

Mathematical Analysis 1:

Tutorial #5

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Definition. An accumulation point of a set $A \subseteq \mathbb{R}$ is a point $a \in \mathbb{R}$ (note that a may or may not belong to A) such that for all real numbers $\varepsilon > 0$, there exists some $a' \in A$ such that $0 < |a' - a| < \varepsilon$.

Definition. Let $f : A \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function, let $a \in \mathbb{R}$ be an accumulation point of A , and let $L \in \mathbb{R}$. We say that L is the limit of $f(x)$ as x approaches a , or that $f(x)$ tends to L as x approaches a , provided that the following holds:

for every $\varepsilon > 0$, there exists some $\delta > 0$, such that for all $x \in A$, if $0 < |x - a| < \delta$, then $|f(x) - L| < \varepsilon$.

Under such circumstances, we write $L = \lim_{x \rightarrow a} f(x)$.

Definition. A function $f : A \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is continuous at a point $a \in A$ if the following holds:

for all $\varepsilon > 0$, there exists some $\delta > 0$, such that for all $x \in A$, if $|x - a| < \delta$, then $|f(x) - f(a)| < \varepsilon$.

If f is continuous at all points $a \in A$, then we simply say that f is continuous. If $I \subseteq A$ is an interval, then we say that f is continuous on I provided that $f \upharpoonright I$ is continuous at all points in I .¹

Theorem 3.3.1. Let $f : A \subseteq \mathbb{R} \rightarrow \mathbb{R}$, let $a \in \mathbb{R}$ be an accumulation point of the set A , and let $L \in \mathbb{R}$. Then the following are equivalent:

- (i) $\lim_{x \rightarrow a} f(x) = L$;
- (ii) for all sequences $\{a_n\}_{n=1}^{\infty}$ of real numbers that all belong to the set $A \setminus \{a\}$, if $\lim_{n \rightarrow \infty} a_n = a$, then $\lim_{n \rightarrow \infty} f(a_n) = L$.

The Intermediate Value Theorem. Let a and b be real numbers such that $a < b$, let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function, and let $M \in \mathbb{R}$ be such that $\min\{f(a), f(b)\} < M < \max\{f(a), f(b)\}$.² Then there exists some $c \in (a, b)$ such that $f(c) = M$.

The Extreme Value Theorem. Let $a, b \in \mathbb{R}$ be such that $a < b$, and let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Then f reaches both a maximum and a minimum on $[a, b]$.

¹Here, $f \upharpoonright I$ is the restriction of f to I . In other words, $(f \upharpoonright I) : I \rightarrow \mathbb{R}$ is the function given by $(f \upharpoonright I)(x) = f(x)$ for all $x \in I$.

²So, we are assuming that $f(a) \neq f(b)$, and that either $f(a) < M < f(b)$ or $f(b) < M < f(a)$.

Exercise 6 of Tutorial 4. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ given by

$$f(x) := \begin{cases} 1 & \text{if } x \text{ is rational} \\ 0 & \text{if } x \text{ is irrational} \end{cases} \quad \forall x \in \mathbb{R}.$$

Find the error in the following “proof”:

Consider the sequences $\{\frac{1}{n}\}_{n=1}^{\infty}$. Clearly, $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$, and $\lim_{n \rightarrow \infty} f(\frac{1}{n}) \stackrel{(*)}{=} \lim_{n \rightarrow \infty} 1 = 1$, where $(*)$ follows from the fact that $\frac{1}{n}$ is rational for all $n \in \mathbb{N}$. Therefore, by Theorem 3.3.1, $\lim_{x \rightarrow 0} f(x) = 1$.

Exercise 1. Let $a, b \in \mathbb{R}$ be such that $a < b$, and let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Prove that $Im(f) := \{f(x) \mid x \in [a, b]\}$ is a (possibly degenerate) closed interval.

Terminology: A “degenerate” closed interval is a set of the form $[x, x] = \{x\}$, where x is a real number.

Hint: First use the Extreme Value Theorem to come up with a suitable “candidate” for the closed interval that you need, and then use the Mean Value Theorem to prove that your answer is correct.

Exercise 2. Let $a, b \in \mathbb{R}$ be such that $a < b$, and let $f : [a, b] \rightarrow \mathbb{R}$ be a one-to-one continuous function.

- (a) Prove that if $f(a) < f(b)$, then f is strictly increasing, and moreover, $Im(f) = [f(a), f(b)]$.
 (b) Prove that if $f(a) > f(b)$, then f is strictly decreasing, and moreover, $Im(f) = [f(b), f(a)]$.

Remark: Since f is one-to-one and $a \neq b$, we know that $f(a) \neq f(b)$.

Exercise 3. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous bijective function. Prove that $f^{-1} : \mathbb{R} \rightarrow \mathbb{R}$ is continuous.

Hint: Fix $y_0 \in \mathbb{R}$ and $\varepsilon > 0$. You need to choose a suitable $\delta > 0$ such that for all $y \in \mathbb{R}$, if $|y - y_0| < \delta$, then $|f^{-1}(y) - f^{-1}(y_0)| < \varepsilon$. Take any $a, b \in \mathbb{R}$ such that $f^{-1}(y_0) - \varepsilon < a < f^{-1}(y_0) < b < f^{-1}(y_0) + \varepsilon$. Now apply Exercise 2 to f and the interval $[a, b]$, and then choose a suitable $\delta > 0$.

Exercise 4. Prove that any open or half open interval in \mathbb{R} is the union of a nested family of closed intervals. More precisely, prove that for any open or half-open interval $I \subseteq \mathbb{R}$, there exists a sequence $\{I_n\}_{n=1}^{\infty}$ of closed intervals such that $I_1 \subseteq I_2 \subseteq I_3 \subseteq I_4 \subseteq \dots$ and $I = \bigcup_{n=1}^{\infty} I_n$.

Exercise 5. Let $\{I_n\}_{n=1}^{\infty}$ be a nested sequence of closed intervals in \mathbb{R} , i.e. one that satisfies $I_1 \subseteq I_2 \subseteq I_3 \subseteq I_4 \subseteq \dots$. Prove that $I = \bigcup_{n=1}^{\infty} I_n$ is an interval (open, closed, or half-open).

Exercise 6. Let $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function, where I is an interval (open, closed, or half-open). Prove that $Im(f)$ is an interval (possibly a degenerate closed interval, i.e. one that contains only one point).

Exercise 7. Let $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a continuous one-to-one function, where I is an interval (open, closed, or half-open). Prove that f is either strictly increasing or strictly decreasing, and that $Im(f)$ is an interval of the same type (open, closed, or half-open) as I .