

MATH 400

Real Analysis

Part #23

## Theorem (Sequential Criterion for Functional Limits)

Given  $f: A \rightarrow \mathbb{R}$  and limit point  $c \in A$ , the following are equivalent:

$$\textcircled{i} \lim_{x \rightarrow c} f(x) = L.$$

$$\textcircled{ii} \quad \begin{array}{l} \text{For all } (x_n) \subseteq A \text{ with } x_n \neq c, \& x_n \rightarrow c, \\ f(x_n) \rightarrow L. \end{array}$$

Cor Let  $f, g: A \rightarrow \mathbb{R}$  with  $\lim_{x \rightarrow c} f(x) = L$  &  $\lim_{x \rightarrow c} g(x) = M$

$$\textcircled{i} \lim_{x \rightarrow c} kf(x) = kL \text{ for all } k \in \mathbb{R}$$

$$\textcircled{ii} \lim_{x \rightarrow c} (f(x) + g(x)) = L + M$$

$$\textcircled{iii} \lim_{x \rightarrow c} (f(x)g(x)) = LM$$

$$\textcircled{iv} \lim_{x \rightarrow c} \frac{f(x)}{g(x)} = L/M$$

provided  $M \neq 0$

## Theorem (Sequential Criterion for Functional Limits)

Given  $f: A \rightarrow \mathbb{R}$  and limit point  $c \notin A$ , the following are equivalent:

- i)  $\lim_{x \rightarrow c} f(x) = L$ .      ii) For all  $(x_n) \subseteq A$  with  $x_n \neq c$ , &  $x_n \rightarrow c$ ,  
 $f(x_n) \rightarrow L$ .

## Cor (Divergence Criterion)

Given  $f: A \rightarrow \mathbb{R}$  and limit point  $c \notin A$ .

If  $\exists (x_n), (y_n) \subseteq A$  with  $x_n \neq c$  and  $y_n \neq c$ , and  
 $\lim x_n = c = \lim y_n$  but  $\lim f(x_n) \neq \lim f(y_n)$

then  $\lim_{x \rightarrow c} f(x)$  does not exist.

## Theorem (Sequential Criterion for Functional Limits)

Given  $f: A \rightarrow \mathbb{R}$  and limit point  $c \notin A$ , the following are equivalent:

- i)  $\lim_{x \rightarrow c} f(x) = L$ .      ii) For all  $(x_n) \subseteq A$  with  $x_n \neq c$ , &  $x_n \rightarrow c$ ,  
 $f(x_n) \rightarrow L$ .

### Proof

⇒ Let  $\epsilon > 0$ .  
 $\lim_{x \rightarrow c} f(x) = L$  means  $\exists \delta > 0$  s.t.  $|f(x) - L| < \epsilon$  for  $0 < |x - c| < \delta$

Let  $(x_n) \subseteq A$  be an arbitrary seq convergent to  $c$   
since  $x_n \rightarrow c$ ,  $\exists N$  s.t.  $|x_n - c| < \delta$   $\forall n > N$  (using  $\delta > 0$  as  $\epsilon$  in)  
(& since  $x_n \neq c$ ,  $0 < |x_n - c|$  is automatic)  
 $\therefore |f(x_n) - L| < \epsilon$  from  $\textcircled{*}$

Assume  $\{f(x_n)\} \rightarrow L$  for every  $(x_n) \subseteq A - \{c\}$  with  $x_n \rightarrow c$

Assume  $\lim_{x \rightarrow c} f(x) \neq L$ , i.e.,

$\exists \epsilon > 0$  s.t.  $\forall \delta > 0$   $\exists x \in A$  with  $0 < |x - c| < \delta$  and  $|f(x) - L| \geq \epsilon$

Taking this  $\epsilon > 0$  and setting  $\delta_n = \frac{1}{n}$ , we got the existence of  $x_n \in A$  with  $0 < |x_n - c| < \frac{1}{n}$  and  $|f(x_n) - L| \geq \epsilon$

What does this tell us about  $(x_n)$ ?

