

## 5. Limits & Continuity

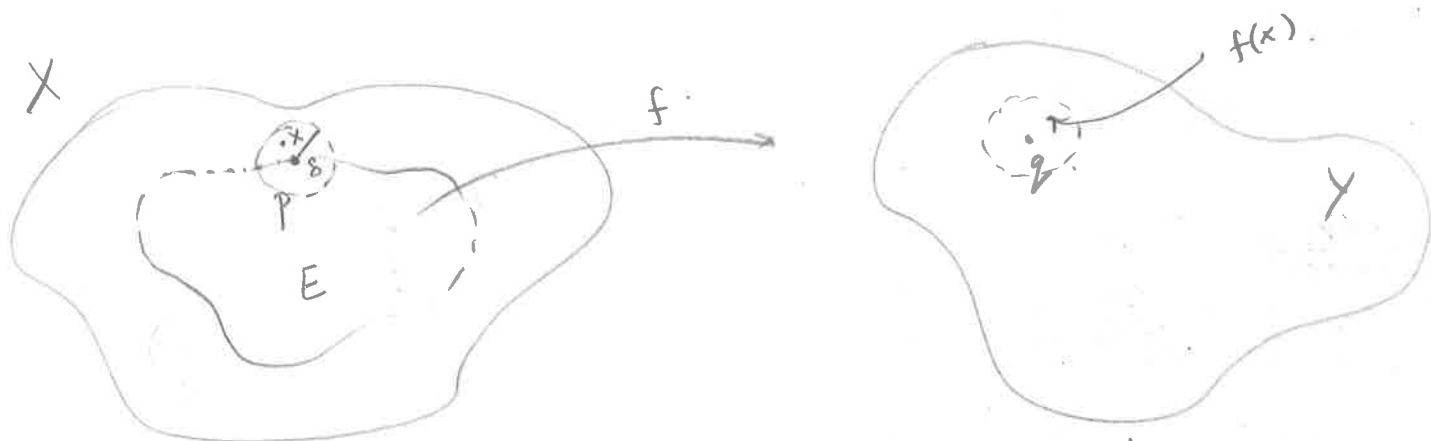
### Limits

Def<sup>n</sup> Let  $(X, d_x)$  and  $(Y, d_y)$  be metric spaces. Let  $E \subset X$  and  $f: E \rightarrow Y$  a function. For  $p \in X$  a l.p of  $E$ , we say  $f(x) \rightarrow q$  as  $x \rightarrow p$  or denote

$$\lim_{x \rightarrow p} f(x) = q.$$

if  $\forall \epsilon > 0, \exists \delta = \delta(\epsilon)$  s.t.

$$d_x(p, x) < \delta \implies d_y(f(x), q) < \epsilon.$$



Rk:  $f(x)$  need not be defined at  $x=p$ . Moreover, even if  $p \in E$ , we might not have that  $f(p)$  equals  $\lim_{x \rightarrow p} f(x)$ .

Example: i) Consider  $f: \mathbb{R} \rightarrow \mathbb{R}$  defined by

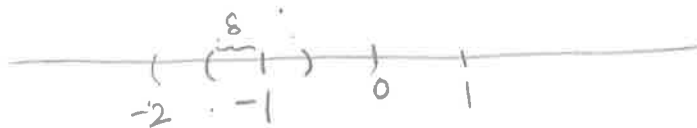
$$f(x) = x^2.$$

Claim:  $\lim_{x \rightarrow -1} f(x) = 1$ .

Pf: Given  $\epsilon > 0$ .

Aim:  $\exists \delta > 0$  s.t.  $|x+1| < \delta \Rightarrow |x^2-1| < \epsilon$ .

$$|x^2-1| = |x-1||x+1|$$



Note that if  $\delta < 1$ . Then  $|x+1| < \delta \Rightarrow |x-1| < 3$ .

$$\Rightarrow |x^2-1| < 3|x+1| < 3\delta$$

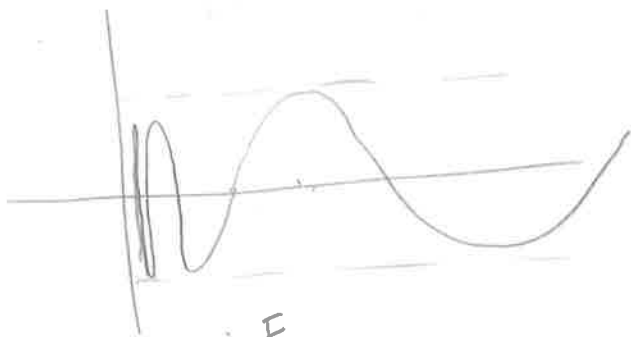
We want this to be smaller than  $\epsilon$ , so pick

$$\delta = \min\left(\frac{\epsilon}{3}, 1\right)$$

More generally, one can show  $\lim_{x \rightarrow p} x^2 = p^2$ .

