

Lecture #23.

Chapter #03:- (Continuity)

*) Limit * Function

Definition of Function:-

A function 'f' from A to B is a relation between A and B such that for each $a \in A$ there is one and only one associated $b \in B$.

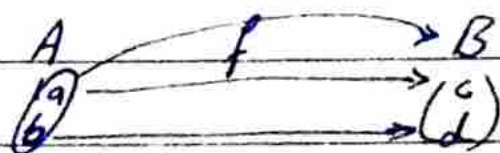


The set A is called the Domain of the function and B is Range.

$$A = \{a, b\} \quad B = \{c, d\}$$

$$f(A \text{ and } B) = \{(a, c), (b, d)\}$$

$$\text{Domain} = \{a, b\}, \text{Range} = \{c, d\}$$



function is denoted as

$$y = f(x)$$

A Real valued function of a Real variable is a function whose Domain and Range are both subset of real Numbers.

* Limits:-

A value that a function approaches the output for the given input values.

Limits are essential to calculus and mathematical analysis, and used to define continuity, derivatives and integrals.

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Example:-

we can say $f(x)$ approaches at the limit L as ' x ' approaches to ' x_0 ',

we can write as

$\lim_{x \rightarrow x_0} f(x) = L$ for $\epsilon > 0$
there is $\delta > 0$ such that

$$|f(x) - L| < \epsilon$$

$$|x - x_0| < \delta$$

$$|x - x_0| > 0.$$

Example:-

for the function $f(x) = cx$.
 $c \in \mathbb{R}$. Show that

$$\lim_{x \rightarrow x_0} f(x) = cx_0$$

Sol Since , $f(x) = cx_0$
we, can write

$$|f(x) - cx_0| = |cx - cx_0| \\ = |c| |x - x_0|$$

$c \neq 0$, then

$$|f(x) - cx_0| < \epsilon$$

$$\text{and } |x - x_0| < \delta$$

where δ is any number such that

$$0 < \delta < \epsilon.$$

Example:-

Prove that $\lim_{x \rightarrow 2} (3x - 5) = 1$

Sol

$$L.H.S = \lim_{x \rightarrow 2} (3x - 5)$$

$$= 3(2) - 5$$

$$= 6 - 5 = 1 = R.H.S \quad \text{Hence Proved!}$$

Example for the the function

$$f(x) = x \sin \frac{1}{x} \quad x \neq 0$$

Show that $\lim_{x \rightarrow 0} f(x) = 0$

Sol

$$\text{for } f(0) = 0 \sin \frac{1}{0}$$

$$= 0 \sin \infty$$

it is undefined

at 0.

Such as $x_0 = 0$ is undefined
but if

$$0 < |x| < \delta = \epsilon$$

Then

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

$$\leq |x| < \epsilon$$

$$\delta = \epsilon$$

$$\text{or } 0 < \delta < \epsilon$$

These are possibilities.

$\sin \frac{1}{x}$ has no limit at

$$x = 0.$$

Uniqueness of Limit :-

Theorem:- If $\lim_{x \rightarrow x_0} f(x)$ exists,

Then it is unique.

Proof By contradiction

Let

$$\lim_{x \rightarrow x_0} f(x) = L_1 \quad \& \quad \lim_{x \rightarrow x_0} f(x) = L_2$$

Show that $L_1 = L_2$

for every $\epsilon/2 > 0$

There exists δ_1

$$|f(x) - L_1| < \epsilon/2$$

$$|x - x_0| < \delta_1$$

and

$$\epsilon/2 \nexists \delta_2$$

$$|f(x) - L_2| < \epsilon/2$$

$$|x - x_0| < \delta_2$$

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$\delta = \min(\delta_1, \delta_2)$ will satisfy
the definition

$$\begin{aligned}|L_1 - L_2| &= |L_1 - L_2 + f(x) - f(x)| \\ &\leq |f(x) - L_1| + |f(x) - L_2| \\ &< \epsilon/2 + \epsilon/2 \\ &\leq \epsilon\end{aligned}$$

$$|L_1 - L_2| < \epsilon \quad \text{where } \epsilon > 0$$

Since

$$L_1 = L_2$$

if the limit of the real valued
function exists then it is unique.