Assume  $\{f(x_n)\} \rightarrow L$  for every  $(x_n) \subseteq A - \{c\}$  with  $x_n \rightarrow c$

Assume  $\lim_{x \rightarrow c} f(x) \neq L$ , i.e.,

$\exists \epsilon > 0$  s.t.  $\forall \delta > 0 \quad \exists x \in A$  with  $0 < |x - c| < \delta$  and  $|f(x) - L| \geq \epsilon$

Taking this  $\epsilon > 0$  and setting  $\delta_n = \frac{1}{n}$ , we got the  
existence of  $x_n \in A$  with  $0 < |x_n - c| < \frac{1}{n}$  and  $|f(x_n) - L| \geq \epsilon$

since  $|x_n - c| < \frac{1}{n} \forall n$ , we have found a sequence

$x_n \in A - \{c\}$  with  $x_n \rightarrow c$ .

But  $|f(x_n) - L| \geq \epsilon \forall n$ , so  $f(x_n) \not\rightarrow L$ .

Contradiction.

$f$  is continuous at a point  $c$  if  $\lim_{x \rightarrow c} f(x) = f(c)$

more precisely  $\rightarrow$

Defn  $f: A \rightarrow \mathbb{R}$  is continuous at  $c \in A$

if  $\forall \epsilon > 0 \exists \delta > 0$  s.t.  $|f(x) - f(c)| < \epsilon \quad \forall x \in A$   
with  $|x - c| < \delta$

If  $f$  is continuous at every point in its domain,  
then  $f$  is called continuous.

Note the differences with "limit" definition

- $c \in A$
- $x = c$  allowed

## Theorem [Summary of Definitions of Continuity]

Let  $f: A \rightarrow \mathbb{R}$  and  $c \in A$ . Then the following are equivalent:

- ①  $f$  is continuous at  $c$
- ②  $\forall \epsilon > 0 \exists \delta > 0$  s.t.  $|f(x) - f(c)| < \epsilon \quad \forall x \in A$  with  $|x - c| < \delta$
- ③  $\forall V_\epsilon(f(c)) \exists V_\delta(c)$  s.t.  $f(x) \in V_\epsilon(f(c)) \quad \forall x \in V_\delta(c) \cap A$
- ④  $\lim_{x \rightarrow c} f(x) = f(c)$  if  $c$  is a limit pt. of  $A$
- ⑤  $\{a_n\} \subseteq A$  with  $\lim a_n = c$ , we have  $\lim f(a_n) = f(c)$

Sequential characterization of continuity gives us:

Crit [Discontinuity Criterion]

- ① If  $\exists (a_n) \subseteq A$  with  $a_n \rightarrow c$  but  $f(a_n) \not\rightarrow f(c)$   
then  $f$  is discontinuous at  $c$ .
- ② If  $\exists (a_n), (b_n) \subseteq A$  with  $a_n \rightarrow c$  and  $b_n \rightarrow c$   
but  $\lim f(a_n) \neq \lim f(b_n)$ , then  $f$  is discontinuous  
at  $c$ .

Sequential characterization of continuity  
and algebra of functional limits gives us:

Theorem [Algebra of Continuous functions]

Let  $f: A \rightarrow \mathbb{R}$  and  $g: A \rightarrow \mathbb{R}$  be continuous at  $c \in A$ ,  
then

- ①  $kf(x)$  is continuous at  $c$ , for any  $k \in \mathbb{R}$
- ②  $f(x) + g(x)$  is continuous at  $c$
- ③  $f(x) \cdot g(x)$  is continuous at  $c$
- ④  $\frac{f(x)}{g(x)}$  is continuous at  $c$ , provided  $g(x) \neq 0 \forall x \in A$ .

## Another application of sequential characterization of continuity

Theorem [ $f, g$  continuous  $\Rightarrow f \circ g$  continuous]

Let  $g: A \rightarrow B$  and  $f: B \rightarrow \mathbb{R}$ .

If  $g$  is continuous at  $c \in A$  and  $f$  is continuous  
at  $g(c) \in B$

then  $f \circ g: A \rightarrow \mathbb{R}$  is continuous at  $c$ .

Algebra and composition of continuous functions  
allow us to build complicated continuous functions  
from simpler ones.

- $f(x) = x$  is continuous [Verify the definition]

Algebra and composition of continuous functions  
allow us to build complicated continuous functions  
from simpler ones.