2) Consider  $f: (0, \infty) \rightarrow \mathbb{R}$ ,  $f(x) = \sin(1/x)$ .

Then  $\lim_{x \rightarrow 0} f(x)$  does not exist.



Thm 5.1 1)  $\lim_{x \rightarrow p} f(x) = q \iff \forall \{p_n\}_{n \in \mathbb{N}}, p_n \neq p \forall n, p_n \rightarrow p$  s.t.

$$\lim_{n \rightarrow \infty} f(p_n) = q$$

2) limits, if they exist, are unique.

Pf  $\implies$  let  $\varepsilon > 0$ ,  $\exists \delta$  s.t

$$d_x(x, p) < \delta \implies d_y(f(x), q) < \varepsilon.$$

If  $P_n \rightarrow p$ , then  $\exists N$  s.t  $\forall n > N$

$$d_x(p_n, p) < \delta$$

$$\implies d_y(f(p_n), q) < \varepsilon.$$

So  $\forall \varepsilon > 0$ ,  $\exists N$  s.t  $\forall n > N$ ,  $d_y(f(p_n), q) < \varepsilon$ .

$$\implies f(p_n) \rightarrow q.$$

$\Leftarrow$  Proceed by contradiction. Sps.  $\lim_{x \rightarrow p} f(x) \neq q$ .

Then  $\exists \varepsilon > 0$  s.t  $\forall \delta$ ,  $\exists$  a point  $x_\delta \in B_\delta^x(p) \cap E$

$$\text{s.t } d_y(f(x_\delta), q) > \varepsilon.$$

Take  $\delta = 1/n$ . Since  $p$  is a l.p.,  $\exists p_n \in B_{1/n}(p) \cap E$

$$p_n \neq p. \text{ Then } d_y(f(p_n), q) > \varepsilon.$$

So  $\{p_n\}$  is a seq in  $E$  s.t  $\lim_{n \rightarrow \infty} f(p_n) \neq q$ .

which is a contradiction.

(2) Follows from (1) & similar property that we proved for sequences.

Thm 5.2 let  $E \subset X$  and  $p$  a l.p.

1) If  $f, g: E \rightarrow \mathbb{C}$  s.t

$$\lim_{x \rightarrow p} f(x) = A, \quad \lim_{x \rightarrow p} g(x) = B.$$

Then

$$(a) \lim_{x \rightarrow p} (f + g)(x) = A + B.$$

$$(b) \lim_{x \rightarrow p} (f \cdot g)(x) = AB.$$

$$(c) \lim_{x \rightarrow p} \left( \frac{f}{g} \right)(x) = \frac{A}{B}, \text{ if } B \neq 0.$$

2) If  $\vec{F}, \vec{G}: E \rightarrow \mathbb{R}^k$  with  $\vec{F} = (F_1, \dots, F_k)$ ,  $\vec{G} = (G_1, \dots, G_k)$

Then (a) holds. Moreover we have

$$(b') \lim_{x \rightarrow p} (\vec{F} \cdot \vec{G})(x) = \vec{A} \cdot \vec{B}.$$

Rk:  $(f + g)(x) := f(x) + g(x)$

$$(\vec{F} \cdot \vec{G})(x) := \sum_{f=1}^k F_f(x) G_f(x).$$

## Continuous functions

Def<sup>n</sup>:  $(X, d_x), (Y, d_y)$  metric spaces,  $E \subset X$  and  $f: E \rightarrow Y$

We say  $f$  is continuous at  $p \in E$  if  $\forall \epsilon > 0, \exists \delta$

$$\text{s.t. } d_x(x, p) < \delta \implies d_y(f(x), f(p)) < \epsilon.$$

We say  $f$  is cont on  $E$  if it is cont. at all  $p \in E$ .

Th<sup>m</sup> 5.3 If  $p$  is a l.p. of  $E$ , then  $f$  is cont. at  $p$

$$\iff \lim_{x \rightarrow p} f(x) = f(p).$$

A function not cont. at  $p$  is called discontinuous at  $p$ .

