

Announcements

- 1) Scholarships — application deadline is tomorrow
(Dept. Website)
- 2) New HW on (Tools,
due Thursday

Chapter 4

Continuity

Not all functions are

nice! How bad

can the set of

discontinuities of

a function be?

Can the discontinuities

be "arbitrary"?

Section 4.2

Limits for functions

You've seen this before but...
now we can define functions
on odd subsets of the real
numbers - like the Cantor set!

Definition: (limit)

Recall: If $S \subseteq \mathbb{R}$, then if

$x \in S$, either $x \in S'$ or
 x is an isolated point of S
(but not both).

If $x \in S'$, then if $f: S \cup S' \rightarrow \mathbb{R}$,

we say f has a limit at x if

$\exists L \in \mathbb{R}$ such that $\forall \varepsilon > 0, \exists \delta > 0$

such that

when

$$|f(y) - L| < \varepsilon$$

$$0 < |x - y| < \delta$$

Remember! $x = y$ is unimportant

for the limit -

we just care about

what happens **close**

to x .

Example : (x , piecewise)

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

Then what should be

the limit of f at $x=0$?

$$L = 0.$$

If we think $L=0$, then
we have to show

$$\forall \varepsilon > 0, \exists \delta > 0$$

such that

$$|f(x)| < \varepsilon \text{ when}$$

$$0 < |x - 0| < \delta \quad (0 < |x| < \delta).$$

$\underbrace{|x - 0|}_{= |x|}$

when $x \neq 0$, $f(x) = x$.

So We want, for every $\epsilon > 0$, a $\delta > 0$ such that

$|x| < \epsilon$ when

$0 < |x| < \delta$.

$$\delta = \epsilon$$

Proposition: (sequential)

Let $S \subseteq \mathbb{R}$ and let $f: \overline{S} \rightarrow \mathbb{R}$.

Then if $x \in S'$, the limit

of f at x is equal to L

if and only if for every

sequence $(x_n)_{n \in \mathbb{N}} \subseteq S$,

$x_n \neq x$ for all $n \in \mathbb{N}$,

$\lim_{n \rightarrow \infty} f(x_n) = L$ whenever

$n \rightarrow \infty$

$x_n \rightarrow x$.

Proof: \Rightarrow Suppose the limit
 of f at x is equal
 to L . Let $(x_n)_{n \in \mathbb{N}}$
 be any sequence in S ,
 $\lim_{n \rightarrow \infty} x_n = x$, $x_n \neq x$
 $\forall n \in \mathbb{N}$.

Show: $\lim_{n \rightarrow \infty} f(x_n) = L$. So $\forall \varepsilon > 0$,

$\exists N \in \mathbb{N}$ with

 $|f(x_n) - L| < \varepsilon$
 for all $n \geq N$.

But $\exists \delta > 0$ such that

$$|f(y) - L| < \varepsilon \text{ whenever}$$

$$|y - x| < \delta.$$

Then since $\lim_{n \rightarrow \infty} x_n = x$,

choose $N \in \mathbb{N}$ so that

$$|x_n - x| < \delta \text{ for all } n \geq N.$$

Automatically, we have

$$|f(x_n) - L| < \varepsilon.$$

\Leftarrow Suppose for all sequences
 $(x_n)_{n \in \mathbb{N}} \subseteq S$, $x_n \neq x$,

$\lim_{n \rightarrow \infty} x_n = x$, then

$\lim_{n \rightarrow \infty} f(x_n) = L$,

By contradiction suppose

the limit of f at x is
not L .

This means $\nexists \epsilon > 0$ such
that "no $\delta > 0$ works".

$\exists_0 \forall \delta > 0, \exists y$

with $0 < |x - y| < \delta$, but

$$|f(y) - L| \geq \varepsilon.$$

Fix this $\varepsilon > 0$. Choose

a sequence of points $(x_n)_{n \in \mathbb{N}}$

with $0 < |x - x_n| < \frac{1}{n}$ and

such that $|f(x_n) - L| \geq \varepsilon$

for all $n \in \mathbb{N}$.

Then $\lim_{n \rightarrow \infty} x_n = x$, $x_n \neq x$

for all $n \in \mathbb{N}$, so by

our assumption, $\exists N \in \mathbb{N}$

with $|f(x_n) - L| < \varepsilon$

for all $n \geq N$, contradiction

since we supposed $|f(x_n) - L| \geq \varepsilon$

$\forall n \in \mathbb{N}$.

Therefore, the limit of f at x

is L



Notation: If the limit of f
at x is equal
to L , write

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

Example 2 (Dirichlet)

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

Then $\lim_{y \rightarrow x} f(y)$ does not

exist for any $x \in \mathbb{R}$!

Density of rationals

and irrationals.

If $x \in \mathbb{R}$, choose $(x_n)_{n \in \mathbb{N}}$

with $x_n \in \mathbb{Q}$, $x_n \neq x$,

$\lim_{n \rightarrow \infty} x_n = x$. Then choose

$(y_n)_{n \in \mathbb{N}}$, $y_n \notin \mathbb{Q}$, $y_n \neq x$,

$\lim_{n \rightarrow \infty} y_n = x$.

Then $f(x_n) = 1 \quad \forall n \in \mathbb{N}$

and $f(y_n) = 0 \quad \forall n \in \mathbb{N}$

So the sequential property will
not hold for any choice of L !