- $f(x) = x$  is continuous [Verify the definition]
- $f(x) = x^n$  is continuous for each  $n \in \mathbb{N}$
- $f(x) = a_n x^n$  ——— " ———  $n \in \mathbb{N} \text{ & } a_n \in \mathbb{R}$
- $f(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_k x^k$  is continuous
- Rational function:  $\frac{a_0 + a_1 x + \dots + a_k x^k}{b_0 + b_1 x + \dots + b_m x^m}$  is continuous wherever it is defined.

Algebra and composition of continuous functions  
allow us to build complicated continuous functions  
from simpler ones.

- $f(x) = \sqrt{x}$  defined on  $A = \{x \in \mathbb{R} : x \geq 0\}$   
is continuous
  - See Ex. 2.3.1 from HW#3  
for a sequential proof
  - Give a direct  $\epsilon$ - $\delta$  proof  
see pg. 125 of the textbook
- $f(x) = \sqrt{a_0 + a_1 x + \dots + a_k x^k}$  is continuous wherever it's defined  
since  $f(x) = g(h(x))$  where  $g(x) = \sqrt{x}$   
 $h(x) = a_0 + a_1 x + \dots + a_k x^k$   
are both continuous.

- $\lim_{x \rightarrow 0} \sin(\frac{1}{x})$  does not exist

Let  
 $x_n = \frac{1}{2n\pi}$ ,  $y_n = \frac{1}{2n\pi + \frac{\pi}{2}}$   
 then  $x_n \rightarrow 0$  and  $y_n \rightarrow 0$   
 But,  $\sin(y_{x_n}) = 0$  &  $\sin(y_n) = 1$   
 so,  $\lim(\sin(y_{x_n})) \neq \lim(\sin(y_n))$

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 so,  $\lim(\sin(y_{x_n})) \neq \lim(\sin(y_n))$

But  $g(x) = \begin{cases} x \sin(y_x) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$  is continuous at  $c=0$ .

Note

$$|g(x) - g(0)| = |x \sin(y_x) - 0| = |x \sin(y_x)| \leq |x| |\sin(y_x)| \leq |x|$$

Given  $\epsilon > 0$ , set  $\delta = \epsilon$  so  $|x-0| = |x| < \delta$

$$\Rightarrow |g(x) - g(0)| \leq |x| < \epsilon$$

- $h(x) = [[x]]$ , largest integer at most  $x$

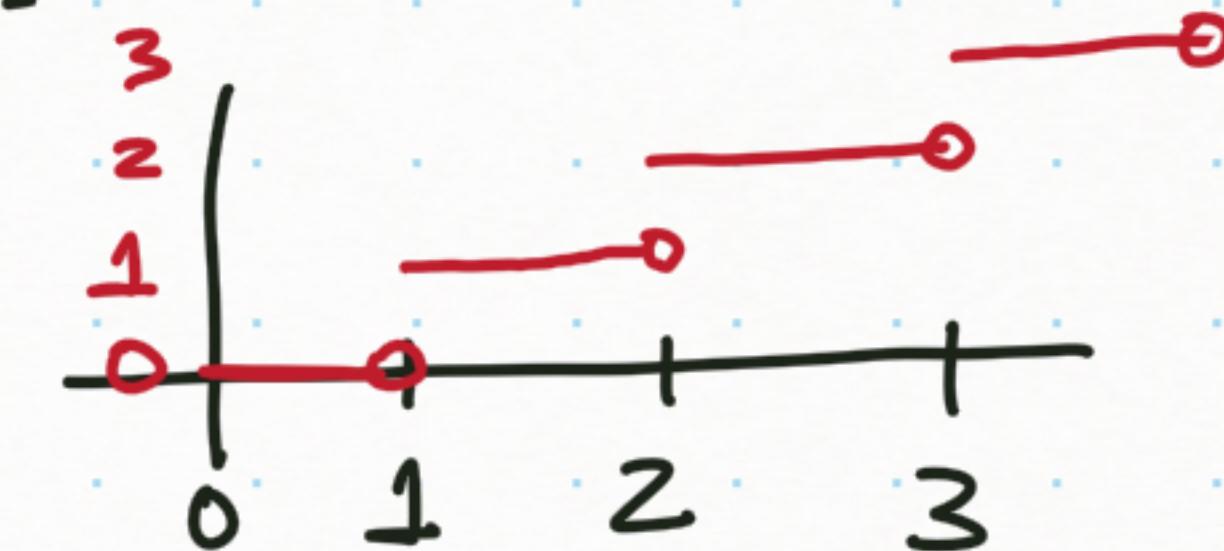


$h$  is discontinuous at each  $m \in \mathbb{Z}$

Define  $x_n = m - \frac{1}{n}$ . Then  $x_n \rightarrow m$  as  $n \rightarrow \infty$

