T.Y.B.Sc.: Semester - V

US05CMTH22(T)

Theory Of Real Functions

[Syllabus effective from June, 2020]

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Unit:1

Limits , Continuous Function , Functions Continuous on Closed and Bounded Intervals , Uniform Continuity ,Derivability of a Function , Properties of Derivable Functions.

Unit:2

Increasing and Decreasing Functions , Darboux Theorem , Rolle's Theorem , Lagrange's and Cauchy's Mean Value Theorems , Taylor's Theorem with Lagrange's Form of Remainder and Cauchy's Form of Remainder , Maclaurin's Theorem , Generalized Mean Value Theorem , Taylor's and Maclaurin's Series Expansions of Exponential and Trigonometric Functions , log(1+x) and $(1+x)^n$

Unit:3

Functions of Several Variables: Explicit and Implicit Functions , Continuity , Partial Derivatives , Differentiability , Partial Derivatives of higher order , Differentials of Higher Order, Functions of Function

Unit:4

Change of Variables, Taylor's Theorem and Maclaurin's Theorem for Function of Two Variables; Extreme Values of Functions of Two Variables.

Recommended Textbooks:

1. Principals of Real Analysis

Author: S.C.Malik

Publisher: New Age International, New Delhi

Edition: 3rd Ed.

Edition: Ch. 15,6,11 (Except 11.11).

Recommended Reference Books:

1. Elementary Analysis: The Theory of Calculus

Author: K.A.Rose Edition: 2009

Publisher: Springer (SIE), Indian reprint

2. Introduction to Real Analysis

Author: R.G.Bartle, D.R.Sherbert

Edition: Third Edition

Publisher: Wiley India Pvt.Ltd.New Delhi

3. A Course in Calculus and Real Analysis Author: S.R.Ghorpade and B.V.Limaye

Edition: 2006

Publisher : Springer

4. Introduction to Analysis

Author: A.Mattuck

Edition: 1999

Publisher: Prentice Hall

5. Mathematical Analysis

Author: S.C.Malik and Savita Arora

Edition: Second Edition, 2000

Publisher: New Age International Pvt. Ltd., New Delhi

6. Real Analysis

Author: Dipak Chatterjee

Edition:

Publisher: Prentice-Hall India Pvt. Ltd.New Delhi

US05CMTH22(T)-UNIT:I

1. Limit of a function

Limit of a function:

Let f be a function whose domain contains a neighbourhood of a real number c and l be a fixed real number. If for each $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x)-l|<\epsilon$$
 whenever $|x-c|<\delta$

then l is said to be the limit of f as x tends to c and it is written as

$$\lim_{x\to c}f(x)=l$$

Remark:

We know the following equivalence

$$|x-c| < \delta \Leftrightarrow x \in (c-\delta, c+\delta) \Leftrightarrow c-\delta < x < +\delta$$

similarly,

$$|f(x) - l| < \epsilon \Leftrightarrow f(x) \in (l - \epsilon, l + \epsilon) \Leftrightarrow l - \epsilon < x < l + \epsilon$$

Hence, the $\epsilon - \delta$ condition in the definition of limit can be expressed by replacing |f(x) - l| and $|x - c| < \delta$ by their equivalent forms.

So, any of the following conditions can replace the condition used in the definition.

$$f(x) \in (l - \epsilon, l + \epsilon)$$
 whenever $x \in (c - \delta, c + \delta)$

and

$$|f(x) - l| < \epsilon$$
 whenever $c - \delta < x < -\delta$

2. Left Hand Limit

Left Hand Limit of a function:

Let f be a function and c be real number such that domain of f contains some interval (a, c). A real number l is said to be the limit of f as x tends to c from left, if for each $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - l| < \epsilon$$
 whenever $x \in (c - \delta, c)$

In symbols it is written as follows,

$$\lim_{x \to c-} f(x) = l$$

3. Right Hand Limit

Right Hand Limit of a function:

Let f be a function and c be real number such that domain of f contains some interval (c, a). A real number l is said to be the limit of f as x tends to c from right, if for each $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - l| < \epsilon$$
 whenever $x \in (c, c + \delta)$

In symbols it is written as follows,

$$\lim_{x\to c+} f(x) = l$$

4. An important result

An important result

$$\lim_{\mathbf{x} \to \mathbf{a}} \mathbf{f}(\mathbf{x}) = \mathbf{l} \Longleftrightarrow \lim_{\mathbf{x} \to \mathbf{a}-} \mathbf{f}(\mathbf{x}) = \mathbf{l} = \lim_{\mathbf{x} \to \mathbf{a}+} \mathbf{f}(\mathbf{x})$$

5. Prove that limit of a function is unique, if it exists.

Proof

Suppose
$$\lim_{x \to a} f(x)$$
 exists and $\lim_{x \to a} f(x) = l_1$ and $\lim_{x \to a} f(x) = l_2$

Therefore, for any $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x)-l_1|<rac{\epsilon}{2} ext{ whenever } 0<|x-a|<\delta$$

and

$$|f(x)-l_2|<rac{\epsilon}{2}$$
 whenever $0<|x-a|<\delta$

Now,

$$\begin{aligned} |l_1 - l_2| &= |l_1 - f(x) + f(x) - l_2| \\ &= |(l_1 - f(x)) + (f(x) - l_2)| \\ &\leq |l_1 - f(x)| + |f(x) - l_2| \\ &= |f(x) - l_1| + |f(x) - l_2| \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} \\ |l_1 - l_2| &< \epsilon \end{aligned}$$

As ϵ is any positive number and $|l_1 - l_2| < \epsilon$ it follows that the non-negative number $|l_1 - l_2|$ is less than every positive number.

This implies that $|l_1 - l_2| = 0$, hence

$$l_1 = l_2$$

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Which proves that there cannot be more than one limits. Hence, $\lim_{x\to a} f(x)$ is unique if it exists.

6. Let f and g be two functions defined on some neighbourhood of a such that $\lim_{x\to a} f(x) = l$ and $\lim_{x\to a} g(x) = m$. Prove the following.

[1]
$$\lim_{x \to a} [f(x) + g(x)] = l + m$$

Proof

Here,

$$\lim_{x \to a} f(x) = l$$

Therefore, for each $\epsilon > 0$ there exists some $\delta_1 > 0$ such that

$$|f(x)-l|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta_1$$

Also as $\lim_{x\to a} g(x) = m$, for the same ϵ there exists some $\delta_2 > 0$ such that

$$|g(x)-m|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta_2$$

If we take, $\delta = min\{\delta_1, \delta_2\}$ then $\delta \leqslant \delta_1$ and $\delta \leqslant \delta_2$. Hence,

$$|f(x)-l|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta$$

and

$$|g(x)-m|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta$$

Therefore for $0 < |x - a| < \delta$,

$$|(f(x) + g(x)) - (l + m)| = |(f(x) - l) + (g(x) - m)|$$
 $\leq |f(x) - l| + |g(x) - m|$
 $< \frac{\epsilon}{2} + \frac{\epsilon}{2}$
 $\therefore |(f(x) + g(x)) - (l + m)| < \epsilon$

Since

$$|(f(x)+g(x))-(l+m)|<\epsilon$$
 whenever $0<|x-a|<\delta$

we conclude that,

$$\lim_{x \to a} [f(x) + g(x)] = l + m$$

[2]
$$\lim_{x\to a} [f(x) - g(x)] = l - m$$

Proof

Here,

$$\lim_{x \to a} f(x) = l$$

Therefore, for each $\epsilon > 0$ there exists some $\delta_1 > 0$ such that

$$|f(x)-l|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta_1$$

Also as $\lim_{x\to a} g(x) = m$, for the same ϵ there exists some $\delta_2 > 0$ such that

$$|g(x)-m|<rac{\epsilon}{2}$$
 whenever $0<|x-a|<\delta_2$

If we take, $\delta = min\{\delta_1, \delta_2\}$ then $\delta \leq \delta_1$ and $\delta \leq \delta_2$. Hence,

$$|f(x)-l|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta$$

and

$$|g(x)-m|<rac{\epsilon}{2} \;\; ext{whenever} \; 0<|x-a|<\delta$$

Therefore for $0 < |x - a| < \delta$,

$$|(f(x) - g(x)) - (l - m)| = |(f(x) - l) + (m - g(x))|$$
 $\leq |f(x) - l| + |m - g(x)|$
 $= |f(x) - l| + |g(x) - m|$
 $< \frac{\epsilon}{2} + \frac{\epsilon}{2}$
 $\therefore |(f(x) - g(x)) - (l - m)| < \epsilon$