Rk 1) If  $E \subset \mathbb{R}^k$ , an equivalent definition of cont.

at  $\vec{p} \in E$  is:  $\forall \varepsilon > 0, \exists \delta$  s.t

$$|\vec{h}| < \delta \implies |f(\vec{p} + \vec{h}) - f(\vec{p})| < \varepsilon.$$

2) If  $p \in E$  is an isolated point,  $f$  is automatically cont.

Thm 5.4: Let  $E \subset X$ .

1) If  $f, g: E \rightarrow \mathbb{C}$  are cont. at  $p$ , then so are  $f \pm g$  &  $fg$ . If  $g(p) \neq 0$ ,  $f/g$  is also cont. at  $p$ .

2)  $\vec{F}, \vec{G}: E \rightarrow \mathbb{R}^k$ ,  $\vec{F} = (F_1, \dots, F_k)$ ,  $\vec{G} = (G_1, \dots, G_k)$ .

(a)  $\vec{F}$  cont at  $p \iff F_j$  cont at  $p \forall j$ .

(b)  $\vec{F}, \vec{G}$  cont at  $p \implies \vec{F} \pm \vec{G}$  &  $\vec{F} \cdot \vec{G}$  cont at  $p$ .

Examples: 1) Absolute value Consider

$$\begin{aligned} 1.1: \mathbb{R}^k &\rightarrow \mathbb{R} \\ \vec{x} &\rightarrow |\vec{x}|. \end{aligned}$$

Claim:  $1.1$  is cont on  $\mathbb{R}^k$ .

Pf: Let  $\varepsilon > 0$ ,  $\vec{p} \in \mathbb{R}^k$   $\Delta$ -ing

$$|\vec{p} + \vec{h} - \vec{p}| \geq ||\vec{p} + \vec{h}| - |\vec{p}||$$

$$\implies ||\vec{p} + \vec{h}| - |\vec{p}|| \leq |\vec{h}|.$$

Choose  $\delta = \varepsilon$ .

$$|\vec{h}| < \delta \Rightarrow \left| |\vec{p} + \vec{h}| - |\vec{p}| \right| < |\vec{h}| < \delta = \varepsilon.$$

So  $|\cdot|$  is cont. More generally, we have

Th<sup>m</sup> 5-5: For any fixed  $p \in X$ , the function

$$f_p: X \rightarrow \mathbb{R}$$
$$x \rightarrow d(p, x).$$

is cont. on all of  $X$ .

2) Polynomials: The function  $f: \mathbb{R} \rightarrow \mathbb{R}$ .

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_0.$$

where  $a_k \in \mathbb{R}$  is cont.

Pf: By Th<sup>m</sup> 4-4, enough to show  $p_n(x) = x^n$  cont. at any  $a \in \mathbb{R}$ . Now

$$p_n(a) - p(a) = x^n - a^n = (x-a)(x^{n-1} + ax^{n-2} + \dots + a^{n-1})$$

Let  $\varepsilon > 0$ . If  $|x-a| < 1 \Rightarrow |x| < 1+|a|$ .

$$\Rightarrow |x^{n-1} + ax^{n-2} + \dots + a^{n-1}| < (n-1)(1+|a|)^{n-1}.$$

$$\Rightarrow |p_n(a) - p(a)| < |x-a|(n-1)(1+|a|)^{n-1}.$$

$$\text{If } \delta = \min \left( 1, \frac{\varepsilon}{(n-1)(1+|a|)^{n-1}} \right).$$

$$|x-a| < \delta \Rightarrow |p_n(a) - p(a)| < \varepsilon.$$

$\Rightarrow p_n(x)$  is cont at  $x=a$ .

• Creating New cont. functions from old

1) Restrictions

Thm 5.6 let  $f: X \rightarrow Y$  be cont. Then for any  $E \subset X$ .

$$f|_E: E \rightarrow Y, \quad f|_E(x) = f(x) \quad \forall x \in E.$$

is cont for the induced metric on  $E$ .