Example: Find Limit of

$$\lim_{x \rightarrow 2} \frac{9-x^2}{x+1}$$

Sol

$$\lim_{x \rightarrow 2} \frac{9-x^2}{x+1}$$

$$= \frac{9-2^2}{2+1} = \frac{9-4}{3} = \frac{5}{3}$$

and $\lim_{x \rightarrow 2} (9-x^2)(x+1)$

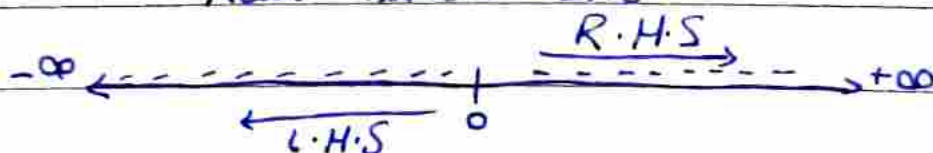
$$= \lim_{x \rightarrow 2} (9-x^2) \lim_{x \rightarrow 2} (x+1)$$

$$= (9-2^2)(2+1) = (9-4) \cdot 3$$

$$= 5 \cdot 3 = 15$$

One Sided Limits:-

Real number line



if $f(x)$ approaches to the left hand limit L as x approaches x_0 from left

$$\lim_{x \rightarrow x_0^-} f(x) = L$$

if f is defined on some open interval (a, x_0) and, for each $\epsilon > 0$

then there exists $\delta > 0$

$$|f(x) - L| < \epsilon \text{ if}$$

$$|x_0 - \delta| < x < x_0$$

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R.H. Limit

if $f(x)$ approaches the Right hand limit L as x approaches x_0 from Right,

$$\lim_{x \rightarrow x_0^+} f(x) = L$$

if 'f' is defined on some open intervals (x_0, b)

$$\epsilon > 0 \quad \exists \delta > 0$$

$$|f(x) - L| < \epsilon$$

$$\text{if } x_0 < x < x_0 + \delta$$

Example:-

Prove that $\lim_{x \rightarrow 0^+} \sqrt{x} = 0$

Sol

As the given function is R.H.

$$f(x) = \sqrt{x}, \quad L = 0$$

by the definition

$$|\sqrt{x} - 0| \leq |\sqrt{x}| \leq |x|$$

$$< \epsilon = \delta$$

So the interval is $(0, \delta)$

$$\delta = \epsilon$$

$$0 < x < \delta = \epsilon$$

Example:- Show that

$$\lim_{x \rightarrow 0^+} \left(\frac{|x|}{x} + x \right) = 1$$

§

$$\lim_{x \rightarrow 0^-} \left(\frac{|x|}{x} + x \right) = -1$$

Sol Since for Right and left

$$\text{For Right } \begin{array}{c} \Rightarrow \\ -1 \quad 0 \quad 1 \\ \leftarrow \end{array}$$

$$f(x) = \frac{|x|}{x} + x \quad \text{for } x > 0$$

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

$$f(x) = 1 + x, \quad L = 1$$

$$|1 + x - 1| \leq |x| < \epsilon, \quad \delta = \epsilon$$

$$0 < x < \delta = \epsilon$$

For left Hand

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

$$f(x) = -1 + x$$

$$L = -1$$

By def.

$$\begin{aligned} |-1 + x - (-1)| &= |1 + x + 1| \\ &= |x| < \epsilon \end{aligned}$$

$$-\delta < x < 0$$

Limit at $\pm \infty$ (Infinity)

If f is defined on an interval (a, ∞) , then $f(x)$ approaches the limit L as x approaches ∞

$$\lim_{x \rightarrow \infty} f(x) = L$$

for every $\epsilon > 0 \quad \exists \beta$

$$|f(x) - L| < \epsilon \quad \text{if } x > \beta$$

Example let

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

$$g(x) = \frac{2|x|}{1+x}$$

$$\text{and } h(x) = \sin x$$

Find limit when $x \rightarrow \pm \infty$.

Sol

let

$$\lim_{x \rightarrow \infty} f(x) = 1$$

$$\text{So, } L = 1 \quad \& \quad f(x) = 1 - \frac{1}{x^2}$$

By definition

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

$$= \left| -\frac{1}{x^2} \right| = \frac{1}{x^2} < \epsilon$$

sq. root both side

$$\sqrt{\frac{1}{x^2}} < \sqrt{\epsilon} \Rightarrow \frac{1}{x} > \sqrt{\epsilon} \Rightarrow x > \frac{1}{\sqrt{\epsilon}}$$

$$x > \frac{1}{\sqrt{\epsilon}} = \beta$$

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(ii) $\lim_{x \rightarrow \infty} g(x) = 2$

$$g(x) = \frac{2|x|}{1+x}, \quad L = 2$$

By def.

$$|g(x) - L| \leq \left| \frac{2|x|}{1+x} - 2 \right|$$

$$= \left| \frac{2x - 2 - 2x}{1+x} \right| = \left| \frac{-2}{1+x} \right|$$

$$< \frac{2}{1+x} < \frac{2}{x} < \epsilon$$

$$x > \frac{2}{\epsilon} = \beta$$

(iii) $h(x) = \sin x$

$\lim_{n \rightarrow \infty} h(x)$ it does not
exists for $\sin x$ if

x approaches to ∞ .