Since

$$|(f(x)-g(x))-(l-m)|<\epsilon \text{ whenever } 0<|x-a|<\delta$$

we conclude that,

$$\lim_{x \to a} [f(x) - g(x)] = l - m$$

[3]
$$\lim_{x\to a} [f(x)g(x)] = lm$$

Proof

We have,

$$|f(x)g(x) - lm| = |f(x)g(x) - g(x)l + g(x)l - lm|$$

$$= |g(x)(f(x) - l) + l(g(x) - m)|$$

$$\leq |g(x)(f(x) - l)| + |l(g(x) - m)|$$

$$\leq |g(x)|.|f(x) - l| + |l|.|g(x) - m|$$

$$\therefore |f(x)g(x) - lm| \leq |g(x)| \cdot |f(x) - l| + |l| \cdot |g(x) - m| - - - (1)$$

As $\lim_{x\to a} g(x) = m$, for $\epsilon = 1$ there exists some $\delta_1 > 0$ such that

$$|g(x)-m|<1$$
 whenever $0<|x-a|<\delta_1$

Now,

$$|g(x)| = |g(x) - m + m|$$

 $\leq |g(x) - m| + |m|$
 $\leq 1 + |m| \text{ when } 0 < |x - a| < \delta_1$

Therefore, $|g(x)| \leq |m| + 1$ whenever $0 < |x - a| < \delta_1$

So for $0 < |x - a| < \delta_1$, from (1) we have,

$$|f(x)g(x) - lm| \le (|m| + 1).|f(x) - l| + |l|.|g(x) - m|$$
 --- (2)

Again considering the limits

$$\lim_{x \to a} f(x) = l$$
 and $\lim_{x \to a} g(x) = m$

for each $\epsilon>0$ there exists some $\delta_2>0$ and $\delta_3>0$ such that

$$|f(x)-l|<rac{\epsilon}{2(|m|+1)}$$
 whenever $0<|x-a|<\delta_2$

and

$$|g(x) - m| < \frac{\epsilon}{2(|l| + 1)}$$
 whenever $0 < |x - a| < \delta_3$

If we take, $\delta = min\{\delta_1, \delta_2, \delta_3\}$ then $\delta \leq \delta_1$, $\delta \leq \delta_2$ and $\delta \leq \delta_3$. Hence,

$$|f(x)-l|<rac{\epsilon}{2(|m|+1)}$$
 whenever $0<|x-a|<\delta$

and

$$|g(x) - m| < \frac{\epsilon}{2(|l| + 1)}$$
 whenever $0 < |x - a| < \delta$

Therefore, for $0 < |x - a| < \delta$ from (2) it follows that,

$$|f(x)g(x) - lm| \leqslant (|m|+1) \cdot \frac{\epsilon}{2(|m|+1)} + |l| \cdot \frac{\epsilon}{2(|l|+1)}$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$\therefore |f(x)g(x) - lm| < \epsilon$$

Since

$$|f(x)g(x) - lm| < \epsilon$$
 whenever $0 < |x - a| < \delta$

we conclude that,

$$\lim_{x\to a}f(x)g(x)=lm$$

[4]
$$\lim_{x\to a} \frac{f(x)}{g(x)} = \frac{l}{m}$$
, if $m \neq 0$

Proof

We have,

$$\left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| = \left| \frac{mf(x) - lg(x)}{mg(x)} \right|$$

$$= \left| \frac{mf(x) - lm + lm - lg(x)}{mg(x)} \right|$$

$$= \frac{\left| \frac{m(f(x) - l) + l(m - g(x))}{mg(x)} \right|}{|m||g(x)|}$$

$$\leq \frac{|m||f(x) - l|}{|m||g(x)|} + \frac{|l||g(x) - m|}{|m||g(x)|}$$

$$\therefore \left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| \leq \frac{1}{|g(x)|} \cdot |f(x) - l| + \frac{|l|}{|m||g(x)|} |g(x) - m| - - - (1)$$

As $m \neq 0$ we have |m| > 0, hence $\frac{|m|}{2} > 0$ Since, $\lim_{x \to a} g(x) = m$ there exists some $\delta_1 > 0$ such that

$$|g(x)-m|<rac{|m|}{2}$$
 whenever $0<|x-a|<\delta_1$

Now,

$$|m| = |m - g(x) + g(x)|$$
 $\leq |g(x) - m| + |g(x)|$
 $\leq \frac{|m|}{2} + |g(x)|$
 $|m| - \frac{|m|}{2} \leq |g(x)|$
 $\frac{|m|}{2} \leq |g(x)|$

Therefore, $\frac{1}{|g(x)|} \leqslant \frac{2}{|m|}$ whenever $0 < |x-a| < \delta_1$

So for $0 < |x - a| < \delta_1$, from (1) we have,

$$\left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| \le \frac{2}{|m|} |f(x) - l| + \frac{2|l|}{|m|^2} |g(x) - m| - - - (2)$$

Again we consider the limits

$$\lim_{x \to a} f(x) = l \text{ and } \lim_{x \to a} g(x) = m$$

Therefore, for each $\epsilon > 0$ there exists some $\delta_2 > 0$ and $\delta_3 > 0$ such that

$$|f(x)-l|<rac{\epsilon |m|}{4}$$
 whenever $0<|x-a|<\delta_2$

and

$$|g(x)-m| < \frac{\epsilon |m|^2}{4(|l|+1)}$$
 whenever $0 < |x-a| < \delta_3$

If we take, $\delta = min\{\delta_1, \delta_2, \delta_3\}$ then $\delta \leq \delta_1$, $\delta \leq \delta_2$ and $\delta \leq \delta_3$. Hence,

$$|f(x) - l| < \frac{\epsilon |m|}{4}$$
 whenever $0 < |x - a| < \delta$

and

$$|g(x) - m| < \frac{\epsilon |m|^2}{4(|l|+1)}$$
 whenever $0 < |x-a| < \delta$

Therefore for $0 < |x - a| < \delta$ from (2) it follows that,

$$\left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| < \frac{2}{|m|} \left(\frac{\epsilon |m|}{4} \right) + \frac{2|l|}{|m|^2} \left(\frac{\epsilon |m|^2}{4(|l|+1)} \right)$$

$$< \frac{\epsilon}{2} + \left(\frac{|l|}{|l|+1} \right) \frac{\epsilon}{2}$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$\therefore \left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| < \epsilon$$

Since

$$\left| \frac{f(x)}{g(x)} - \frac{l}{m} \right| < \epsilon \text{ whenever } 0 < |x - a| < \delta$$

we conclude that,

$$\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{l}{m}$$

7. Continuity at an interior point

Continuity at an interior point:

A function f is said to be continuous at a point $c \in (a, b)$, if

$$\lim_{x \to c} f(x) = f(c)$$

In other words, the function f is continuous at $c \in (a, b)$ if for each $\epsilon > 0, \exists$ some $\delta > 0$ such that

$$|f(x) - f(c)| < \epsilon$$
, whenever $|x - c| < 0$

8. Continuity from the left

Continuity from the left

A function f is said to be continuous from left at a point c if the limit $\lim_{x\to c^-} f(x) = f(c)$

9. Continuity from the right

Continuity from the right

A function f is said to be continuous from right at a point c if the limit $\lim_{x\to c+} f(x) = f(c)$

10. Continuity at an end point

Continuity at an end point

A function f is said to be continuous at the end point a of a closed interval [a, b] if it is right continuous at a, i.e.

$$\lim_{x \to a+} f(x) = f(a)$$

Also, f is said to be continuous at the end point b, if it is left continuous at b, i.e.

$$\lim_{x\to b^-}f(x)=f(b)$$

11. Continuity in an interval

Continuity in an interval

A function f is said to be continuous in an interval if it is continuous at every point of the interval.

12. If f and g are two functions which are continuous at a then prove that $f+g,\ f-g,\ fg$ and $\frac{f}{g}$ are also continuous at a

Here, f and g are two functions which are continuous at a. Therefore

$$\lim_{x\to a} f(x) = f(a) \text{ and } \lim_{x\to a} g(x) = g(a)$$

Now we shall prove continuity of f + g at c.

$$\lim_{x \to a} (f+g)(x) = \lim_{x \to a} [f(x) + g(x)]$$

$$= \lim_{x \to a} f(x) + \lim_{x \to a} g(x)$$

$$= f(a) + g(a)$$

$$= (f+g)(a)$$

As,

$$\lim_{x\to a} (f+g)(x) = (f+g)(a)$$

f + g is continuous at a.

