

# ANALYSIS -I

B V Rajarama Bhat

Indian Statistical Institute, Bangalore

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- ▶ Informally, for continuity of  $f$  at  $c$ , we want  $f(x)$  to be close to  $f(c)$ , whenever  $x$  is in  $A$  and is sufficiently close to  $c$ .

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- ▶ Informally, for continuity of  $f$  at  $c$ , we want  $f(x)$  to be close to  $f(c)$ , whenever  $x$  is in  $A$  and is sufficiently close to  $c$ .
- ▶ Example 22.2: Let  $f : [0, 1] \rightarrow \mathbb{R}$  be the function,

$$f(x) = x^2, \quad \forall x \in [0, 1].$$

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- ▶ Informally, for continuity of  $f$  at  $c$ , we want  $f(x)$  to be close to  $f(c)$ , whenever  $x$  is in  $A$  and is sufficiently close to  $c$ .
- ▶ Example 22.2: Let  $f : [0, 1] \rightarrow \mathbb{R}$  be the function,

$$f(x) = x^2, \quad \forall x \in [0, 1].$$

- ▶ Fix  $c \in [0, 1]$ . We want to show that  $f$  is continuous at  $c$ . For  $\epsilon > 0$ , take  $\delta = \frac{\epsilon}{2}$ .

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- ▶ Informally, for continuity of  $f$  at  $c$ , we want  $f(x)$  to be close to  $f(c)$ , whenever  $x$  is in  $A$  and is sufficiently close to  $c$ .
- ▶ Example 22.2: Let  $f : [0, 1] \rightarrow \mathbb{R}$  be the function,

$$f(x) = x^2, \quad \forall x \in [0, 1].$$

- ▶ Fix  $c \in [0, 1]$ . We want to show that  $f$  is continuous at  $c$ . For  $\epsilon > 0$ , take  $\delta = \frac{\epsilon}{2}$ .
- ▶ Now for  $x \in (c - \delta, c + \delta) \cap [0, 1]$ , note that  $|x - c| < \delta = \frac{\epsilon}{2}$ . Hence

$$|f(x) - f(c)| \leq |x^2 - c^2| = |x - c||x + c| < \frac{\epsilon}{2} \cdot (|x| + |c|) \leq \frac{\epsilon}{2} \cdot 2 = \epsilon.$$

## Lecture 22. Continuous functions

- ▶ Definition 22.1: Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous at  $c$ , if for every  $\epsilon > 0$  there exists  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- ▶ Informally, for continuity of  $f$  at  $c$ , we want  $f(x)$  to be close to  $f(c)$ , whenever  $x$  is in  $A$  and is sufficiently close to  $c$ .
- ▶ Example 22.2: Let  $f : [0, 1] \rightarrow \mathbb{R}$  be the function,

$$f(x) = x^2, \quad \forall x \in [0, 1].$$

- ▶ Fix  $c \in [0, 1]$ . We want to show that  $f$  is continuous at  $c$ . For  $\epsilon > 0$ , take  $\delta = \frac{\epsilon}{2}$ .
- ▶ Now for  $x \in (c - \delta, c + \delta) \cap [0, 1]$ , note that  $|x - c| < \delta = \frac{\epsilon}{2}$ . Hence

$$|f(x) - f(c)| \leq |x^2 - c^2| = |x - c||x + c| < \frac{\epsilon}{2} \cdot (|x| + |c|) \leq \frac{\epsilon}{2} \cdot 2 = \epsilon.$$

- ▶ Therefore  $f$  is continuous at  $c$ .

# Discontinuous functions

► Example 22.3: Define  $f : [0, 1] \rightarrow \mathbb{R}$  by

$$f(x) = \begin{cases} 0 & \text{if } 0 \leq x < 1 \\ 5 & \text{if } x = 1. \end{cases}$$

# Discontinuous functions

- ▶ Example 22.3: Define  $f : [0, 1] \rightarrow \mathbb{R}$  by

$$f(x) = \begin{cases} 0 & \text{if } 0 \leq x < 1 \\ 5 & \text{if } x = 1. \end{cases}$$

- ▶ Then  $f$  is not continuous at 1.

## Discontinuous functions

- ▶ Example 22.3: Define  $f : [0, 1] \rightarrow \mathbb{R}$  by

$$f(x) = \begin{cases} 0 & \text{if } 0 \leq x < 1 \\ 5 & \text{if } x = 1. \end{cases}$$

- ▶ Then  $f$  is not continuous at 1.
- ▶ For any  $\epsilon < 5$ , there is no  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap [0, 1].$$

## Sequential form of continuity

► **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

## Sequential form of continuity

► **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

► **Proof:** Suppose  $f$  is continuous at  $c$ .