But  $h(x_n) = m-1 \rightarrow m-1$   
 $\neq m = h(m)$

- $h(x) = [[x]]$ , largest integer at most  $x$



$h$  is discontinuous at each  $m \in \mathbb{Z}$

Define  $x_n = m - \frac{1}{n}$ . Then  $x_n \rightarrow m$

But  $h(x_n) = m-1 \rightarrow m-1$   
 $\neq m = h(m)$

$h$  is continuous at each  $c \notin \mathbb{Z}$



Let  $c \notin \mathbb{Z}$  then  $c \in (m, m+1)$  for some  $m \in \mathbb{Z}$

Given  $\epsilon > 0$ , we need  $\delta > 0$  s.t.  $x \in V_\delta(c) \Rightarrow h(x) \in V_\epsilon(h(c))$

Let  $\delta = \min \{c-m, (m+1)-c\}$  then  $h(x) = h(c) + x \in (c-\delta, c+\delta)$

& hence  $h(x) \in V_\epsilon(h(c))$ .

Does there exist a function that is discontinuous  
everywhere (continuous nowhere)?

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### Dirichlet's Function

$$f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$$

- Recall  $\mathbb{Q}$  is dense in  $\mathbb{R}$  and  $\mathbb{I}$  is dense in  $\mathbb{R}$
- Show  $f$  is discontinuous at each  $c \in \mathbb{R}$

Idea: Find  $(a_n) \subseteq \mathbb{Q}$  s.t.  $a_n \rightarrow c$  ✓

Find  $(b_n) \subseteq \mathbb{I}$  s.t.  $b_n \rightarrow c$  ✓

Then  $f(a_n) = 1 \neq 0$  &  $f(b_n) = 0 \neq 1$   
so,  $\lim f(a_n) \neq \lim f(b_n)$

Does there exist a function that is continuous at exactly one point and discontinuous everywhere else?

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Modified Dirichlet's Function  $g(x) = \begin{cases} x & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$

- Show  $g$  is discontinuous at each  $c \neq 0$   
(construct sequences)
- Show  $g$  is continuous at  $c = 0$

Can a function be continuous at every irrational  
and discontinuous at every rational number?

Can a function be continuous at every irrational and discontinuous at every rational number?

### Thomae's Function

$$t(x) = \begin{cases} 1 & \text{if } x=0 \\ q^{-1/n} & \text{if } x=\frac{m}{n} \text{ in lowest terms} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$$

- Show  $t$  is discontinuous at each  $c \in \mathbb{Q}$ .

since  $t(x) > 0$   
for  $x \in \mathbb{Q}$   
while  $t(x)=0$   
for  $x \notin \mathbb{Q}$

- Show  $t$  is continuous at each  $c \notin \mathbb{Q}$ .

But this idea doesn't work here!!

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Real Analysis

Part #24

Given  $f: A \rightarrow \mathbb{R}$

For any  $B \subseteq A$ ,  $f(B) = \{f(x) : x \in B\}$   
range of  $f$  over  $B$

Which properties of  $B$  are preserved in  $f(B)$   
when  $f$  is a continuous function?

→ Open ?

→ Closed ?

⋮

If  $B$  is open &  $f$  is continuous then  $f(B)$  is open?

Consider  $f(x) = x^2$ ,  $B = (-1, 1)$

$$f(B) = [0, 1]$$

If  $B$  is open &  $f$  is continuous then  $f(B)$  is open?

Consider  $f(x) = x^2$ ,  $B = (-1, 1)$

$$f(B) = [0, 1] \text{ not open}$$

If  $B$  is closed &  $f$  is continuous then  $f(B)$  is closed.

Consider  $g(x) = \frac{1}{1+x^2}$ ,  $B = [0, \infty)$

$$g(B) =$$

If  $B$  is open &  $f$  is continuous then  $f(B)$  is open?

Consider  $f(x) = x^2$ ,  $B = (-1, 1)$  open

$f(B) = [0, 1)$  not open

If  $B$  is closed &  $f$  is continuous then  $f(B)$  is closed?

