

Th 1 (Boundedness + Max-Min Value Theorems). Let $I = [a, b]$ ($-\infty < a < b < +\infty$), and $f: I \rightarrow \mathbb{R}$ be cts. Then

(i) f is (globally) bounded = $\{f(x) : x \in I\}$ is bounded;

(ii) $\exists x_*, x^* \in I$ s.t.

$$f(x_*) \leq f(x) \leq f(x^*) \quad \forall x \in I, \quad (*)$$

that is

$$M_* \stackrel{\text{def}}{=} f(x_*) = \inf \{f(x) : x \in I\} = \min \{f(x) : x \in I\}$$

and

$$M^* \stackrel{\text{def}}{=} f(x^*) = \dots$$

(Root Th + Intermediate Value Th)

Th 2 Let $I = [a, b]$ and $f: I \rightarrow \mathbb{R}$ be cts as in Th 1; let $k \in \mathbb{R}$.

Then the following statements are valid =

(i) If $f(a)f(b) < 0$ then $\exists c \in (a, b)$ s.t. $f(c) = 0$

(so if $f(a)f(b) \leq 0$ then $\exists c \in [a, b]$ s.t. $f(c) = 0$)

(ii) If $f(a) < k < f(b)$ (or $f(a) > k > f(b)$) then $\exists c \in (a, b)$

such that $f(c) = k$ (so if $f(a) \leq k \leq f(b)$ or $f(a) \geq k \geq f(b)$

then $\exists c \in [a, b]$ s.t. $f(c) = k$).

Cor 1. Under the same assumptions as in Th 1 & 2: f is

a cts function on $[a, b]$. Then $\{f(x) : x \in [a, b]\} = [M_*, M^*]$

where M_*, M^* are defined in Th 1.

Proof. Let $k \in [M_*, M^*]$. Then $f(x_*) \leq k \leq f(x^*)$, where x_*, x^* are as in Th 1. By (ii) (applied to the interval I^* with end-points x_*, x^* (so $I^* \subseteq [a, b]$),

$\exists c \in I^* \subseteq [a, b]$ s.t. $k = f(c)$ showing that

$$\{f(x) : x \in [a, b]\} \supseteq [M_*, M^*].$$

The converse inclusion also holds by (*).

Cor 2. Let I be any nonempty interval in \mathbb{R} and let $f: I \rightarrow \mathbb{R}$ be cts. Then $f(I) := \{f(x) : x \in I\}$ is also an interval (as $\{f(x) : x \in I\}$ is order convex by Th 2(ii) : pl provide more detail as an exercise).

§ 5.4. Uniform Continuity.

Recall the definitions (continuity vs unif. continuity)

Ex 1. x^2 is continuous on $(-\infty, \infty)$ but not unif cts.

Ex 2. $\frac{1}{x} \stackrel{=f(x)}{}$ is continuous on $(0, 1]$ but not unif cts.

(Let $\varepsilon := 1/2$, and let $\delta > 0$. Take $n \in \mathbb{N}$ s.t. $\frac{1}{n} < \delta$,

and let $x' = \frac{1}{n}$ and $x'' = \frac{1}{2n}$. Then

$$\|x' - x''\| = \frac{1}{n} - \frac{1}{2n} = \frac{1}{2n} < \delta$$

but

$$|f(x') - f(x'')| = 2n - n = n > \varepsilon$$

Therefore $f(x \mapsto \frac{1}{x})$ is not cts on $(0, 1]$

Th (Uniform Continuity Th). Let $I = [a, b]$ be a ^{nonempty} bounded closed interval ($a \leq b$), and let $f: [a, b] \rightarrow \mathbb{R}$. Then \exists :

(i) f is continuous

(ii) f is uniformly cts

Proof. May assume that $a < b$. Suffices to show that (i) \Rightarrow (ii). So suppose f is not continuous on $[a, b]$.

Suppose (ii) is not true, we seek a contradiction.