Infinite Limits:-

When $f(x)$ approaches to ∞ as x approaches to x_0 from the left, Then

$$\lim_{x \rightarrow x_0^-} f(x) = \infty$$

(a, x_0) , for every real number M
 $\exists \delta > 0$,

$$f(x) > M \text{ if } x_0 - \delta < x < x_0$$

Similarly

$$\lim_{x \rightarrow x_0^-} f(x) = -\infty$$

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$$\lim_{x \rightarrow x_0^+} f(x) = +\infty$$

also we can define

$$\lim_{x \rightarrow 0^-} \frac{1}{x} = -\infty$$

$$\lim_{x \rightarrow 0^+} \frac{1}{x} = +\infty$$

$$\lim_{x \rightarrow 0^-} \frac{1}{x^2} = \lim_{x \rightarrow 0^+} \frac{1}{x^2} = \infty$$

$$\lim_{x \rightarrow 0} \frac{1}{x^2} = \infty$$

$$\lim_{x \rightarrow \infty} x^2 = \lim_{x \rightarrow -\infty} x^2 = \infty$$

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Example $f(x) = e^{2x} - e^x$

Sol we cannot obtain $\lim_{x \rightarrow \infty} f(x)$ s. that

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} e^{2x} - \lim_{x \rightarrow \infty} e^x$$

$$= \infty - \infty$$

which is undefined or intermediate form.

By simplifying

$$f(x) = e^{2x} (1 - e^{-x})$$

$$= e^{2x} \left(1 - \frac{1}{e^x}\right)$$

$$\lim_{x \rightarrow \infty} f(x) = \left(\lim_{x \rightarrow \infty} e^{2x}\right) \lim_{x \rightarrow \infty} \left(1 - \frac{1}{e^x}\right)$$

$$= \infty \left(1 - \frac{1}{\infty}\right)$$

$$= \infty (1 - 0) = \infty (1)$$

$$= \infty$$

Chapter #3

- Continuity* (Informal)

Definition:-

The function 'f' is continuous at x_0 if 'f' is defined on an open interval (a, b) containing x_0 .

$$\lim_{x \rightarrow x_0} f(x) = f(x_0)$$

* The function f is continuous from left at x_0 , defined on an open interval (a, x_0)

$$\lim_{x \rightarrow x_0^-} f(x) = f(x_0)$$

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* at Right hand side f is defined on an open interval (x_0, b)

$$\lim_{x \rightarrow x_0^+} f(x) = f(x_0)$$

- Continuity (Formal)

A function f is continuous at x_0 if and only if it is defined on an open interval (a, b) containing x_0 , and for every $\epsilon > 0$ there is $\delta > 0$

$$|f(x) - f(x_0)| < \varepsilon \text{ whenever } |x - x_0| < \delta$$

* The function f is continuous from right at x_0 , at an open interval.

$[x_0, b)$ for every $\varepsilon > 0 \quad \exists \delta > 0$

$$|f(x) - f(x_0)| < \varepsilon$$

$$x_0 \leq x < x_0 + \delta$$

* The function f is continuous ^{from} at left at x_0 , at an interval $(a, x_0]$

for every $\varepsilon > 0 \quad \exists \delta > 0$

$$|f(x) - f(x_0)| < \varepsilon$$

$$x_0 - \delta < x \leq x_0$$

Example:

Discuss the continuity of ' f ' defined on $[0, 2]$ by

$$f(x) = \begin{cases} x^2 & 0 \leq x \leq 1 \\ x+1 & 1 \leq x \leq 2 \end{cases}$$

Sol

If $x > 0, x_0 \leq 1$, then

$$|f(x) - f(x_0)| = |x^2 - x_0^2| = |(x - x_0)(x + x_0)|$$

$$= |x + x_0| |x - x_0|$$

$$\leq 2 |x - x_0| < \varepsilon$$

$$|x - x_0| < \varepsilon/2$$

Hence f is continuous at $(0, 1)$

If $x > 1$, $x < 2$, then

$$\begin{aligned} |f(x) - f(x_0)| &= |(x+1) - (x_0+1)| \\ &= |x+1 - x_0 - 1| \\ &= |x - x_0| < \epsilon \end{aligned}$$