Similarly the continuity of f-g,fg and $\frac{f}{g}$ can be proved.

13. Evaluate:
$$\lim_{x\to -1} \frac{(x+2)(3x-1)}{x^2+3x-2}$$

$$\lim_{x \to -1} \frac{(x+2)(3x-1)}{x^2+3x-2} = \frac{(-1+2)(3(-1)-1)}{(-1)^2+3(-1)-2} = \frac{(1)(-4)}{-4} = 1$$

14. Evaluate:
$$\lim_{x\to 0} \frac{\sqrt{4+x}-2}{x}$$

$$\lim_{x \to 0} \frac{\sqrt{4+x} - 2}{x} = \lim_{x \to 0} \frac{\sqrt{4+x} - 2}{x} \times \frac{\sqrt{4+x} + 2}{\sqrt{4+x} + 2}$$

$$= \lim_{x \to 0} \frac{4+x-4}{x(\sqrt{4+x} + 2)}$$

$$= \lim_{x \to 0} \frac{1}{\sqrt{4+x} + 2}$$

$$= \frac{1}{4}$$

15. **Evaluate**:
$$\lim_{x\to 0} \frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}}+1}$$

We shall evaluate left-hand and right hand limits separately.

$$x \to 0- \Rightarrow \frac{1}{x} \to -\infty$$

 $\Rightarrow e^{\frac{1}{x}} \to 0 \quad (\text{ because } e > 1)$

Therefore,
$$\lim_{x\to 0-}\frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}}+1}=\frac{0}{0+1}=0$$
 Also,

$$\begin{array}{l} x \to 0+ \Rightarrow \frac{1}{x} \to +\infty \\ \Rightarrow e^{\frac{1}{x}} \to +\infty \quad \text{(because } e > 1 \text{)} \\ \Rightarrow e^{-\frac{1}{x}} \to 0 \end{array}$$

Therefore,

$$\lim_{x \to 0+} \frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}} + 1} = \lim_{x \to 0+} \frac{1}{1 + e^{-\frac{1}{x}}}$$

$$= \frac{1}{1 + 0}$$

$$= 1$$

Since,

$$\lim_{x \to 0-} \frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}} + 1} \neq \lim_{x \to 0+} \frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}} + 1}$$

 $\lim_{x\to 0} \frac{e^{\frac{1}{x}}}{e^{\frac{1}{x}}+1} \text{ does not exist.}$

16. Sequence.

Sequence

A function $f: N \longrightarrow R$, whose domain is the set of natural numbers and the range is subset of real numbers is called a sequence of real numbers. $f(1), f(2), \ldots$ are called the $1^{st}, 2^{nd}, \ldots$ terms of the sequence.

Generally, a sequence is represented as follows,

$$a_1, a_2, \ldots, a_n, \ldots$$

and instead of using the function notation it is denoted by

$$\{a_n\}$$

17. Limit of a Sequence.

Limit of a Sequence (Or Convergence of a Sequence)

Let $\{c_n\}$ be a sequence of real numbers. If for a fixed real number c, to every $\epsilon > 0$ there exists some positive integer m such that

$$|c_n - c| < \epsilon$$
 whenever $n \geqslant m$

then sequence $\{c_n\}$ is said to be *convergent* to c or equivalently c is said to be the limit of sequence $\{c_n\}$ and in symbols it is witten as

$$\lim_{n\to\infty}c_n=c$$

18. Show that a function $f:[a,b]\to\Re$ is continuous at point c of [a,b] iff

$$\lim_{n \to \infty} c_n = c \Longrightarrow \lim_{n \to \infty} f(c_n) = f(c)$$

Proof:

Suppose, a function f is continuous at a point c in an interval I. Therefore, for any given $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - f(c)| < \epsilon$$
 whenever $|x - c| < \delta$ --- (1)

Now, let $\{c_n\}$ be a sequence of points in I converging to c. i.e.

$$\lim_{n\to\infty}c_n=c$$

Therefore, for $\delta > 0$ there exists some positive integer m such that

$$|c_n - c| < \delta$$
, whenever $n \ge m$ --- (2)

Taking $x = c_n$ in (1), from (1) and (2) it follows that,

$$|f(c_n) - f(c)| < \epsilon$$
, whenever $n \ge m$ --- (3)

Therefore,

$$\lim_{n\to\infty} f(c_n) = f(c)$$

whenever $\lim_{n\to\infty} c_n = c$

Now, let us prove the converse by assuming

$$\lim_{n o \infty} c_n = c \Longrightarrow \lim_{n o \infty} f(c_n) = f(c)$$

If possible, suppose f is not continuous at c.

Therefore, there must be some $\epsilon > 0$ such that for any choice of $\delta > 0$ there is at least one $x \in I$ such that

$$|f(x) - f(c)| \ge \epsilon$$
 when $|x - c| < \delta$ --- (4)

Taking $\delta = 1$ in (1), we must have some $x = c_1 \in I$ such that

$$|f(c_1) - f(c)| \ge \epsilon$$
 when $|c_1 - c| < 1$

Again, taking $\delta = \frac{1}{2}$ in (1), we must have some $x = c_2 \in I$ such that

$$|f(c_2) - f(c)| \geqslant \epsilon$$
 when $|c_2 - c| < \frac{1}{2}$

Similarly, taking $\delta = \frac{1}{3}$ in (1), we must have some $x = c_3 \in I$ such that

$$|f(c_3) - f(c)| \ge \epsilon \text{ when } |c_3 - c| < \frac{1}{3}$$

Continuing in this manner by taking $\delta = \frac{1}{n}$ for each positive integer n, we shall get a sequence $\{c_n\}$ of points in I such that,

$$|f(c_n) - f(c)| \ge \epsilon$$
 when $|c_n - c| < \frac{1}{n}$

As
$$\lim_{n\to\infty} \frac{1}{n} = 0$$
, clearly $\lim_{n\to\infty} c_n = c$

But, on the other hand for each c_n we always have,

$$|f(c_n) - f(c)| \geqslant \epsilon$$

It follows that,

$$\lim_{n\to\infty} f(c_n) \neq f(c)$$

This contradicts our assumption. Therefore our suppossion that f is not continuous at c is wrong.

Hence, if

$$\lim_{n\to\infty} c_n = c \Longrightarrow \lim_{n\to\infty} f(c_n) = f(c)$$

then f is continuous at c.

19. Discontinuity

Discontinuity

A function f is said to be discontinuous at a point c if it is not continuous there at.

20. Removable Discontinuity

Removable Discontinuity:

If for a function f and $c \in R$ the limit $\lim_{x \to c} f(x)$ exists but $\lim_{x \to c} f(x)$ is not equal to f(c), which may or may not exist, then f is said to have a removable discontinuity at c.

21. Discontinuity of first kind

Discontinuity of First Kind:

A function f is said to have a discontinuity of first kind, if both the limits

$$\lim_{x \to a^{-}} f(x)$$
 and $\lim_{x \to a^{+}} f(x)$

exist but are not equal.

22. Discontinuity of first kind from left.

Discontinuity of First kind from left:

A function f is said to have a discontinuity of first kind from left at x = c if the limit

$$\lim_{x \to c-} f(x)$$

exists but is not equal to f(c).

23. Discontinuity of first kind from right.

Discontinuity of First kind from right:

A function f is said to have a discontinuity of first kind from right at x = c if the limit

$$\lim_{x \to c+} f(x)$$

exists but is not equal to f(c)

24. Discontinuity of second kind.

Discontinuity of Second kind:

A function f is said to have a discontinuity of second kind at x = c if neither $\lim_{x \to c^{-}} f(x)$ nor $\lim_{x \to c^{+}} f(x)$ exists.

25. Discontinuity of second kind from left.

Discontinuity of Second kind from left:

A function f is said to have a discontinuity of second kind from left at x = c if the limit

$$\lim_{x\to c-}f(x)$$

does not exist.

26. Discontinuity of second kind from right.

Discontinuity of Second kind from right:

A function f is said to be have a discontinuity of second kind from right at x = c if the limit

$$\lim_{x \to c+} f(x)$$

does not exist.