By the negation of (ii), $\exists \epsilon > 0$ such that each $\delta > 0$ fails the following property

$$|f(x) - f(x')| < \epsilon \text{ whenever } |x - x'| < \delta \text{ with } x, x' \in [a, b]$$

Then, $\forall n \in \mathbb{N}$, $\exists x_n, x'_n \in [a, b]$ with $|x_n - x'_n| < \frac{1}{n}$

but $|f(x_n) - f(x'_n)| \geq \epsilon$. To this for all $n \in \mathbb{N}$,

we have sequences $(x_n), (x'_n)$ in $[a, b]$ satisfying

$$|x_n - x'_n| < \frac{1}{n} \quad \forall n \in \mathbb{N} \quad (1)$$

and $|f(x_n) - f(x'_n)| \geq \epsilon \quad \forall n \in \mathbb{N}. \quad (2)$

By B-W theo together with the order-preserving for sequential limits, \exists a subseq (x_{n_k}) of

(x_n) convergent to some $\bar{x} \in [a, b]$. By

(i), f is cts at \bar{x} and it follows from the

sequential criterion for continuity that

$$\lim_{k \rightarrow \infty} f(x_{n_k}) = f(\bar{x}). \quad (3)$$

On the other hand, by (1) and the Squeeze Principle

that $\lim_n (f(x_n) - f(x'_n)) = 0$ and so

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$$\begin{aligned}\lim_k f(x_{n_k}) &= \lim_k (f(x_{n_k}) - f(x_{n_k}') + f(x_{n_k}')) \\ &= 0 + \lim_k f(x_{n_k}') = f(\bar{x}),\end{aligned}$$

thanks to (3) and computation rules. Thus

$$\lim_k (f(x_{n_k}) - f(x_{n_k}')) = f(\bar{x}) - f(\bar{x}) = 0,$$

contradicting to (2).

Further examples (relating p135-136).

Q14. Let $f: D \rightarrow \mathbb{R}$ be cts at $x_0 \in D$ s.t. $f(x_0) < \alpha$.

Then $\exists \delta > 0$ s.t. $f(x) < \alpha \forall x \in V_\delta(x_0) \cap D$.

Sol. Let $\varepsilon := \alpha - f(x_0) (> 0)$. Then, by continuity, $\exists \delta > 0$ s.t.

$$f(x_0) - \varepsilon < f(x) < f(x_0) + \varepsilon, \forall x \in V_\delta(x_0) \cap D.$$

Since $f(x_0) + \varepsilon = \alpha$, this implies in particular that

$$f(x) < f(x_0) + \varepsilon = \alpha, \forall x \in V_\delta(x_0) \cap D.$$

Remark. Similar results for $\beta < f(x_0)$ or for

$$\beta < f(x_0) < \alpha.$$

Q17 Let $f: [a, b] \rightarrow \mathbb{R}$ be cts such that $f(x) \in \mathbb{Q} \forall x \in [a, b]$. Then f must be a constant function: $f(x_1) = f(x_2) \forall x_1, x_2 \in [a, b]$.

Sol. Suppose $\exists x_1, x_2 \in [a, b]$ s.t. $f(x_1) < f(x_2)$. By density of \mathbb{Q} in \mathbb{R} , $\exists r \in \mathbb{R} \setminus \mathbb{Q}$ s.t. $f(x_1) < r < f(x_2)$. Then, by

Th 2(ii), $\exists x_0$ lying between x_1 and x_2 (so $x_0 \in [0, 1]$) such that $f(x_0) = k$, contradicting to the given assumption.

Q 12. Let $f = f_1 \vee f_2$ where $f_1, f_2 : [a, b] \rightarrow \mathbb{R}$ be cts such that

$$f_1(a) < f_2(a) \quad \text{and} \quad f_1(b) > f_2(b) \quad (1)$$

(e.g. f_1, f_2 are respective $x^2, \cos x$ on $[0, \pi/2]$). Show that \exists a global minimum-point x_* for f and that this x_* satisfies the equation $f_1(x) = f_2(x)$ if f_1, f_2 are strictly monotone on $[a, b]$ (i.e. $f_1(x) < f_1(x')$ and $f_2(x) > f_2(x')$ whenever $x < x'$ with $x, x' \in [a, b]$).

Hint/Solution. The existence of x_* is already done in Th 1 (as f is cts on $[a, b]$). By assumption, $\exists a' > a$ and $b' < b$ such that $f = f_2$ strictly decreasing on (a, a') and $f = f_1$ strictly increasing on (b', b) ; hence $x_* \neq a$ & $x_* \neq b$. Show further that each of the cases 1) $f_1(x_*) < f_2(x_*)$ and 2) $f_1(x_*) > f_2(x_*)$ is not possible. e.g., In case 1), $\exists \delta > 0$ such that $V_\delta(x_*) \subset (a, b)$ and $f_1(\cdot) < f_2(\cdot)$ on $V_\delta(x_*)$,