Hence f is continuous at $(1, 2)$

Example:- Discuss the continuity of $f(x) = \sqrt{x}$, $0 \leq x < \infty$

Sol

Consider

$$|f(x) - f(0)| = \sqrt{x} < \epsilon$$

Taking sq. $\Rightarrow 0 \leq x < \epsilon^2$

So, $\lim_{x \rightarrow 0^+} f(x) = f(0)$

If $x_0 > 0$ and $x \geq 0$

Then

$$|f(x) - f(x_0)| = |\sqrt{x} - \sqrt{x_0}|$$

By rationalization

$$= \left| \sqrt{x} - \sqrt{x_0} \times \frac{\sqrt{x} + \sqrt{x_0}}{\sqrt{x} + \sqrt{x_0}} \right|$$

$$= \left| \frac{(\sqrt{x})^2 - (\sqrt{x_0})^2}{\sqrt{x} + \sqrt{x_0}} \right|$$

$$= \left| \frac{x - x_0}{\sqrt{x} + \sqrt{x_0}} \right| \leq \frac{|x - x_0|}{\sqrt{x_0}} < \epsilon$$

$$< \epsilon \quad \text{if} \quad |x - x_0| < \epsilon \sqrt{x_0}$$

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$$\text{So, } \lim_{x \rightarrow x_0} f(x) = f(x_0)$$

Hence f is continuous on $[0, \infty)$

- Piecewise Continuous Function:-

A function f is Piecewise continuous function on $[a, b]$ if

- $\lim_{x \rightarrow x_0^+} f(x)$ exists for all $[a, b]$
- $\lim_{x \rightarrow x_0^-} f(x)$ exists for all $[a, b]$
- $\lim_{x \rightarrow x_0} f(x) = f(x_0)$ for all but finitely many points x_0 , in (a, b) .

(In simple...

Piecewise are those function which are defined in subset of real number)

Example:- Discuss the following

$$\text{function } \begin{cases} 1, & x=0 \\ x, & 0 < x < 1 \\ 2, & x=1 \\ x, & 1 < x \leq 2 \\ -1, & 2 < x < 3 \\ 0, & x=3 \end{cases}$$

Sol at $x=0$ $f(0) = 1$

at $0 < x < 1$ $f(x) = x$

$x=1$, $f(1) = 2$

$1 < x \leq 2$ $f(x) = x$

$$\text{at } 2 < x < 3 \quad f(x) = -1$$

$$\text{at } x = 3 \quad f(3) = 0$$

So, the function is defined on 0 to 3 such as $[0, 3]$

$$a = 0, \quad b = 3$$

$$- \lim_{x \rightarrow 0^+} f(x) \quad \text{at right,}$$

$$- \lim_{x \rightarrow 3^-} f(x) \quad \text{at left}$$

$$- \lim_{x \rightarrow x_0} f(x) = f(x_0) \quad \text{finitely many points.}$$

So, the limit at Right side

$$\lim_{x \rightarrow 0^+} f(x) = 0 \neq 1$$

So, This is not a Right continuous function.

$$\lim_{x \rightarrow 1^-} f(x) = 1 \neq 2$$

$$\lim_{x \rightarrow 1^+} f(x) = 1$$

and for last point

$$\lim_{x \rightarrow 3} f(x) = 1$$

So, this is piecewise continuous function because it is discontinuous at the finitely many points.

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Example:- Discuss the continuity of the following

Sol $r(x) = \frac{9-x^2}{x+1}$

let $r(x) = \frac{f(x)}{g(x)}$ where $g(x) \neq 0$

$$f(x) = 9 - x^2$$

$$g(x) = x + 1$$

But at $x+1=0 \Rightarrow x=-1$

$$g(x) = 0 \text{ at } x = -1$$

So the function is continuous at all else $x = -1$.

Theorem:-

Statement:- If f and g are continuous on set S , then so are, $f+g$, $f-g$, fg and f/g are continuous at x_0 in S . such that $g(x_0) \neq 0$.

Proof

Let S be Closed Interval,

$$S = [a, b], \quad b = (\sup) M, \quad M > 0$$

$$f(x) < M \text{ and } g(x) < M$$

Since the function f and g are continuous at x_0 , such that

$$\lim_{x \rightarrow x_0} f(x) = f(x_0)$$

$$\lim_{x \rightarrow x_0} g(x) = g(x_0)$$

By the definition for every $\varepsilon > 0 \exists \delta_1 > 0$

$$|f(x) - f(x_0)| < \varepsilon/2$$

$$|x - x_0| < \delta_1$$

and

$$|g(x) - g(x_0)| < \varepsilon/2$$

$$|x - x_0| < \delta_2$$

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i) $f + g$

$$\lim_{x \rightarrow x_0} (f + g)(x) = (f + g)(x_0)$$

By the definition

$$|(f + g)(x) - (f + g)(x_0)| = |f(x) + g(x) - f(x_0) - g(x_0)|$$

$$= |f(x) - f(x_0) + g(x) - g(x_0)|$$

$$\leq |f(x) - f(x_0)| + |g(x) - g(x_0)|$$

$$< \varepsilon/2 + \varepsilon/2 < 2\varepsilon/2$$

$$< \varepsilon$$

Hence $f + g$ is continuous at x_0 .

ii) $(f - g)$

$$\lim_{x \rightarrow x_0} (f - g)(x) = (f - g)(x_0)$$

By def. for each $\varepsilon > 0 \exists \delta_1 > 0$

$$\begin{aligned}
 |(f-g)x - (f-g)x_0| &= |f(x) - g(x) - (f(x_0) - g(x_0))| \\
 &= |f(x) - g(x) - f(x_0) + g(x_0)| \\
 &= |f(x) - f(x_0) + (-g(x) + g(x_0))| \\
 &\leq |f(x) - f(x_0)| + |-g(x) + g(x_0)| \\
 &< \varepsilon/2 + \varepsilon/2 < 2\varepsilon/2 \\
 &< \varepsilon
 \end{aligned}$$

Hence $f-g$ is continuous at x_0 .