27. Examine the following function for continuity at x = 0

$$f(x) = \begin{cases} \frac{xe^{\frac{1}{x}}}{1 + e^{\frac{1}{x}}} & \text{when} \quad x \neq 0\\ 0, & \text{when} \quad x = 0 \end{cases}$$

Let us evaluate the left-hand and right hand limits separately. We have,

$$x \to 0- \Rightarrow \frac{1}{x} \to -\infty$$

 $\Rightarrow e^{\frac{1}{x}} \to 0 \quad (\text{because } e > 1)$

Therefore, $\lim_{x \to 0-} \frac{xe^{\frac{1}{x}}}{1 + e^{\frac{1}{x}}} = \frac{0.0}{1 + 0} = 0$

Therefore,

$$\lim_{x\to 0-} f(x) = 0$$

Also,

$$x \to 0+ \Rightarrow \frac{1}{x} \to +\infty$$

 $\Rightarrow e^{\frac{1}{x}} \to +\infty$ (because $e > 1$)
 $\Rightarrow e^{-\frac{1}{x}} \to 0$

Therefore,

$$\lim_{x \to 0+} \frac{xe^{\frac{1}{x}}}{1 + e^{\frac{1}{x}}} = \lim_{x \to 0+} \frac{x}{e^{-\frac{1}{x}} + 1}$$
$$= \frac{0}{0 + 1}$$
$$= 0$$

Therefore,

$$\lim_{x\to 0+} f(x) = 0$$

Since,

$$\lim_{x o 0-} rac{xe^{rac{1}{x}}}{e^{rac{1}{x}}+1} = \lim_{x o 0+} rac{xe^{rac{1}{x}}}{e^{rac{1}{x}}+1} f(0) = 0 \ \lim_{x o 0} f(x) = f(0)$$

Hence, f is continuous at x = 0,

28. Examine the function f(x) defined as follows for continuity at x = 0, 1, 2. Also discuss the kind of discontinuity, if any.

$$f(x) = \begin{cases} -x^2 & \text{if } x \le 0\\ 5x - 4 & \text{if } 0 < x \le 1\\ 4x^2 - 3x & \text{if } 1 < x < 2\\ 3x + 4 & \text{if } x \ge 2 \end{cases}$$

Here, f(0) = 0. Now,

$$\lim_{x \to 0-} f(x) = \lim_{x \to 0-} (-x^2) = 0$$

and

$$\lim_{x \to 0+} f(x) = \lim_{x \to 0+} 5x - 4 = -4$$

Since,

$$\lim_{x\to 0-} f(x) \neq \lim_{x\to 0+} f(x)$$

f is discontinuous at x = 0

Also, it is a discontinuity of first kind as the left-hand and right-hand limits both exist but they are not equal.

$\mathbf{At} \ \mathbf{x} = \mathbf{1}$

Here, $\overline{f(1)} = 5(1) - 4 = 1$.

Now,

$$\lim_{x \to 1-} f(x) = \lim_{x \to 1-} 5x - 4 = 5 - 4 = 1$$

and

$$\lim_{x \to 1+} f(x) = \lim_{x \to 1+} 4x^2 - 3x = 4 - 3 = 1$$

Since,

$$\lim_{x \to 0-} f(x) = \lim_{x \to 0+} f(x) = f(1)$$

f is continuous at x=1

At x = 2

Here, f(2) = 3x + 4 = 3(2) + 4 = 10. Also,

$$\lim_{x \to 2^{-}} f(x) = \lim_{x \to 2^{-}} 4x^{2} - 3x = 4(4) - 3(2) = 10$$

and

$$\lim_{x\to 2+} f(x) = \lim_{x\to 2+} 3x + 4 = 3(2) + 4 = 10$$

Since,

$$\lim_{x \to 0-} f(x) = \lim_{x \to 0+} f(x) = f(2)$$

f is continuous at x=2

29. If [x] denotes the largest integer less than or equal to x, then discuss the continuity at x=3 for the function $f(x)=x-[x], \ \forall x\geqslant 0$,

We have,

$$\lim_{x \to 3-} x - [x] = 3 - 2 = 1$$

and

$$\lim_{x \to 3+} x - [x] = 3 - 3 = 0$$

As,

$$\lim_{x \to 3-} x - [x] \neq \lim_{x \to 3+} x - [x]$$

f(x) is not continuous at x=3.

30. Prove that the function f defined on \mathbb{R} as follows is discontinuous at every point.

$$f(x) = \begin{cases} 1 & \text{when x is irrational} \\ -1 & \text{when x is rational} \end{cases}$$

Proof

Here, f is defined by

$$f(x) = \begin{cases} 1 & \text{when x is irrational} \\ -1 & \text{when x is rational} \end{cases}$$

First, let a be a rational number. By the definition of f we have

$$f(a) = -1$$

We know that, in every interval there are infinite number of rationals as well as irrationals. Therefore, for each positive number n we can choose an irrational number a_n in $\left(a - \frac{1}{n}, a + \frac{1}{n}\right)$ so that,

$$|a_n - a| < \frac{1}{n}$$

As a_n is an irrational we have $f(a_n) = 1$.

Since, $\lim_{n\to\infty}\frac{1}{n}=0$, we must have $\lim_{n\to\infty}a_n=a$

Now,

$$\lim_{n\to\infty} f(a_n) = \lim_{n\to\infty} 1 = 1$$

Therefore,

$$\lim_{n\to\infty} f(a_n) \neq f(a) \quad (\because f(a) = -1)$$

Hence, $\lim_{n\to\infty} a_n = a$ but $\lim_{n\to\infty} f(a_n) \neq f(a)$.

Therefore f is not continuous at any rational number.

Next, let a be an irrational number. By the definition of f we have

$$f(a) = 1$$

We know that, in every interval there are infinite number of rationals as well as irrationals. Therefore, for each positive number n we can choose a rational number a_n in $\left(a - \frac{1}{n}, a + \frac{1}{n}\right)$ so that,

$$|a_n - a| < \frac{1}{n}$$

As a_n is a rational we have $f(a_n) = -1$.

Again, as $\lim_{n\to\infty} \frac{1}{n} = 0$, we must have $\lim_{n\to\infty} a_n = a$ Now.

$$\lim_{n\to\infty} f(a_n) = \lim_{n\to\infty} (-1) = -1$$

Therefore,

$$\lim_{n\to\infty} f(a_n) \neq f(a) \quad (\because f(a) = 1)$$

Hence, $\lim_{n\to\infty} a_n = a$ but $\lim_{n\to\infty} f(a_n) \neq f(a)$.

Therefore f is not continuous at any irrational number also. Thus, f is not continuous at any real number.

31. Prove that the function f defined on \mathbb{R} as follows is continuous only at x = 0.

$$f(x) = \begin{cases} x & \text{when x is irrational} \\ -x & \text{when x is rational} \end{cases}$$

Proof

Here, f is defined by

$$f(x) = \begin{cases} x & \text{when x is irrational} \\ -x & \text{when x is rational} \end{cases}$$

First, let a be a non-zero rational number. By the definition of f we have

$$f(a) = -a$$

We know that, in every interval there are infinite number of rationals as well as irrationals. Therefore, for each positive number n we can choose an irrational number a_n in $\left(a - \frac{1}{n}, a + \frac{1}{n}\right)$ so that,

$$|a_n-a|<\frac{1}{n}$$

As a_n is an irrational we have $f(a_n) = a_n$.

Since, $\lim_{n\to\infty}\frac{1}{n}=0$, we must have $\lim_{n\to\infty}a_n=a$

Now,

$$\lim_{n\to\infty}f(a_n)=\lim_{n\to\infty}a_n=a$$

Therefore,

$$\lim_{n\to\infty}f(a_n)\neq f(a)\quad (\because f(a)=-a, a\neq 0)$$

Hence, $\lim_{n\to\infty} a_n = a$ but $\lim_{n\to\infty} f(a_n) \neq f(a)$.

Therefore f is not continuous at any non-zero rational number.

Next, let a be an irrational number. By the definition of f we have

$$f(a) = a$$

We know that, in every interval there are infinite number of rationals as well as irrationals. Therefore, for each positive number n we can choose a rational number a_n in $\left(a - \frac{1}{n}, a + \frac{1}{n}\right)$ so that,

$$|a_n - a| < \frac{1}{n}$$

As a_n is a rational we have $f(a_n) = -a_n$.