Consider  $g(x) = \frac{1}{1+x^2}$ ,  $B = [0, \infty)$  closed

$g(B) = (0, 1]$  not closed

What if  $B$  is closed and bounded?

## Theorem [Preservation of Compact Sets]

Let  $f: A \rightarrow \mathbb{R}$  be continuous on  $A$ .

If  $K \subseteq A$  is compact then  $f(K)$  is also compact

Proof we will show  $f(K)$  is sequentially compact.

Let  $(y_n) \subseteq f(K)$  be an arbitrary seq.

i.e., for each  $n \in \mathbb{N}$ ,  $\exists x_n \in K$  s.t.  $f(x_n) = y_n$

$\therefore (x_n)$  is a seq in  $K$

Since  $K$  is compact,  $\exists$  subseq  $(x_{n_k})$  with  $\lim_{k \rightarrow \infty} x_{n_k} = x \in K$

Since  $f$  is continuous, we have  $f(x_{n_k}) \rightarrow f(x) \in f(K)$   
i.e.,  $\lim_{k \rightarrow \infty} y_{n_k} = f(x) \in f(K)$ .

## Extreme Value Theorem

If  $f: K \rightarrow \mathbb{R}$  is continuous on a compact set  $K \subseteq \mathbb{R}$ ,  
then  $f$  attains its maximum and minimum value in  $K$ .

In other words,  $\exists x_0, x_1 \in K$  s.t.  $f(x_0) \leq f(x) \leq f(x_1)$   
 $\forall x \in K$ .

## Extreme Value Theorem

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In other words,  $\exists x_0, x_1 \in K$  s.t.  $f(x_0) \leq f(x) \leq f(x_1)$   $\forall x \in K$ .

Proof Since  $f(K)$  is compact (i.e., closed & bounded),

$\alpha = \sup f(K)$  exists, and  $\beta = \inf f(K)$  exists

By Ex 3.3.1,  $\alpha \in f(K)$  and  $\beta \in f(K)$ .

$\therefore \exists x_1 \in K$  s.t.  $\alpha = f(x_1)$  and  $\exists x_0 \in K$  s.t.  $\beta = f(x_0)$

So,  $f(x_0) = \beta \leq f(x) \leq \alpha = f(x_1)$   $\forall x \in K$ .

## Some examples

- ①  $f: [-2, 1] \rightarrow \mathbb{R}$  as  $f(x) = x^2$  continuous fn. on closed int.
- $f([-2, 1])$  has supremum = 4 and infimum = 0
- And  $\exists -2 \in [-2, 1]$  s.t.  $f(-2) = 4$ , the sup is achieved
- $\exists 0 \in [-2, 1]$  s.t.  $f(0) = 0$ , the inf is achieved
- ②  $f: (-2, 1] \rightarrow \mathbb{R}$  as  $f(x) = x^2$  wnt fn. on non-closed set
- Again the supremum = 4 and infimum = 0
- But there is no  $c \in (-2, 1]$  with  $f(c) = 4$ .
- ③  $f: [0, 4] \rightarrow \mathbb{R}$  as  $f(x) = \begin{cases} 2x & \text{if } x \in [0, 2) \\ 2 & \text{if } x \in [2, 4] \end{cases}$  not cont.
- Here sup is 4 but  $\nexists c \in [0, 4]$  with  $f(c) = 4$ .

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Real Analysis

Part # 25

## Bolzano's Theorem

Let  $f$  be continuous on  $[a, b]$ .

If  $f(a)$  and  $f(b)$  have different signs (positive or negative)

then  $\exists c \in [a, b]$  s.t.  $f(c) = 0$  (solution of  $f(x) = 0$ )

### Proof

It is enough to prove:

$\rightarrow f(a) < 0$  and  $f(b) > 0 \Rightarrow f(c) = 0$  for some  $c \in [a, b]$

When  $f(a) > 0$  and  $f(b) < 0$

we can apply the above statement to  $-f(x)$   
to get  $-f(a) < 0$  &  $-f(b) > 0 \Rightarrow -f(c) = 0$  for some  $c \in [a, b]$

We will give a sequence  $[a_i, b_i]$  of nested closed intervals s.t.  $f(a_i) < 0$  &  $f(b_i) > 0 \forall i \in \mathbb{N}$ .  
Then  $c$  will be the unique pt. in  $\bigcap_{i=0}^{\infty} [a_i, b_i]$ .