## Sequential form of continuity

- **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

- **Proof:** Suppose  $f$  is continuous at  $c$ .
- Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence in  $A$ , converging to  $c$ .

## Sequential form of continuity

► **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

► **Proof:** Suppose  $f$  is continuous at  $c$ .

► Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence in  $A$ , converging to  $c$ .

► For  $\epsilon > 0$ , choose  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

## Sequential form of continuity

- **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

- **Proof:** Suppose  $f$  is continuous at  $c$ .
- Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence in  $A$ , converging to  $c$ .
- For  $\epsilon > 0$ , choose  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- As  $\{x_n\}$  is converging to  $c$ , there exists  $K \in \mathbb{N}$  such that

$$|x_n - c| < \delta, \quad \forall n \geq K.$$

## Sequential form of continuity

- **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

- **Proof:** Suppose  $f$  is continuous at  $c$ .
- Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence in  $A$ , converging to  $c$ .
- For  $\epsilon > 0$ , choose  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- As  $\{x_n\}$  is converging to  $c$ , there exists  $K \in \mathbb{N}$  such that

$$|x_n - c| < \delta, \quad \forall n \geq K.$$

- Hence for  $n \geq K$ ,  $x_n \in (c - \delta, c + \delta) \cap A$ . Hence

$$|f(x_n) - f(c)| < \epsilon, \quad \forall n \geq K.$$

## Sequential form of continuity

- **Theorem 22.4:** Let  $A \subseteq \mathbb{R}$  and let  $c \in A$ . Then a function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ , if and only if for every sequence  $\{x_n\}_{n \in \mathbb{N}}$  in  $A$ , converging to  $c$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = f(c).$$

- **Proof:** Suppose  $f$  is continuous at  $c$ .
- Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence in  $A$ , converging to  $c$ .
- For  $\epsilon > 0$ , choose  $\delta > 0$  such that

$$|f(x) - f(c)| < \epsilon, \quad \forall x \in (c - \delta, c + \delta) \cap A.$$

- As  $\{x_n\}$  is converging to  $c$ , there exists  $K \in \mathbb{N}$  such that

$$|x_n - c| < \delta, \quad \forall n \geq K.$$

- Hence for  $n \geq K$ ,  $x_n \in (c - \delta, c + \delta) \cap A$ . Hence

$$|f(x_n) - f(c)| < \epsilon, \quad \forall n \geq K.$$

- This shows that  $\{f(x_n)\}_{n \in \mathbb{N}}$  converges to  $f(c)$ .

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

- ▶ In particular, for all  $n \in \mathbb{N}$ ,

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$$

is not true.

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

- ▶ In particular, for all  $n \in \mathbb{N}$ ,

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$$

is not true.

- ▶ This means that for every  $n \in \mathbb{N}$  we can choose  $x_n \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$  such that

$$|f(x_n) - f(c)| \geq \epsilon_0.$$

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

- ▶ In particular, for all  $n \in \mathbb{N}$ ,

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$$

is not true.

- ▶ This means that for every  $n \in \mathbb{N}$  we can choose  $x_n \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$  such that

$$|f(x_n) - f(c)| \geq \epsilon_0.$$

- ▶ As  $c - \frac{1}{n} < x_n < c + \frac{1}{n}$ , for every  $n$ ,  $\lim_{n \rightarrow \infty} x_n = c$ .

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

- ▶ In particular, for all  $n \in \mathbb{N}$ ,

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$$

is not true.

- ▶ This means that for every  $n \in \mathbb{N}$  we can choose  $x_n \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$  such that

$$|f(x_n) - f(c)| \geq \epsilon_0.$$

- ▶ As  $c - \frac{1}{n} < x_n < c + \frac{1}{n}$ , for every  $n$ ,  $\lim_{n \rightarrow \infty} x_n = c$ .
- ▶ However, as  $|f(x_n) - f(c)| \geq \epsilon_0$ , for every  $n$ ,  $\{f(x_n)\}$  does not converge to  $f(c)$ .

## Continuation

- ▶ Now to prove the only if part, suppose that  $f$  is not continuous at  $c$ .
- ▶ Then for some  $\epsilon_0 > 0$

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \delta, c + \delta) \cap A$$

is not true for any  $\delta > 0$ .

- ▶ In particular, for all  $n \in \mathbb{N}$ ,

$$|f(x) - f(c)| < \epsilon_0, \quad \forall x \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$$

is not true.