Again, as $\lim_{n\to\infty} \frac{1}{n} = 0$, we must have $\lim_{n\to\infty} a_n = a$ Now,

$$\lim_{n\to\infty} f(a_n) = \lim_{n\to\infty} (-a_n) = -a$$

Therefore,

$$\lim_{n\to\infty} f(a_n) \neq f(a) \quad (\because f(a) = a)$$

Hence, $\lim_{n\to\infty} a_n = a$ but $\lim_{n\to\infty} f(a_n) \neq f(a)$.

Therefore f is not continuous at any irrational number also.

Finally, let us examine continuity of f at x = 0

We have

$$f(0) = 0$$

Now, for every real x, we have

$$|f(x)| = |x|$$

Therefore, for any given $\epsilon > 0$ we can take $\delta = \epsilon$ so that

$$|f(x) - f(0)| < \epsilon$$
 whenever $|x - 0| < \delta$

Therefore,

$$\lim_{x\to 0} f(x) = f(0)$$

Hence, f is continuous at x = 0.

Thus, f is continuous at zero and at no other real numbers.

32. Obtain the points of discontinuity of the function f, defined on [0,1] as follows

$$f(0) = 0$$
, $f(\frac{1}{2}) = \frac{1}{2}$, $f(1) = 1$ and

$$f(x) = \begin{cases} \frac{1}{2} - x & \text{if } 0 < x < \frac{1}{2} \\ \frac{3}{2} - x & \text{if } \frac{1}{2} < x < 1 \end{cases}$$

Also examine the kind of discontinuities.

The function has changes in its polynomial rules at $0, \frac{1}{2}$ and 1. So, we shall examine the continuity at these points only.

At x = 0

As 0 is the left boundary of the closed interval [0,1], we need to examine only the right

continuity at 0. Here, f(0) = 0.

Now,

$$\lim_{x\to 0+} f(x) = \lim_{x\to 0+} \left(\frac{1}{2}-x\right) = \frac{1}{2}$$

Since,

$$\lim_{x \to 0+} f(x) \neq f(0)$$

f is not right continuous at x = 0

Also, it is a discontinuity of first kind from right as the right-hand limit exists but it is not equal to f(0).

At
$$x = \frac{1}{2}$$

As $\frac{1}{2}$ is an interior point of the closed interval [0, 1], we shall examine the left-hand as well as right-hand limits. Here, $f(\frac{1}{2}) = \frac{1}{2}$.

Now,

$$\lim_{x \to \frac{1}{2}^{-}} f(x) = \lim_{x \to \frac{1}{2}^{-}} \left(\frac{1}{2} - x \right) = \frac{1}{2} - \frac{1}{2} = 0$$

Also,

$$\lim_{x \to \frac{1}{2}+} f(x) = \lim_{x \to \frac{1}{2}+} \left(\frac{3}{2} - x\right) = \frac{3}{2} - \frac{1}{2} = 1$$

Since,

$$\lim_{x \to \frac{1}{2}-} f(x) \neq \lim_{x \to \frac{1}{2}+} f(x)$$

f is discontinuous at $x=\frac{1}{2}$ and the discontinuity is of first kind.

At x = 1

As 0 is the right boundary of the closed interval [0,1], we need to examine only the left continuity at 1. Here, f(1) = 1.

$$\lim_{x \to 1-} f(x) = \lim_{x \to 1-} \left(\frac{3}{2} - x\right) = \frac{3}{2} - 1 = \frac{1}{2}$$

Since,

Now,

$$\lim_{x\to 1} f(x) \neq f(1)$$

f is not left continuous at x = 1

Also, it is a discontinuity of first kind from left as the left-hand limit exists but it is not equal to f(1).

33. Bounded Above Set.

A set S is said to be a bounded above set if there exists some real number k such that

$$x \le k, \forall x \in S$$

Here, k is called an upper bound of S.

34. Bounded Below Set.

A set S is said to be a bounded below set if there exists some real number k such that

$$k \leqslant x, \forall x \in S$$

Here, k is called a lower bound of S.

35. Bounded Set.

A set S is said to be a bounded set if it is bounded below as well as bounded above set.

36. Bounded Function

A real valued function f is said to be bounded if its range is a bounded set.

37. Interior Point of a Set and Neighbourhood of a point

Interior Point of a Set and Neighbourhood of a point

A real number a is said to be an interior point of a set S if there exists some open interval I such that

$$a \in I \subset S$$

Here, S is called a **Neighbourhood** of a.

38. Limit Point of a Set

A real number ξ is said to be a limit point of a set S if every neighbourhood of ξ contains infinitely many points of S.

Remark:

Equivalently, we can say that ξ is a limit point of S if every neighbourhood of ξ contains at least one point of S other than ξ .

39. Limit Point of a Sequence

A real number ξ is said to be a limit point of a sequence $\{s_n\}$ if every neighbourhood of ξ contains infinitely many TERMS of sequence $\{s_n\}$.

40. Show that a continuous function on a closed interval is bounded.

Proof

Let a function f be continuous on a closed interval I = [a, b].

If possible suppose f is not bounded above.

Therefore, for any positive number G there must be some value of f(x) exceeding that positive number. In other words for each G > 0 there must be some $x \in [a, b]$ such that

Hence, for each positive integer n we can always find some $x_n \in [a, b]$ such that,

$$n < f(x_n)$$

Since, $\{x_n\}$ is a sequence of points in a closed interval [a,b] it is bounded. Therefore, by the Bolzano-Weierstrass theorem for sequence, there is a limit point of the sequence, say, ξ . As the closed interval [a,b] is a closed set, we must have

$$\xi \in [a,b]$$

Because ξ is a limit point of $\{x_n\}$, there must be a subsequence, say $\{x_{n_k}\}_{k=1}^{\infty}$, such that

$$\lim_{k\to\infty} x_{n_k} = \xi$$

As for each x_{n_k} we have $n_k < f(x_{n_k})$, it follows that

$$\lim_{k\to\infty}f\left(x_{n_k}\right)=\infty$$

Thus,

$$\lim_{k \to \infty} x_{n_k} = \xi$$
 but $\lim_{k \to \infty} f(x_{n_k}) \neq f(\xi)$

Hence, f is not continuous at $\xi \in [a, b]$.

This contradicts our assumption that f is continuous on [a, b]. Therefore our supposition that f is not bounded above is wrong. Therefore, f must be bounded above.

With similar arguments it can be shown that f must be bounded below also. Hence, if a function is continuous on a closed interval then it is bounded.

41. If a function is continuous on a closed interval [a, b], then it attains its bounds at least once in [a, b].

Let f be a continuous function on a closed interval [a, b].

If f is a constant function then clearly its bounds are equal to the constant value assumed by the function. Hence the bounds are attained at every point of [a, b].

Now, suppose f is not a constant function. As f is continuous on [a,b] it is bounded. Let m and M are the infimum and the supremum of f.

If possible suppose f does not attain its supremum at any point of [a, b]. Therefore for every

 $x \in [a, b]$ we have f(x) < M. Therefore,

$$0 < M - f(x)$$

Define,

$$g(x) = \frac{1}{M - f(x)}, orall x \in [a,b]$$

As f is continuous on [a, b], function g(x) is also continuous on [a, b], hence bounded also. Suppose, k is the supremum of g(x). Therefore,

$$g(x) < k, \forall x \in [a, b]$$

Now,

$$g(x) < k \Rightarrow \frac{1}{M - f(x)} < k$$
$$\Rightarrow \frac{1}{k} < M - f(x)$$
$$\Rightarrow f(x) < M - \frac{1}{k}$$

But, $f(x) < M - \frac{1}{k}$, $\forall x \in [a, b]$ implies that $M - \frac{1}{k}$ is an upper bound of f, which is less than its supremum. This is not possible as no upper bound can be less than the supremum.

Therefore, our supposition that f does not attain its supremum at any point of [a, b] is wrong. Hence, there must be some $\alpha \in [a, b]$ at which,

$$f(\alpha) = M$$

Thus, there is at least one point in [a, b] at which f attains its supremum.

Similarly, it can be shown that f attains its infumum at at least one point.

42. If a function f is continuous at an interior point c of [a,b] and $f(c) \neq 0$, then prove that, there exists $\delta > 0$ such that f(x) has the same sign as f(c) for every $x \in (c - \delta, c + \delta)$.