Pf: Let  $p \in E$ , and  $\epsilon > 0$ . Since  $f$  cont on  $X$ ,  $\exists \delta$  s.t  $\forall x \in X$ ,

$$d_X(x, p) < \delta \implies d_Y(f(x), f(p)) < \epsilon.$$

In particular  $\forall x \in E$  s.t  $d_X(x, p) < \delta$  we have

$$d_Y(f(x), f(p)) < \epsilon.$$

But since  $x, p \in E$ ,  $d_X(x, p) = d_E(x, p)$ . So  $\forall x \in E$

$$d_E(x, p) < \delta \implies d_Y(f|_E(x), f|_E(p)) = d_Y(f(x), f(p)) < \epsilon.$$

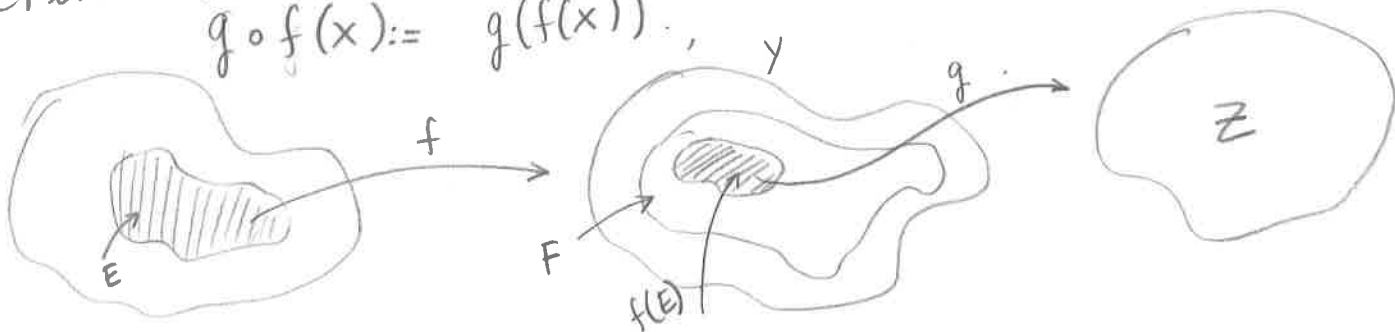
So  $f|_E$  is cont  $\forall p \in E$ .

2) Composition: let  $E \subset X$ ,  $F \subset Y$ .

Def<sup>n</sup>: If  $f: E \rightarrow Y$ ,  $g: F \rightarrow Z$  s.t  $\text{Range}(f) \subset F$ ,

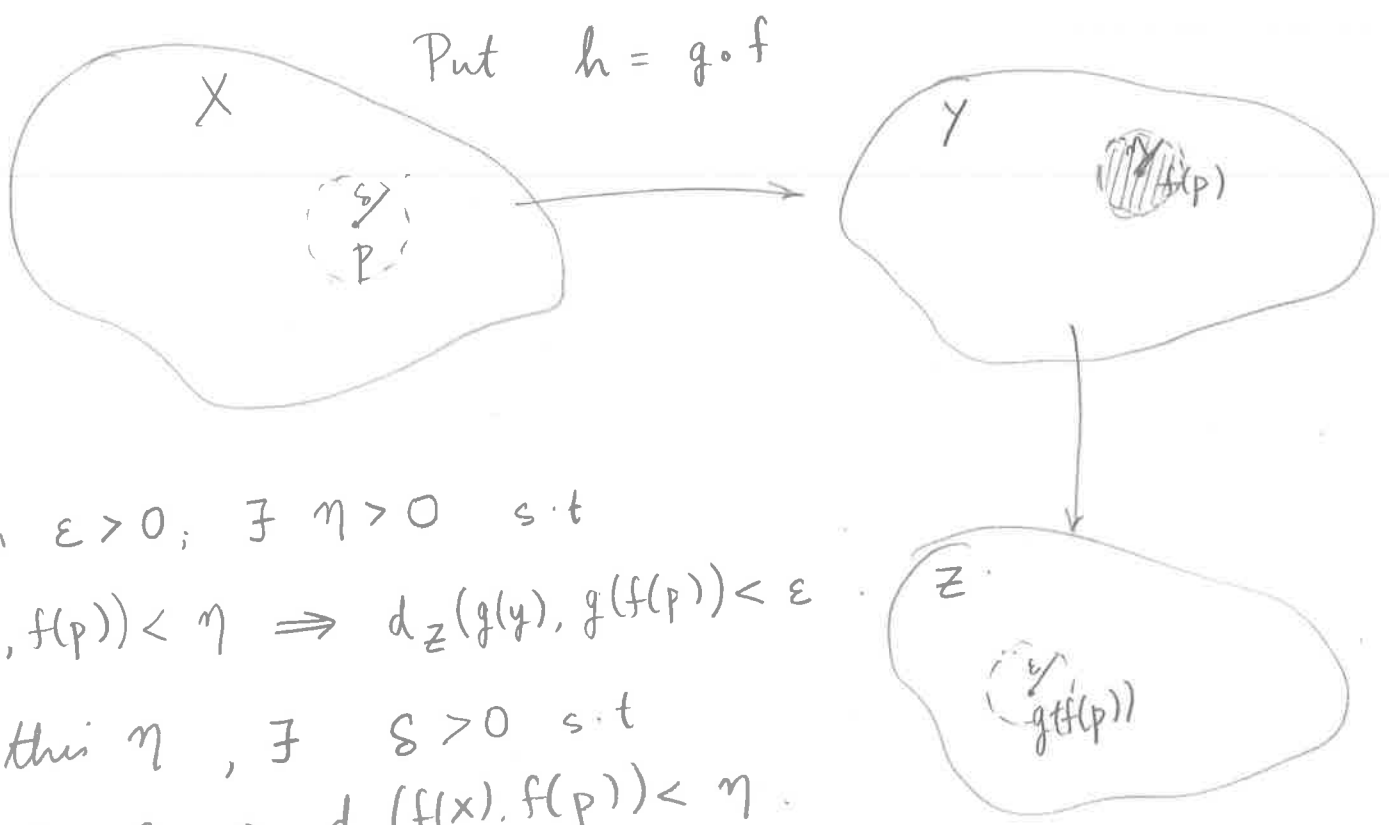
we define  $g \circ f: E \rightarrow Z$  by