- ▶ This means that for every  $n \in \mathbb{N}$  we can choose  $x_n \in (c - \frac{1}{n}, c + \frac{1}{n}) \cap A$  such that

$$|f(x_n) - f(c)| \geq \epsilon_0.$$

- ▶ As  $c - \frac{1}{n} < x_n < c + \frac{1}{n}$ , for every  $n$ ,  $\lim_{n \rightarrow \infty} x_n = c$ .
- ▶ However, as  $|f(x_n) - f(c)| \geq \epsilon_0$ , for every  $n$ ,  $\{f(x_n)\}$  does not converge to  $f(c)$ .
- ▶ This completes the proof

## More Examples

► Example 22.5: Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

## More Examples

- ▶ Example 22.5: Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

- ▶ Is  $g$  continuous at 1?

## More Examples

- ▶ **Example 22.5:** Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

- ▶ Is  $g$  continuous at 1?
- ▶ **Ans:** Yes.

## More Examples

- ▶ **Example 22.5:** Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

- ▶ Is  $g$  continuous at 1?
- ▶ **Ans:** Yes.
- ▶ This is because there are no 'non-trivial' sequences in  $A$  converging to 1.

## More Examples

- ▶ **Example 22.5:** Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

- ▶ Is  $g$  continuous at 1?
- ▶ **Ans:** Yes.
- ▶ This is because there are no 'non-trivial' sequences in  $A$  converging to 1.
- ▶ **Definition 22.6:** Let  $A$  be a subset of  $\mathbb{R}$  and suppose  $c \in A$ . Then  $c$  is said to be **isolated** in  $A$ , if there exists  $\delta > 0$  such that

$$(c - \delta, c + \delta) \cap A = \{c\}.$$

## More Examples

- ▶ **Example 22.5:** Suppose  $A = \{1\} \cup [2, 3]$  and  $g : A \rightarrow \mathbb{R}$  is defined by

$$g(x) = \begin{cases} 0 & \text{if } x = 1; \\ 7 & \text{if } x \in [2, 3]. \end{cases}$$

- ▶ Is  $g$  continuous at 1?
- ▶ **Ans:** Yes.
- ▶ This is because there are no 'non-trivial' sequences in  $A$  converging to 1.
- ▶ **Definition 22.6:** Let  $A$  be a subset of  $\mathbb{R}$  and suppose  $c \in A$ . Then  $c$  is said to be **isolated** in  $A$ , if there exists  $\delta > 0$  such that

$$(c - \delta, c + \delta) \cap A = \{c\}.$$

- ▶ **Remark 22.6:** Suppose  $A \subset \mathbb{R}$  and  $c \in A$  is isolated in  $A$ . Then every function  $f : A \rightarrow \mathbb{R}$  is continuous at  $c$ .

## Continuous functions

- ▶ **Definition 22.7:** Let  $A \subseteq \mathbb{R}$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous if  $f$  is continuous at every  $c \in A$ .

## Continuous functions

- ▶ **Definition 22.7:** Let  $A \subseteq \mathbb{R}$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous if  $f$  is continuous at every  $c \in A$ .
- ▶ **Example 22.8:** The function  $f(x) = x^2$ , defined on  $[0, 1]$  is continuous.

## Continuous functions

- ▶ **Definition 22.7:** Let  $A \subseteq \mathbb{R}$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous if  $f$  is continuous at every  $c \in A$ .
- ▶ **Example 22.8:** The function  $f(x) = x^2$ , defined on  $[0, 1]$  is continuous.
- ▶ **Exmaple 22.9:** Any function on  $\mathbb{N}$  is continuous as every point of  $\mathbb{N}$  is isolated.

## Continuous functions

- ▶ **Definition 22.7:** Let  $A \subseteq \mathbb{R}$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous if  $f$  is continuous at every  $c \in A$ .
- ▶ **Example 22.8:** The function  $f(x) = x^2$ , defined on  $[0, 1]$  is continuous.
- ▶ **Exmaple 22.9:** Any function on  $\mathbb{N}$  is continuous as every point of  $\mathbb{N}$  is isolated.
- ▶ **Exercise 22.10:** Give an example of a function on  $[0, 1]$  which is discontinuous at every point of  $[0, 1]$ .

# Continuous functions

- ▶ **Definition 22.7:** Let  $A \subseteq \mathbb{R}$ . Then a function  $f : A \rightarrow \mathbb{R}$  is said to be continuous if  $f$  is continuous at every  $c \in A$ .
- ▶ **Example 22.8:** The function  $f(x) = x^2$ , defined on  $[0, 1]$  is continuous.
- ▶ **Exmaple 22.9:** Any function on  $\mathbb{N}$  is continuous as every point of  $\mathbb{N}$  is isolated.
- ▶ **Exercise 22.10:** Give an example of a function on  $[0, 1]$  which is discontinuous at every point of  $[0, 1]$ .
- ▶ **END OF LECTURE 22**