Let f be a function such that $f(c) \neq 0$ at an interior point c of [a, b]. If f is continuous at c then for any given $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - f(c)| < \epsilon$$
 whenever $|x - c| < \delta$

Equivalently,

$$f(c) - \epsilon < f(x) < f(c) + \epsilon$$
 whenever $x \in (c - \delta, c + \delta)$ - - - (1)

As $f(c) \neq 0$, either f(c) > 0 or f(c) < 0. If f(c) > 0 then taking ϵ such that $0 < \epsilon < f(c)$ we get

$$0 < f(c) - \epsilon$$

From (1) it follows that when 0 < f(c),

$$0 < f(x)$$
 whenever $x \in (c - \delta, c + \delta)$

Also, if f(c) < 0 then 0 < -f(c).

Taking ϵ such that $0 < \epsilon < -f(c)$ we get,

$$f(c) + \epsilon < 0$$

From (1) it follows that when f(c) < 0,

$$f(x) < 0$$
 whenever $x \in (c - \delta, c + \delta)$

Thus, in any case there exists some $\delta > 0$ such that f(x) keeps the same sign as f(c) for every $x \in (c - \delta, c + \delta)$

43. If a function f is continuous on [a,b] and f(a) and f(b) are of opposite signs, then prove that there exists at least one point $\alpha \in (a,b)$ such that $f(\alpha) = 0$.

Here f is continuous on [a, b] and f(a) and f(b) are of opposite signs.

Without loss of generality, let us assume f(a) > 0 and f(b) < 0

Define a set S by

$$S = \{x/x \in [a, b] \text{ and } f(x) > 0\}$$

Clearly S is bounded above by b. Also as f(a) > 0 we have $a \in S$

Since, S is a non-empty and bounded subset of R, by order-completeness of R, the set S has the supremum in R, say α . Clearly $\alpha \in [a, b]$

Now, we shall prove that $\alpha \in (a, b)$ and $f(\alpha) = 0$

First we prove that $\alpha \in (a, b)$ by showing that $\alpha \neq a$ and $\alpha \neq b$.

Since, f(a) > 0 and f is right-continuous at a, there exists some δ_1 such that

$$f(x) > 0, \qquad \forall x \in (a, a + \delta_1)$$

Therefore, as $\alpha = \sup S$ we must have $a + \delta_1 < \alpha$. Hence,

$$\alpha \neq a$$

Also, f(b) < 0 and f is left-continuous at b, there exists some δ_2 such that

$$f(x) < 0, \qquad \forall x \in (b - \delta_2, b)$$

Therefore, as $\alpha = \sup S$ we must have $\alpha < b - \delta_2$. Hence,

$$\alpha \neq b$$

As $\alpha \neq a$ and $\alpha \neq b$ we must have

$$\alpha \in (a,b)$$

Finally, we show that $f(\alpha) = 0$.

If $f(\alpha) > 0$ then as f is continuous at the interior point α of (a,b) there is some $\delta > 0$ such that

$$f(x) > 0, \quad \forall x \in (\alpha - \delta, \alpha + \delta)$$

If we choose, some δ_3 such that $0 < \delta_3 < \delta$ then

$$\alpha + \delta_3 \in (\alpha - \delta, \alpha + \delta)$$

Therefore,

$$f(\alpha + \delta_3) > 0$$

As $f(\alpha + \delta_3) > 0$ and $\alpha + \delta_3 \in [a, b]$ we have

$$\alpha + \delta_3 \in S$$

This is not possible as $\alpha < \alpha + \delta_3$ and α is the supremum of S so no member greater than α can be a member of S.

Therefore, our supposition that $f(\alpha) > 0$ is wrong. Hence we have

$$f(\alpha) \not > 0$$

If $f(\alpha) < 0$ then as f is continuous at the interior point α of (a,b) there is some $\delta > 0$ such that

$$f(x) < 0, \quad \forall x \in (\alpha - \delta, \alpha + \delta)$$

As α is the supremum of S there exists some $\beta \in S$ such that

$$\alpha - \delta < \beta < \alpha$$

Since, $\beta \in (\alpha - \delta, \alpha + \delta)$ we must have $f(\beta) < 0$

This is not possible as $\beta \in S$ implies that $f(\beta) > 0$.

Therefore, our supposition that $f(\alpha) < 0$ is also wrong. Hence,

$$f(\alpha) \not< 0$$

As, we have $\mathbf{f}(\alpha) \not> \mathbf{0}$ and $\mathbf{f}(\alpha) \not< \mathbf{0}$ by the Law of Trichotomy of the ordered field R, we get,

$$\mathbf{f}(lpha) = \mathbf{0}$$

44. If a function f is continuous on [a, b] and $f(a) \neq f(b)$, then prove that it assumes every value between f(a) and f(b).

If f is a constant function on [a, b] then clearly it always assumes a fixed real number which is the infimum and supremum both. Therefore, the bounds of f are assumed by all the members of [a, b].

Next, suppose f is continuous on [a, b] and $f(a) \neq f(b)$. Consider any A between f(a) and f(b).

Clearly f(a) - A and f(b) - A have opposite signs.

Define a function $\phi(x)$ on [a, b] by,

$$\phi(x) = f(x) - A, \ \forall x \in [a, b]$$

Here, $\phi(x)$ is continuous on [a, b] as f(x) is continuous on [a, b].

Also, as $\phi(a) = f(a) - A$ and $\phi(b) = f(b) - A$, we have $\phi(a)$ and $\phi(b)$ of opposite signs.

Therefore, there must me some $c \in (a, b)$ such that

$$\phi(c) = 0$$

Therefore,

$$f(c) - A = 0$$

Hence,

$$f(c) = A$$
 for some $c \in [a, b]$

45. If a function f is continuous on [a,b] and $f(a) \neq f(b)$, then prove that it assumes every value between its bounds.

Let f be continuous on [a, b] and $f(a) \neq f(b)$. As f be continuous on [a, b], it is bounded. Suppose m is the infimum and M is the supremum of f.

Also, f being continuous on [a, b] it attains its bounds at some points in [a, b]. Let $\alpha, \beta \in [a, b]$ such that

$$f(lpha) = M$$
 and $f(eta) = m$

Since, f is continuous on [a, b] it is also continuous on $[\alpha, \beta]$ or $[\beta, \alpha]$, depending on $\alpha < \beta$ or $\beta < \alpha$. Again, as f is continuous on $[\alpha, \beta]$ or $[\beta, \alpha]$ as the case may be, it assumes every value between $f(\alpha)$ and $f(\beta)$.

Thus, f assumes every value between its bounds M and m.

46. Uniform Continuity

Uniform Continuity:

A function f defined on an interval I is said to be uniformly continuous on I if for each $\epsilon > 0$ there exists a $\delta > 0$ such that

$$|f(x) - f(y)| < \epsilon, \ \forall x, y \in I \quad \text{ for which } \quad |x - y| < \delta,$$

Remark:

The definition implies that for a given $\epsilon > 0$ existence of $\delta > 0$ may depend on ϵ but must be independent of choices of x and y

47. Prove that if a function is uniformly continuous on an interval then it is continuous on that interval.

Proof:

Let f(x) be a uniformly continuous function on an interval I. Therefore, for any given $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - f(y)| < \epsilon, \ \forall x, y \in I \quad \text{for which} \quad |x - y| < \delta,$$

Consider any $c \in I$. Now for (1), we can arbitrarily choose x and y in I. So if we fix y = c, then for $\epsilon > 0$ there is some $\delta > 0$ such that

$$|f(x) - f(c)| < \epsilon, \forall x \in I$$
 such that $|x - c| < \delta$,

Therefore, f is continuous at any c in I.

Hence, f is continuous on I whenever it is uniformly continuous on I.

48. Prove that if a function is continuous on a closed interval then it is also uniformly continuous on that interval.

Proof:

Let f(x) be a continuous function on a closed interval [a, b].

If possible, suppose f is not uniformly continuous on [a,b]. Therefore, there is some $\epsilon > 0$ such that for every $\delta > 0$ there exist $x,y \in [a,b]$ so that

$$|f(x) - f(y)| \ge \epsilon$$
, when $|x - y| < \delta$,

In particular, for each postive integer n taking $\delta = \frac{1}{n}$, there exist some x_n and y_n in [a, b] such that,

$$|f(x_n) - f(y_n)| \ge \epsilon$$
, when $|x_n - y_n| < \frac{1}{n}$ --- (1)

Now, as the sequences $\{x_n\}$ and $\{y_n\}$ of points in [a, b] are bounded by the Bolzano-Weierstrass theorem for sequences both the sequences have limit points.