Let  $[a_0, b_0] = [a, b]$  where  $f(a) < 0$  and  $f(b_0) > 0$

Divide  $[a_0, b_0]$  into two intervals by its midpt.  $x_0 = \frac{a_0 + b_0}{2}$

If  $f(x_0) > 0$  then  $[a_1, b_1] = [a_0, x_0] \quad \left\{ \begin{array}{l} \text{so, } f(a_1) < 0 \\ \text{and } f(b_1) > 0 \end{array} \right.$

If  $f(x_0) < 0$  then  $[a_1, b_1] = [x_0, b_0] \quad \left\{ \begin{array}{l} \text{so, } f(a_1) < 0 \\ \text{and } f(b_1) > 0 \end{array} \right.$

If  $f(x_0) = 0$  then we have found  $c = x_0$  s.t.  $f(c) = 0$ .

Bisection  
Method

We will give a sequence  $[a_i, b_i]$  of nested closed intervals s.t.  $f(a_i) < 0$  &  $f(b_i) > 0 \forall i \in \mathbb{N}$ .  
 Then  $c$  will be the unique pt. in  $\bigcap_{i=0}^{\infty} [a_i, b_i]$ .

Let  $[a_0, b_0] = [a, b]$  where  $f(a) < 0$  and  $f(b_0) > 0$

Divide  $[a_0, b_0]$  into two intervals by its midpt.  $x_0 = \frac{a_0 + b_0}{2}$

If  $f(x_0) > 0$  then  $[a_1, b_1] = [a_0, x_0]$  } so,  $f(a_1) < 0$

If  $f(x_0) < 0$  then  $[a_1, b_1] = [x_0, b_0]$  } and  $f(b_1) > 0$

If  $f(x_0) = 0$  then we have found  $c = x_0$  s.t.  $f(c) = 0$ .

For  $n \geq 0$ , divide  $[a_n, b_n]$  (where  $f(a_n) < 0$  &  $f(b_n) > 0$ ) into two intervals by its midpoint  $x_n = \frac{a_n + b_n}{2}$ .

If  $f(x_n) > 0$  then  $[a_{n+1}, b_{n+1}] = [a_n, x_n]$  } so,  $f(a_{n+1}) < 0$

If  $f(x_n) < 0$  then  $[a_{n+1}, b_{n+1}] = [x_n, b_n]$  } and  $f(b_{n+1}) > 0$

If  $f(x_n) = 0$  then we have found  $c = x_n$  s.t.  $f(c) = 0$ .

For  $n \geq 0$ , we have  $[a_n, b_n]$  with  $f(a_n) < 0$   
and  $f(b_n) > 0$

Divide  $[a_n, b_n]$  into two intervals by its midpoint  $x_n = \frac{a_n + b_n}{2}$

If  $f(x_n) > 0$  then  $[a_{n+1}, b_{n+1}] = [a_n, x_n]$  } so  $f(a_{n+1}) < 0$

If  $f(x_n) < 0$  then  $[a_{n+1}, b_{n+1}] = [x_n, b_n]$  } &  $f(b_{n+1}) > 0$

If  $f(x_n) = 0$  then we have found  $c = x_n$  s.t.  $f(c) = 0$ .

If  $f(x_n) \neq 0$  then we have  $[a, b] \supseteq [a_1, b_1] \supseteq \dots \supseteq [a_n, b_n] \supseteq \dots$

an infinite sequence of nested closed intervals.

By Nested Interval Property,  $\bigcap_{n=1}^{\infty} [a_n, b_n] \neq \emptyset$ , so  $\exists c \in [a_n, b_n]$  then

For  $n \geq 0$ , we have  $[a_n, b_n]$  with  $f(a_n) < 0$   
and  $f(b_n) > 0$

Divide  $[a_n, b_n]$  into two intervals by its midpoint  $x_n = \frac{a_n + b_n}{2}$

If  $f(x_n) > 0$  then  $[a_{n+1}, b_{n+1}] = [a_n, x_n]$  } so  $f(a_{n+1}) < 0$

If  $f(x_n) < 0$  then  $[a_{n+1}, b_{n+1}] = [x_n, b_n]$  } &  $f(b_{n+1}) > 0$

If  $f(x_n) = 0$  then we have found  $c = x_n$  s.t.  $f(c) = 0$ .