(iii) $f \cdot g$ $|(f \cdot g)x - (f \cdot g)x_0| < \varepsilon/2M$ By C. Property.

$$\lim_{x \rightarrow x_0} (f \cdot g)x = (f \cdot g)x_0$$

By the definition

$$\begin{aligned}
 |(f \cdot g)x - (f \cdot g)x_0| &= |f(x)g(x) - f(x_0)g(x_0)| \\
 &= |f(x)g(x) - f(x)g(x_0) + f(x)g(x_0) - f(x_0)g(x_0)| \\
 &= |f(x)(g(x) - g(x_0)) + g(x_0)(f(x) - f(x_0))| \\
 &\leq |f(x)(g(x) - g(x_0))| + |g(x_0)(f(x) - f(x_0))| \\
 &< M \cdot \varepsilon/2M + M \cdot \varepsilon/2M \\
 &< \varepsilon/2 + \varepsilon/2 < 2\varepsilon/2 < \varepsilon
 \end{aligned}$$

$$|(f \cdot g)x - (f \cdot g)x_0| < \varepsilon$$

Hence Proved!

(iv) f/g

By Definition

$$\lim_{x \rightarrow x_0} (f/g)x = (f/g)x_0 \quad \text{where } g(x_0) \neq 0$$

$\forall \varepsilon > 0$,

$$|(f/g)x - (f/g)x_0| = \left| \frac{f(x)}{g(x)} - \frac{f(x_0)}{g(x_0)} \right|$$

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$$= \left| \frac{f(x)g(x_0) - f(x_0)g(x)}{g(x)g(x_0)} \right|$$

$$= \left| \frac{1}{g(x)g(x_0)} \right| |f(x)g(x_0) - f(x_0)g(x)|$$

$$= \left| \frac{1}{g(x)g(x_0)} \right| |f(x)g(x_0) - f(x_0)g(x) + f(x_0)g(x) - f(x_0)g(x)|$$

$$= \left| \frac{1}{g(x)g(x_0)} \right| |g(x_0)(f(x) - f(x_0)) + f(x_0)(g(x_0) - g(x))|$$

$$\leq \left| \frac{1}{g(x)g(x_0)} \right| (|g(x_0)| |f(x) - f(x_0)| + |f(x_0)| |g(x_0) - g(x)|)$$

$$\leq \frac{1}{M} \cdot M \varepsilon/2 + \frac{1}{M} \cdot M \varepsilon/2$$

$$< \varepsilon/2 + \varepsilon/2 < \varepsilon$$

Hence Proved!

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Removeable Discontinuity:-

Define:-

Such type of discontinuity at a particular point of the Domain x_0 , such that we can remove that discontinuity.

In removeable discontinuity function may or may not be defined at x_0 , but the limit at both side exists.

$$g(x) = \begin{cases} f(x) & \text{if } x \in D_f \text{ and } x \neq x_0 \\ \lim_{x \rightarrow x_0} f(x) & \text{if } x = x_0 \end{cases}$$

is continuous at x_0 .

Example:-

Consider the function

<u>Sol</u>	$f(x) = x \sin \frac{1}{x}$	at $x_0 = 0$
		$f(0) = 0 \sin \frac{1}{0}$
		undefined

the function is undefined at $x_0 = 0$.

But $\lim_{x \rightarrow 0} f(x) = 0$

$$\lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0$$

$$f(0) = 0 \sin \frac{1}{0} \text{ undefined}$$

at continuity

$$g(x) = \begin{cases} x \sin \frac{1}{x} & \\ 0 & x = 0 \end{cases}$$

By redefining the function $g(x)$ we can remove the discontinuity.

Composition of functions:-

Suppose that f and g are functions with domains D_f and D_g .

then composite function $f \circ g$ is defined as

$$(f \circ g) x = f(g(x))$$

Example:-

$$\text{If } f(x) = \log(x)$$

$$g(x) = \frac{1}{1-x^2}$$

$$\text{Then } f \circ g = ?$$

Sol

By the definition

$$\begin{aligned}(f \circ g)(x) &= f(g(x)) \\ &= \log(g(x))\end{aligned}$$

$$(f \circ g) x = \log \frac{1}{1-x^2}$$

Similarly:-

$$\begin{aligned}(g \circ f) x &= g(f(x)) \\ &= \frac{1}{1-(\log x)^2}\end{aligned}$$

Theorem:-

Suppose g is continuous at x_0 ,
 $g(x_0)$ is an interior point of D_f
 and f is continuous at $g(x_0)$
 Then $g \circ f$ is continuous at x_0 .

