

ANALYSIS -I

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Lecture 26. Uniform continuity and monotonicity

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- ▶ **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

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

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- ▶ **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 $c \in A$.

Uniform continuity

- ▶ Suppose $f : A \rightarrow \mathbb{R}$ is continuous at every y in A . Then we have for every $\epsilon > 0$, there exists δ , depending on y , such that

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

for all x in A with $|x - y| < \delta$.

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- ▶ It is important here that the δ here depends only on ϵ and not on x or y .

Examples

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$$g(x) = 4 + 5x, \quad \forall x \in \mathbb{R}.$$

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- ▶ Suppose h is uniformly continuous. Then there exists $\delta > 0$, such that

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- ▶ Take $x = y + \frac{\delta}{2}$. We get

$$|(y + \frac{\delta}{2})^2 - y^2| < 1$$

for all y .

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- ▶ **Exercise 26.4:** Show that $f : (0, 1) \rightarrow (0, 1)$ defined by

$$f(x) = \frac{1}{x}, \quad \forall x \in (0, 1),$$

is not uniformly continuous.

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holds.

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- ▶ In particular, this inequality does not hold for $\delta = \frac{1}{n}$ for every $n \in \mathbb{N}$.
- ▶ This means that there exist x_n, y_n in $[a, b]$ such that $|x_n - y_n| < \frac{1}{n}$ and

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

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- ▶ By Bolzano-Weierstass theorem $\{x_n\}_{n \in \mathbb{N}}$ has a convergent subsequence. Say $\{x_{n_k}\}_{k \in \mathbb{N}}$ converges to some z in $[a, b]$.

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 - ▶ (iii) $|f(z_k) - f(w_k)| \geq \epsilon_0$ for all $k \in \mathbb{N}$.

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- ▶ By continuity of f , $\{f(z_k)\}_{k \in \mathbb{N}}$ and $\{f(w_k)\}_{k \in \mathbb{N}}$ converge to the same value $f(z)$.

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- ▶ This contradicts, (iii), as we can choose, K_1 such that

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- ▶ Similarly there exists K_2 such that,

$$|f(w_k) - f(z)| < \frac{\epsilon_0}{2}, \quad \forall k \geq K_2.$$

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- ▶ Take $K = \max\{K_1, K_2\}$. Then by triangle inequality we have,

$$|f(z_K) - f(w_K)| \leq |f(z_K) - f(z)| + |f(z) - f(w_K)| < \frac{\epsilon_0}{2} + \frac{\epsilon_0}{2} = \epsilon_0$$

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- ▶ Therefore f is uniformly continuous.

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Continuous bijections

- ▶ **Theorem 26.7:** Let a, b, a', b' be real numbers with $a < b$ and $a' < b'$. If $f : [a, b] \rightarrow [a', b']$ is a continuous bijection then either f is strictly increasing with $f(a) = a'$ and $f(b) = b'$ or f is strictly decreasing with $f(a) = b'$ and $f(b) = a'$

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- ▶ **Proof:** We know that any continuous function f on $[a, b]$ maps $[a, b]$ onto $[s, t]$ where

$$s = \inf\{f(x) : x \in [a, b]\}$$

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- ▶ Hence we must have $s = a'$ and $t = b'$.
- ▶ Also as the infimum and supremum are attained there exist, c, d in $[a, b]$ such that $f(c) = s = a'$ and $f(d) = t = b'$.

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- ▶ **Theorem 26.7:** Let a, b, a', b' be real numbers with $a < b$ and $a' < b'$. If $f : [a, b] \rightarrow [a', b']$ is a continuous bijection then either f is strictly increasing with $f(a) = a'$ and $f(b) = b'$ or f is strictly decreasing with $f(a) = b'$ and $f(b) = a'$
- ▶ **Proof:** We know that any continuous function f on $[a, b]$ maps $[a, b]$ onto $[s, t]$ where

$$s = \inf\{f(x) : x \in [a, b]\}$$

and

$$t = \sup\{f(x) : x \in [a, b]\}.$$

- ▶ Hence we must have $s = a'$ and $t = b'$.
- ▶ Also as the infimum and supremum are attained there exist, c, d in $[a, b]$ such that $f(c) = s = a'$ and $f(d) = t = b'$.
- ▶ We claim that if $c < d$, then f is strictly increasing. By intermediate value theorem, $f([c, d]) = [a', b']$. Now the bijectivity of f forces $c = a$ and $d = b$, so that $f(a) = a'$ and $f(b) = b'$.

Continuation

- ▶ If f is not strictly increasing, there exist x, y in $[a, b]$ such that $x < y$ and $f(x) > f(y)$ (Since f is injective $f(x) = f(y)$ is ruled out.)

Continuation

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- ▶ Since $f(a) = a'$ and $f(x) > f(y)$, $x = a$ is not possible.

Continuation

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- ▶ Since $f(a) = a'$ and $f(x) > f(y)$, $x = a$ is not possible.
- ▶ So we have $a < x < y \leq b$ and $f(a) = a'$, and $f(x) > f(y) > a'$

Continuation

- ▶ If f is not strictly increasing, there exist x, y in $[a, b]$ such that $x < y$ and $f(x) > f(y)$ (Since f is injective $f(x) = f(y)$ is ruled out.)
- ▶ Since $f(a) = a'$ and $f(x) > f(y)$, $x = a$ is not possible.
- ▶ So we have $a < x < y \leq b$ and $f(a) = a'$, and $f(x) > f(y) > a'$
- ▶ On applying intermediate value theorem to $f|_{[a,x]}$ there must be some $z \in [a, x]$ such that $f(z) = f(y)$. This contradicts injectivity of f .

Continuation

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- ▶ Therefore if $c < d$, then f is strictly increasing and $f(a) = a', f(b) = b'$.

Continuation

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- ▶ Therefore if $c < d$, then f is strictly increasing and $f(a) = a', f(b) = b'$.
- ▶ Similarly if $d < c$, f is strictly decreasing and $f(a) = b', f(b) = a'$.

Continuation

- ▶ If f is not strictly increasing, there exist x, y in $[a, b]$ such that $x < y$ and $f(x) > f(y)$ (Since f is injective $f(x) = f(y)$ is ruled out.)
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- ▶ On applying intermediate value theorem to $f|_{[a,x]}$ there must be some $z \in [a, x]$ such that $f(z) = f(y)$. This contradicts injectivity of f .
- ▶ Therefore if $c < d$, then f is strictly increasing and $f(a) = a', f(b) = b'$.
- ▶ Similarly if $d < c$, f is strictly decreasing and $f(a) = b', f(b) = a'$.
- ▶ Finally $c = d$ is not possible as f can't be a constant function due to injectivity of f . ■

Continuation

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- ▶ Therefore if $c < d$, then f is strictly increasing and $f(a) = a', f(b) = b'$.
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- ▶ On applying intermediate value theorem to $f|_{[a,x]}$ there must be some $z \in [a, x]$ such that $f(z) = f(y)$. This contradicts injectivity of f .
- ▶ Therefore if $c < d$, then f is strictly increasing and $f(a) = a', f(b) = b'$.
- ▶ Similarly if $d < c$, f is strictly decreasing and $f(a) = b', f(b) = a'$.
- ▶ Finally $c = d$ is not possible as f can't be a constant function due to injectivity of f . ■
- ▶ END OF LECTURE 26.