dom } g$ so that $g(f(x))$ is defined. Assume f, g cont at x_0 . We show that

$\forall x_n \in \text{Dom } f, x_n \rightarrow x_0 \Rightarrow g(f(x_n)) \rightarrow g(f(x_0))$.

But $x_n \rightarrow x_0 \Rightarrow f(x_n) \rightarrow f(x_0) \Rightarrow g(f(x_n)) \rightarrow g(f(x_0))$
 $\uparrow$ cont of f $\uparrow$ cont of g .

Example: A function that is continuous at every irrational # but discontinuous at every rational #

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

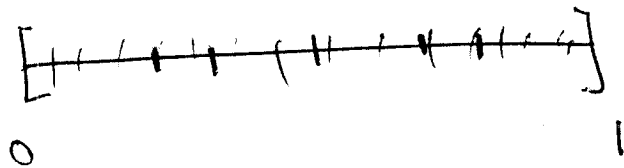
$$f(x) = \begin{cases} 0 & \text{if } x \text{ irrational} \\ \frac{1}{q} & \text{if } x = \frac{p}{q} \text{ in lowest terms} \end{cases}$$

Claim ①: f is cont at every irrational x ⑦
 P1 $\forall \epsilon > 0$. Choose $n \in \mathbb{N}$ st $\frac{1}{n} < \epsilon$. Write
 out all rational #'s with denom less than or equal to n .

P1 $\frac{0}{1} > \frac{1}{1}$

P2 $\frac{0}{2}, \frac{1}{2}, \frac{2}{2}$

P3 $\frac{0}{3}, \frac{1}{3}, \frac{2}{3}, \frac{3}{3}$



P = n $\frac{0}{n}, \frac{1}{n}, \frac{2}{n}, \dots, \frac{n}{n}$

Let $S'_n = \{ \frac{q}{p} : 0 \leq q \leq p \text{ and } p \leq n \}$. finite set

Now assume x_0 is irratl. ~~Then $x_0 \notin S'_n$~~ . Let we
 * find δ st $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| = |f(x)| < \epsilon$.

But $x_0 \notin S'_n$ so let $\delta = \min_{x \in S'_n} |x - x_0| < \frac{1}{n}$. Then $|x - x_0| < \delta$

$\Rightarrow$ either x is irratl & $f(x_0) = 0$ or

x is ratl & $x = \frac{q}{p}$ where $p > n$ &

$$|f(x)| < \frac{1}{n} < \epsilon$$

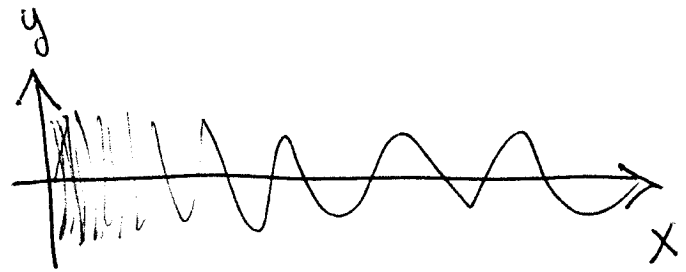
Either way, $|f(x)| < \epsilon$ for $|x - x_0| < \delta$ ✓

Claim ②: f is discont at every rational. ⑧

Assume $x_0 = \frac{p}{q}$ rational, lowest terms. Then
 $\exists$ irrat $x_n \rightarrow x_0$. But $f(x_n) = 0$ & $f(x_0) = \frac{1}{p}$
 $\Rightarrow \lim f(x_n) \neq f(x_0) \checkmark$

Example: A function that is discontinuous by oscillation

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



claim: f discont at $x=0$.

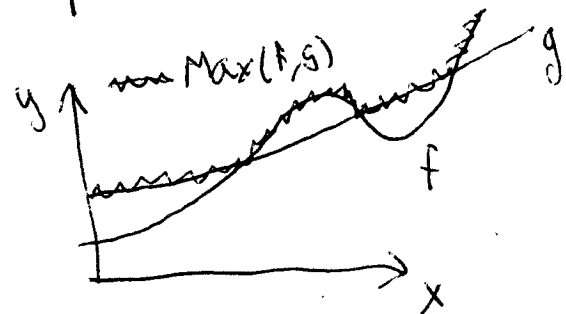
choose x_n s.t. $\frac{1}{x_n} = 2\pi n + \frac{\pi}{2}$ Then $x_n \rightarrow 0$

but $\sin\left(\frac{1}{x_n}\right) = \sin\left(2\pi n + \frac{\pi}{2}\right) = 1 \rightarrow \sin(0) \checkmark$

• $\text{Max}(f, g) = \frac{1}{2}(f+g) - \frac{1}{2}|f-g|$

$(f(x) \geq g(x), \frac{1}{2}(f+g) - \frac{1}{2}(f-g) = g$

$f(x) \leq g(x), \frac{1}{2}(f+g) + \frac{1}{2}(f-g) = f)$



• $\therefore$ cont of max follows from cont $f+g, f-g, |f|$