Proof

Since $g(x_0)$ is an interior point
 and f is continuous at
 $g(x_0)$, for every $\epsilon > 0$, $\exists \delta_1 > 0$
 such that $f(t)$ is defined,

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$$|f(t) - f(g(x_0))| < \epsilon$$

$$\text{if } |t - g(x_0)| < \delta_1$$

Since g is continuous at x_0

$$|g(x) - g(x_0)| < \delta_1$$

$$\text{if } |x - x_0| < \delta$$

if g is continuous at x_0 then

$f \circ g$ will also be continuous at x_0 ,

$$|f(g(x)) - f(g(x_0))| < \epsilon$$

$$\text{if } |x - x_0| < \delta$$

So $f \circ g$ is continuous at x_0
 Hence Proved!

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Example:-

$$f(x) = \sqrt{x} \quad g(x) = \frac{9-x^2}{x+1}$$

Sol $f \circ g = ?$

Since $g(x)$ is undefined at $x = -1$
So, the function f is continuous
for $x > 0$, and g is continuous
for $x \neq -1$ for all.

$g(x) > 0$ if we take $x < -3$
or $-1 < x < 3$, the composite function

$$\begin{aligned}(f \circ g)x &= f(g(x)) \\ &= \sqrt{\frac{9-x^2}{x+1}}\end{aligned}$$

Since the function is continuous
from the left at -3 and 3 .

Bounded function:-

If a function f is bounded above and bounded below on a set S , then the function is bounded.

Bounded below function:-

A function f is bounded below on a set S , if there is a real number m such that

$$f(x) \geq m \quad \text{for all } x \in S.$$

the set

$$V = \{f(x) : x \in S\}$$

it has infimum α ,

$$\alpha = \inf_{x \in S} f(x)$$

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Bounded above function:-

A function f is bounded above on set S if there is a real number M , s. that

$$f(x) \leq M \quad \text{for all } x \in S.$$

Then the set has supremum β

$$\beta = \sup_{x \in S} f(x)$$

For bounded

$$m \leq f(x) \leq M \quad \text{for all } x \in S.$$

Example:- The function:-

$$g(x) = \begin{cases} \frac{1}{2}, & x=0 \text{ or } x=1 \\ 1-x, & 0 < x < 1. \end{cases}$$

Sol

Since $0 = x = 1$ and $0 < x < 1$

So, we can write $0 \leq x \leq 1$

which is bounded at $[0, 1]$,

and

$$\sup_{0 \leq x \leq 1} g(x) = 1$$

and

$$\inf_{0 \leq x \leq 1} g(x) = 0.$$

So, the function has no max. or min. at close interval $[0, 1]$.

Since it does not assume the value of 0 and 1.

Example:- the function

$$h(x) = 1 - x, \quad 0 \leq x \leq 1$$

Sol

Since the function is bounded at $[0, 1]$. But it has values.

at $x = 0$ and $x = 1$

So

$$\max_{0 \leq x \leq 1} h(x) = 1$$

$$\text{and } \min_{0 \leq x \leq 1} h(x) = 0.$$

Example:- function

$$f(x) = e^{x(x-1)} \sin \frac{1}{x(x-1)}, \quad 0 < x < 1$$

Sol Since $\sin \frac{1}{x(x-1)}$ oscillate at $x=0$, So the function oscillate b/w $\pm e^{x(x-1)}$.

we have

$$\sup_{0 < x < 1} f(x) = 1 \text{ and } \inf_{0 < x < 1} f(x) = -1$$

the function f has no max and min at $(0, 1)$.

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Theorem:-

If f is continuous on finite closed interval $[a, b]$, then f is bounded on $[a, b]$.

Proof

Suppose $t \in [a, b]$.

Since f is continuous at t , there is an open interval I_t

$$|f(x) - f(t)| < \epsilon$$

whenever $|x - t| < \delta$ so, this is an open interval s. that

$$t - \delta < x < t + \delta$$

let $I_t = (t - \delta, t + \delta)$ and $\epsilon = 1$

So

$$|f(x) - f(t)| < 1 \text{ if } x \in I_t \cap [a, b].$$

Let H be a set

$$H = \{ I_t : a \leq t \leq b \}$$

This collection is an open covering of $[a, b]$.