Suppose ξ is a limit point of $\{x_n\}$ and η is a limit point of $\{y_n\}$. So, corresponding to ξ there is a subsequence $\{x_{n_k}\}$ of $\{x_n\}$ such that

$$\lim_{k o\infty}x_{n_k}=\xi$$

Similarly, corresponding to η there is a subsequence $\{y_{n_k}\}$ of $\{y_n\}$ such that

$$\lim_{k\to\infty}y_{n_k}=\eta$$

Also, from (1) it follows that,

$$|f(x_{n_k}) - f(y_{n_k})| \geqslant \epsilon, \quad \text{when} \quad |x_{n_k} - y_{n_k}| < \frac{1}{n_k}$$

As, $\frac{1}{n_k} \leqslant \frac{1}{k}$, and

$$\lim_{k\to\infty}\frac{1}{k}=0$$

it follows that

$$\lim_{k \to \infty} x_{n_k} = \lim_{k \to \infty} y_{n_k}$$

Hence,

$$\xi = \eta$$

As $|f(x_n) - f(y_n)| \ge \epsilon$ it follows that even if $\lim_{n \to \infty} f(x_{n_k})$ and $\lim_{n \to \infty} f(y_{n_k})$ both exist, we have

$$\lim_{k \to \infty} f\left(x_{n_k}\right) \neq \lim_{k \to \infty} f\left(y_{n_k}\right)$$

Thus, we have two sequences $\{x_{n_k}\}$ and $\{y_{n_k}\}$ converging to same limit ξ but $\lim_{k\to\infty} f(x_{n_k})$ and $\lim_{k\to\infty} f(y_{n_k})$ do not converge to same limits, if they exist.

But then f is not continuous at ξ . This is not possible as f is contunuous on [a, b].

Due to this contradiction, we conclude that our supposition, that f is not uniformly continuous on [a, b], is wrong.

Hence, f is uniformly continuous on [a, b] whenever it is continuous on [a, b]

49. Prove that $f(x) = \frac{1}{x}$ is not uniformly continuous on (0,1].

Proof:

Clearly, f(x) is continuous on (0,1].

If possible, suppose $f(x) = \frac{1}{x}$ is uniformly continuous on (0, 1].

Therefore, for any given $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x) - f(c)| < \epsilon, \ \forall x, c \in (0,1]$$
 for which $|x - c| < \delta$,

Therefore,

$$\left| \frac{1}{x} - \frac{1}{c} \right| < \epsilon, \ \forall x, c \in (0,1] \quad \text{ for which } \quad x \in (c - \delta, c + \delta)$$

Therefore,

$$\left| rac{c-x}{cx}
ight| < \epsilon, \ orall x, c \in (0,1] \quad ext{ for which } \quad x \in (c-\delta,c+\delta)$$

Hence, by taking $c = \delta$ we get,

$$\left| \frac{\delta - x}{\delta x} \right| < \epsilon, \ \forall x \in (0, 1] \quad \text{ for which } \quad x \in (0, 2\delta)$$

Now,

$$\frac{\delta - x}{\delta x} \to \infty \text{ as } x \to 0+$$

By taking x sufficiently close to 0 we can make $\frac{\delta - x}{\delta x}$ as large as we want. But, in that case condition (1) cannot be satisfied.

Therefore, our supposition that f is uniformly continuous on (0,1] is wrong.

Hence, $f(x) = \frac{1}{x}$ cannot be unformly continuous on (0,1].

50. Show that $f(x) = x^2$ is uniformly continuous on [-1,1].

Proof:

For any $x_1, x_2 \in [-1, 1]$ we have,

$$|f(x_1) - f(x_2)| = |x_1^2 - x_2^2|$$

$$= |(x_1 + x_2)(x_1 - x_2)|$$

$$\leq |(1+1)(x_1 - x_2)| \qquad (\because x_1 \leq 1, x_2 \leq 1)$$

$$= 2|x_1 - x_2|$$

Thus, for any $x_1, x_2 \in [-1, 1]$, we have,

$$|f(x_1) - f(x_2)| \le 2|x_1 - x_2|$$
 --- (1)

Therefore, for any given $\epsilon > 0$ we can take $\delta = \frac{\epsilon}{2}$, so that,

$$|x_1 - x_2| < \delta \Rightarrow |x_1 - x_2| < \frac{\epsilon}{2}$$

$$\Rightarrow 2|x_1 - x_2| < \epsilon$$

$$\Rightarrow |f(x_1) - f(x_2)| < \epsilon \quad \text{From (1)}$$

Therefore, we can say that for every $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x_1) - f(x_2)| < \epsilon \ \forall x_1, x_2 \in [-1, 1], \text{ for which } |x_1 - x_2| < \delta$$

Hence, f is continuous on [-1, 1]

51. Show that $f(x) = x^2$ is uniformly continuous on [1,2].

Proof:

For any $x_1, x_2 \in [1, 2]$ we have,

$$|f(x_1) - f(x_2)| = |x_1^2 - x_2^2|$$

$$= |(x_1 + x_2)(x_1 - x_2)|$$

$$\leq |(2+2)(x_1 - x_2)| \qquad (\because x_1 \leq 2, x_2 \leq 2)$$

$$= 4|x_1 - x_2|$$

Thus, for any $x_1, x_2 \in [-1, 1]$, we have,

$$|f(x_1) - f(x_2)| \le 4|x_1 - x_2|$$
 --- (1)

Therefore, for any given $\epsilon > 0$ we can take $\delta = \frac{\epsilon}{4}$, so that,

$$|x_1 - x_2| < \delta \Rightarrow |x_1 - x_2| < \frac{\epsilon}{4}$$

$$\Rightarrow 4|x_1 - x_2| < \epsilon$$

$$\Rightarrow |f(x_1) - f(x_2)| < \epsilon \quad \text{From (1)}$$

Therefore, we can say that for every $\epsilon > 0$ there exists some $\delta > 0$ such that

$$|f(x_1) - f(x_2)| < \epsilon \ \forall x_1, x_2 \in [1, 2], \text{ for which } |x_1 - x_2| < \delta$$

Hence, f is continuous on [1, 2]

52. Derivative of a function at a point

Derivative of a function:

A real valued function f, defined on an interval I = [a, b], is said to be derivable or differentiable at an interor point c of I if the following limit exists

$$\lim_{x \to c} \frac{f(x) - f(c)}{x - c}$$

The limit is called the Derivative or Differential Coefficient of f at c and it is generally denoted by $\mathbf{f}'(\mathbf{c})$. Also the process of finding the derivative is called DIFFERENTIATION.

Remark:

Above limit in the definition can be equivalently evaluated using

$$\lim_{h \to 0} \frac{f(c+h) - f(c)}{h}$$

53. Left Hand Derivative

Left Hand Derivative:

A real valued function f, defined on an interval I = [a, b], is said to be derivable or differentiable from left at a point c if the following limit exists

$$\lim_{x\to c-}\frac{f(x)-f(c)}{x-c}$$

The limit is called the Left Hand Derivative of f at c and it is generally denoted by $\mathbf{f}'(\mathbf{c}-)$ or Lf'(c).

54. Right Hand Derivative

Right Hand Derivative:

A real valued function f, defined on an interval I = [a, b], is said to be derivable or differentiable from right at a point c if the following limit exists

$$\lim_{x \to c+} \frac{f(x) - f(c)}{x - c}$$

The limit is called the Right Hand Derivative of f at c and it is generally denoted by f'(c+) or Rf'(c).

55. Derivability of a function on an open interval

Derivability of a function on an open interval:

A real valued function f, defined on an open interval (a,b), is said to be derivable on the interval if it is derivable at every point $c \in (a,b)$.

In other words if the following limit $\lim_{x\to c} \frac{f(x)-f(c)}{x-c}$ exits at every point $c\in(a,b)$ then f is called derivale on (a,b).