If  $f(x_n) \neq 0$  then we have  $[a, b] \supseteq [a_1, b_1] \supseteq \dots \supseteq [a_n, b_n] \supseteq \dots$   
an infinite sequence of nested closed intervals.

By Nested Interval Property,  $\bigcap_{n=1}^{\infty} [a_n, b_n] \neq \emptyset$ , so  $\exists c \in [a_n, b_n]$  then  
we have sequences  $(a_n)$  &  $(b_n)$  with  $f(a_n) < 0$  &  $f(b_n) > 0$  then

And,  $b_n - a_n \rightarrow 0$ .  $\therefore \lim a_n = c = \lim b_n$

Since  $f$  is continuous,  $\lim f(a_n) = f(c) = \lim f(b_n)$ .

As  $f(a_n) < 0$ ,  $\lim f(a_n) \leq 0$  & hence  $f(c) \leq 0$  }  $\Rightarrow f(c) = 0$ .

As  $f(a_n) > 0$ ,  $\lim f(b_n) \geq 0$  & hence  $f(c) \geq 0$   $\Rightarrow f(c) = 0$ .

## Intermediate Value Theorem

Let  $f: [a, b] \rightarrow \mathbb{R}$  be continuous.

If  $L \in \mathbb{R}$  s.t.  $f(a) \leq L \leq f(b)$  or  $f(a) \geq L \geq f(b)$   
then  $\exists c \in [a, b]$  s.t.  $f(c) = L$ .

"If  $f: [a, b] \rightarrow \mathbb{R}$  is continuous then

$f$  takes on all values between  $f(a)$  and  $f(b)$ "

It's enough to prove

$$f(a) \leq L \leq f(b) \Rightarrow \exists c \in [a, b] \text{ s.t. } f(c) = L$$

When  $f(a) \geq L \geq f(b)$ , we can apply the above statement to  $-f$  since  $f(a) \geq L \geq f(b) \Rightarrow -f(b) \geq -L \geq -f(a)$   
& hence  $\exists c \in [a, b] \text{ s.t. } -f(c) = -L$

## Intermediate Value Theorem

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If  $L \in \mathbb{R}$  s.t.  $f(a) \leq L \leq f(b)$  or  $f(a) \geq L \geq f(b)$   
then  $\exists c \in [a, b]$  s.t.  $f(c) = L$ .

Proof Assume  $f(a) \leq L \leq f(b)$ .

If  $f(a) = L$  or  $f(b) = L$  then we are done.

Else,  $f(a) < L < f(b)$ .

Define  $g(x) = f(x) - L$ . Then  $g(a) = f(a) - L < 0$   
and  $g(b) = f(b) - L > 0$

Note  $g$  is continuous.

so, we can apply Bolzano's thm, to get

$\exists c \in [a, b]$  s.t.  $g(c) = 0$ , i.e.,  $f(c) - L = 0$ , i.e.,  $f(c) = L$ .

note: Bolzano's Thm is special case of IUT for  $L=0$ , but....

## Example

$e^x - 3x = 0$  has at least two positive solutions.

Why?

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Why?

Let  $f(x) = e^x - 3x$ , a continuous function on  $\mathbb{R}$

$$f(0) = 1, \quad f(1) = e - 3 < 0, \quad f(2) = e^2 - 6 > 0$$

$\therefore$  Bolzano's thm  $\Rightarrow \exists$  solution in  $[0, 1]$   
and  $\exists$  solution in  $[1, 2]$

## Example

For every  $a \in [-1, 1]$ ,  $\sin x = a$  has a solution between  $-\pi/2$  and  $\pi/2$

since  $\sin(-\frac{\pi}{2}) = -1$  and  $\sin(\frac{\pi}{2}) = 1$ ,

by IUT, for each  $a \in [-1, 1] \exists c \in [-\frac{\pi}{2}, \frac{\pi}{2}]$   
s.t.  $\sin c = a$ .

## Example

For any given  $n \in \mathbb{N}$ ,

every positive real number has a  
positive  $n^{\text{th}}$  root.

That is, for every  $a > 0$ ,  $\exists b > 0$  s.t.  $b^n = a$   
↑  
n<sup>th</sup> positive root of a.

Proof as HW

Apply IVT.