By Heine Borel Theorem

the collection $t_1, t_2, t_3 \dots t_n$

$$\text{and } I_{t_1} \cup I_{t_2} \cup I_{t_3} \dots \cup I_{t_n} = [a, b]$$

Since $[a, b]$ is compact.

according to the continuity with $t = t_i$
 $|f(x) - f(t_i)| < 1$ if $x \in I_{t_i} \cap [a, b]$

Therefore

$$\begin{aligned} |f(x)| &= |f(x) - f(t_i) + f(t_i)| \\ &\leq |f(x) - f(t_i)| + |f(t_i)| \\ &\leq 1 + |f(t_i)| \quad \forall x \in I_{t_i} \cap [a, b] \end{aligned}$$

Let

$$M = \max_{1 \leq i \leq n} |f(t_i)|$$

$$f(x) \leq M \quad \text{So } -M \leq f(x) \leq M \quad \forall [a, b]$$

Since the set $[a, b] \subset \bigcup_{i=1}^n (I_{t_i} \cap [a, b])$

we, have

$$|f(x)| \leq M \quad \text{if } x \in [a, b]$$

Hence f is bounded.

Lecture no 27

Day:

Date: (128-136)

The Intermediate Value Theorem:-

Statement:-

Suppose that f is continuous on $[a, b]$, $f(a) \neq f(b)$, and μ is b/w $f(a)$ and $f(b)$. Then $f(c) = \mu$ for some c in (a, b) .

Proof

Suppose $f(a) < \mu < f(b)$.

The set $\{S = x : a \leq x \leq b \text{ \& } f(x) \leq \mu\}$ is bounded and non empty.

Let $c = \sup S$.

Then we prove that $f(c) = \mu$

If $f(c) > \mu$

Then $c > a$

Since f is continuous at c .

Then there is an $\epsilon > 0$, s. that

$f(x) > \mu$ if $c - \epsilon < x \leq c$

$c - \epsilon$ is an upper bound of

S , which contradicts the definition of c as the sup of S .

If $f(c) < \mu$, then $c < b$

$f(x) < \mu$ for $c \leq x \leq c + \epsilon$

So, c is not upper bound of S .

$f(c) = \mu$ (Proved!)

Uniform Continuity

- Continuous function:-

A function f is continuous on a subset S of its domain if for every $\epsilon > 0$ and each x_0 in S , there is a $\delta > 0$, which may depend upon x_0 as well as ϵ , s.t.

$$|f(x) - f(x_0)| < \epsilon$$

if $|x - x_0| < \delta$ and $x \in D_f$.

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- Uniformly Continuous:-

A function f is uniformly continuous on a subset S of its domain if, for each $\epsilon > 0$ $\exists \delta > 0$, s.t.

$$|f(x) - f(x')| < \epsilon$$

$$|x - x'| < \delta \quad \& \quad x, x' \in S.$$

Example:-

check the uniform continuity $f(x) = 2x$.

Sol

By the def.

$$|f(x) - f(x')| < \epsilon$$

$$|f(x) - f(x')| = 2|x - x'| < \epsilon$$

$$\Rightarrow |x - x'| < \epsilon/2$$

the function is uniformly continuous
on $(-\infty, \infty)$

Example:- Show that the function $g(x) = x^2$ is uniformly continuous on $[-\gamma, \gamma]$ for any finite γ .

Sol By def.

$$\begin{aligned} |g(x) - g(x')| &= |x^2 - x'^2| \\ &= |(x - x')(x + x')| \\ &\leq |x + x'| |x - x'| \\ &\leq 2\gamma |x - x'| \end{aligned}$$

So, $|g(x) - g(x')| < \epsilon$

if $|x - x'| < \delta = \epsilon/2\gamma$

and $-\gamma \leq x, x' \leq \gamma$.

Example:- The function $g(x) = x^2$ is not uniformly continuous on $(-\infty, \infty)$

Sol

if $\delta > 0$ there are real numbers x and x' s. that

$$|x - x'| = \delta/2$$

and $|g(x) - g(x')| \geq 1$

By the def.

$$\begin{aligned} |g(x) - g(x')| &= |x^2 - x'^2| \\ &= |x + x'| |x - x'| \end{aligned}$$

if $|x - x'| = \delta/2$ and $x, x' > 1/\delta$

Then $|x - x'| |x + x'| > \frac{\delta}{2} \left(\frac{1}{\delta} + \frac{1}{\delta} \right) = 1.$

Example:- the function $f(x) = \cos \frac{1}{x}$ is continuous $(0, 1]$.

Sol

Since at $x=0$, $\cos \frac{1}{x}$ is undefined, function is not uniformly continuous on $(0, 1]$.