56. Derivability of a function on a closed interval

Derivability of a function on a closed interval:

A real valued function f, defined on a closed interval [a, b], is said to be derivable on the interval if

- (i) it is derivable at every point $c \in (a, b)$.
- (ii) if it is Right derivable at a
- (iii) if it is Left derivable at b

57. Show that
$$f(x) = x^2$$
 is derivable on [0,1].

Given function is $f(x) = x^2$.

Derivability at any $c \in (0,1)$

$$\lim_{x \to c} \frac{f(x) - f(c)}{x - c} = \lim_{x \to c} \frac{x^2 - c^2}{x - c}$$

$$= \lim_{x \to c} \frac{(x + c)(x - c)}{x - c}$$

$$= \lim_{x \to c} (x + c)$$

$$\therefore \lim_{x \to c} \frac{f(x) - f(c)}{x - c} = 2c$$

As
$$\lim_{x\to 1} \frac{f(x)-f(c)}{x-c}$$
 exists f is derivable at every $c\in (0.,1)$.

Right derivability at 0

$$\lim_{x \to 0+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0+} \frac{x^2 - 0}{x - 0}$$

$$= \lim_{x \to 0+} x$$

$$\therefore \lim_{x \to 0+} \frac{f(x) - f(0)}{x - 0} = 0$$

As $\lim_{x\to 0+} \frac{f(x)-f(0)}{x-0}$ exists f is Right derivable at 0.

Left derivability at 1

$$\lim_{x \to 1^{-}} \frac{f(x) - f(1)}{x - 1} = \lim_{x \to 1^{-}} \frac{x^{2} - 1}{x - 1}$$

$$= \lim_{x \to 1^{-}} (x + 1)$$

$$\therefore \lim_{x \to 1^{-}} \frac{f(x) - f(1)}{x - 1} = 2$$

As Rf'(0), Lf'(1) and f'(c), $\forall c \in (0,1)$ exist, $f(x) = x^2$ is derivable on [0,1].

58. At
$$x = 1$$
 examine the derivability of $f(x) = \begin{cases} x & \text{if } 0 \leq x < 1 \\ 1 & \text{if } x \geqslant 1 \end{cases}$

Given function is

$$f(x) = \left\{ egin{array}{ll} x & ext{if } 0 \leqslant x < 1 \\ 1 & ext{if } x \geqslant 1 \end{array}
ight.$$

Now,

$$\lim_{x \to 1^{-}} \frac{f(x) - f(1)}{x - 1} = \lim_{x \to 1^{+}} \frac{x - 1}{x - 1}$$

$$= 1$$

$$\therefore Lf'(1) = 1$$

Also,

$$\lim_{x \to 1+} \frac{f(x) - f(1)}{x - 1} = \lim_{x \to 1+} \frac{1 - 1}{x - 1}$$

$$= \lim_{x \to 1+} 0$$

$$= 0$$

$$\therefore Rf'(1) = 0$$

Since, $Lf'(1) \neq Rf'(1)$ function f is not derivable at 1.

59. Show that the function

$$f(x) = \begin{cases} x^2 \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

is derivable at x = 0 but $\lim_{x \to 0} f'(x) \neq f'(0)$

Given function is

$$f(x) = \begin{cases} x^2 \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

Now,

$$\lim_{x\to 0}\frac{f(x)-f(0)}{x-0}=\lim_{x\to 0}\frac{x^2\sin\left(\frac{1}{x}\right)-0}{x}=\lim_{x\to 0}x\sin\left(\frac{1}{x}\right)$$

As

$$\left|x\sin\left(\frac{1}{x}\right) - 0\right| = |x|\left|\sin\left(\frac{1}{x}\right)\right| \leqslant |x|$$

for any given $\epsilon > 0$ we can take $\delta = \epsilon$ so that,

$$\left|x\sin\left(\frac{1}{x}\right) - 0\right| < \epsilon$$
 whenever $|x - 0| < \delta$

Therefore, $\lim_{x\to 0} x \sin\left(\frac{1}{x}\right) = 0$,

Hence,

$$\lim_{x \to 0} \frac{f(x) - f(0)}{x - 0} = 0$$

Now, for $x \neq 0$,

$$f'(x) = 2x\sin{rac{1}{x}} + x^2\left[\cos{rac{1}{x}}\left(-rac{1}{x^2}
ight)
ight] = 2x\sin{rac{1}{x}} - \cos{rac{1}{x}}$$

As, $x \to 0- \Rightarrow \frac{1}{x} \Rightarrow -\infty$ and $x \to 0+ \Rightarrow \frac{1}{x} \Rightarrow \infty$, none of $\sin\left(\frac{1}{x}\right)$ and $\cos\left(\frac{1}{x}\right)$ can tend to a fixed number.

Therefore, $\lim_{x\to 0} f'(x)$ does not exist.

Hence,

$$\lim_{x\to 0} f'(x) \neq f'(0)$$

60. Prove that a function which is derivable at a point is necessarily continuous at that point. Is the converse true? Justify.

Let f be a derivable function at a point c. The derivative f'(c) is given by

$$f'(c) = \lim_{x \to c} \frac{f(x) - f(c)}{x - c} \quad --- (1)$$

Now,

$$\lim_{x \to c} f(x) - f(c) = \lim_{x \to c} [f(x) - f(c)]$$

$$= \lim_{x \to c} \frac{f(x) - f(c)}{x - c} \times (x - c)$$

$$= f'(c)(c - c)$$

$$= f'(c)(0)$$

$$= 0$$

$$\therefore \lim_{x \to c} f(x) = f(c)$$

Hence f is continuous at c.

Next we show that if a function is continuous at a point c then it is not necessarily differentiable at c. Consider the function f(x) = |x|.

Here,

$$f(0) = 0$$

Now,

$$\lim_{x \to 0-} f(x) = \lim_{x \to 0-} |x| = \lim_{x \to 0} (-x) = 0$$

and

$$\lim_{x \to 0+} f(x) = \lim_{x \to 0+} |x| = \lim_{x \to 0} x = 0$$

Since,

$$\lim_{x \to 0-} f(x) = \lim_{x \to 0+} f(x) = f(0)$$

f(x) = |x| is continuous at x = 0

Now, let us examine the derivability of f(x) at x = 0.

$$\lim_{x \to 0^{-}} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0^{-}} \frac{|x| - 0}{x} = \lim_{x \to 0^{-}} \frac{-x}{x} = \lim_{x \to 0^{-}} -1 = -1$$

Therefore,

$$Lf'(0) = -1$$

Also,

$$\lim_{x \to 0+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0+} \frac{|x| - 0}{x} = \lim_{x \to 0+} \frac{x}{x} = \lim_{x \to 0+} 1 = 1$$

Therefore,

$$Rf'(0)=1$$

Since, $Lf'(0) \neq Rf'(0)$ function f is not derivable at x = 0.

Thus, the function f is continuous at 0 but it is not differentiable at 0.

Hence, the converse is not true.

If f is a derivable at c and $f(c) \neq 0$ then the function $\frac{1}{f}$ is also derivable 61. at c and

$$\left(\frac{1}{f}\right)'(c) = -\frac{f'(c)}{\{f(c)\}^2}$$

Proof:

Let f be a derivable function at a point c. Now, the derivative f'(c) is given by

$$f'(c) = \lim_{x \to c} \frac{f(x) - f(c)}{x - c} \quad --- (1)$$

As f is derivable at c it is continuous also at c. Also if $f(c) \neq 0$ then for some neighbourhood $N ext{ of } c$

$$f(x) \neq 0, \ \forall x \in N$$

Therefore for $x \in N$,

$$\frac{\frac{1}{f(x)} - \frac{1}{f(c)}}{x - c} = \frac{f(c) - f(x)}{(x - c)f(c)f(x)} = -\frac{f(x) - f(c)}{x - c} \frac{1}{f(x)f(c)}$$

$$\lim_{x \to c} \frac{\frac{1}{f(x)} - \frac{1}{f(c)}}{x - c} = -\lim_{x \to c} \frac{f(x) - f(c)}{x - c} \frac{1}{f(x)f(c)}$$
$$= -f'(c) \times \frac{1}{f(c) \cdot f(c)}$$
$$= -\frac{f'(c)}{\{f(c)\}^2}$$

Hence, $\frac{1}{f}$ is derivable at c and $\left(\frac{1}{f}\right)'(c) = -\frac{f'(c)}{\{f(c)\}^2}$

$$\left(rac{1}{f}
ight)'(c) = -rac{f'(c)}{\left\{f(c)
ight\}^2}$$