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~~Theorem:~~

Monotonic function:-

A function f is nondecreasing on an interval I if

$$f(x_1) \leq f(x_2), \quad x_1, x_2 \in I, \quad x_1 < x_2. \quad \text{--- (1)}$$

or f is nonincreasing on I if

$$f(x_1) \geq f(x_2), \quad x_1, x_2 \in I, \quad x_1 < x_2. \quad \text{--- (2)}$$

If we replace ' $\leq$ ' by ' $<$ ' in eq (1) then function f is

increasing on I . Similarly if we replace ' $\geq$ ' by ' $>$ ' in (2) then f is decreasing on I .

In these cases the function f is strictly monotonic on I .

Example:-

$$f(x) = \begin{cases} x, & 0 \leq x \leq 1 \\ 2, & 1 \leq x \leq 2 \end{cases}$$

Sol

So the function is nondecreasing on an Interval $I = [0, 2]$.

Example:-

As	$f(x_1)$	$f(x_2)$	$x_1 < x_2$
for	$[0, 1)$		$x_1 < x_2$
for	$(1, 2]$		$x_1 < x_2$

The function $g(x) = x^2$ is increasing on $[0, \infty)$

$$\begin{aligned} f(x_1) &= x_1^2 & \text{if } x_1 < x_2 \\ f(x_2) &= x_2^2 & x_1^2 < x_2^2 \end{aligned}$$

So, the function is increasing at interval $[0, \infty)$.

The function is $h(x) = -x^3$ is dec. on $(-\infty, \infty)$.

Since $h(x) = -x^3$ is decreasing function at extended real number system.

Lecture no 28

Day:

Date:

Limits Inferior & Superior:

Suppose that f is bounded on $[a, x_0)$, where x_0 may be finite or infinite.

for $a \leq x < x_0$ $x \in (a, x_0)$

$$S_f(x; x_0) = \sup_{x \leq t < x_0} f(t)$$

$$I_f(x; x_0) = \inf_{x \leq t < x_0} f(t)$$

(Superior)

Then the left limit is defined as

$$\lim_{x \rightarrow x_0-} \sup f(x) = \lim_{x \rightarrow x_0-} S_f(x; x_0)$$

Left limit inferior at x_0

$$\lim_{x \rightarrow x_0-} \inf f(x) = \lim_{x \rightarrow x_0-} I_f(x; x_0)$$

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(If $x_0 = \infty$ then the left limit is defined as $x_0- = \infty$)

Theorem:-

If f is bounded on $[a, \infty)$, then $\beta = \lim_{x \rightarrow \infty-} \sup f(x)$ exists and is the unique real number with the following properties

1) If $\epsilon > 0$, there is an ~~ate~~ a_1 in interval $[a, x_0)$ s.t. that

$$f(x) > \alpha - \epsilon \quad \text{if } a_1 \leq x < x_0$$

2) If $\epsilon > 0$, and a_1 is in $[a, x_0)$,

$$f(x) < \alpha + \epsilon \quad \text{for } x \in [a_1, x_0)$$

Inverse of the function:-

Def:- An inverse function is a function that undoes the action of another function. Let a function

$$f(x) = y$$

Then the inverse of the function is

$$x = f^{-1}(y)$$

For example a relation A s.t. that

$$A = \{(a, b), (c, d), (e, f)\}$$

then inverse of A is

$$A^{-1} = \{(b, a), (d, c), (f, e)\}$$

Example:-

If $f(x) = x^2 \quad 0 \leq x \leq R$

Sol

Since Domain of the function is $D_f = [0, R]$

The function f is increasing function

Day:

$x = 0$

in $f(x) = x^2$

Date:

for $f(0) = 0$

for $x = R$

$f(R) = R^2$

So the inverse function will have
domain $[0, R^2]$

Let y be a real number
s.t. that $0 \leq y \leq R^2$

let

$$f(x_0) = x_0^2 = y, \quad x_0 \in [0, R^2]$$

$$\Rightarrow x_0^2 = y$$

$$x_0 = \pm \sqrt{y}$$

Since $-\sqrt{y} \notin [0, R^2]$

So $x_0 = \sqrt{y}$

So inverse of the given function

$$f(x) = y$$

$$f^{-1}y = g(y)$$

$$g(y) = \sqrt{y} \quad 0 \leq y \leq R^2$$

Example:-

Find inverse

$$f(x) = 2x + 4 \quad 0 \leq x \leq 2$$

Sol

Domain of f $[0, 2]$

So,

at $x = 0$ in $f(x) = 2x + 4$

$$f(0) = 4$$

at $x = 2$

$$f(2) = 2(2) + 4 = 8$$

$$\text{So, } y \in [4, 8]$$

let

$$f(x) = y$$

$$2x_0 + 4 = y$$

$$2x_0 = y - 4$$

$$x_0 = \frac{y - 4}{2}$$

So,

inverse of the given function

$$f(x) = 2x + 4$$

is

$$f^{-1}(y) = \frac{y - 4}{2}$$

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Chapter no 3 has been completed...
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Professor Chill...

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Remember in your precious prayers