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



Th<sup>m</sup> 5.7.9 If  $f, g$  as above. Sp.  $f$  is cont. at  $p \in E$  and  $g$  is cont. at  $f(p)$ , then  $g \circ f$  is cont. at  $p$ .

Pf:



Given  $\epsilon > 0$ ;  $\exists \eta > 0$  s.t

(\*)  $d_Y(y, f(p)) < \eta \Rightarrow d_Z(g(y), g(f(p))) < \epsilon$

For this  $\eta$ ,  $\exists \delta > 0$  s.t

(\*\*)  $d_X(x, p) < \delta \Rightarrow d_Y(f(x), f(p)) < \eta$

Put  $y = f(x)$  in (\*) we obtain

$$d_X(x, p) < \delta \stackrel{**}{\Rightarrow} d_Y(f(x), f(p)) < \eta \stackrel{*}{\Rightarrow} d_Z(g(f(x)), g(f(p))) < \epsilon$$

i.e  $d_X(x, p) < \delta \Rightarrow d_Z(h(x), h(p)) < \epsilon$

$\Rightarrow h$  is cont. at  $p$ .



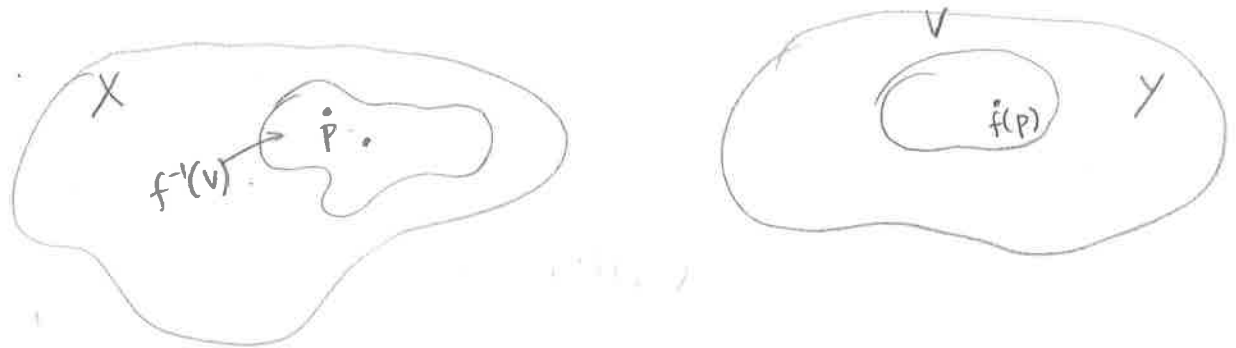
## Continuity and Open / Closed sets

Th<sup>m</sup> 5-8

1) A function  $f: X \rightarrow Y$  is cont. if and only if  
 $\forall$  open  $V \subset Y$ ,  $f^{-1}(V)$  is open in  $X$ .

2) A function  $f: X \rightarrow Y$  is cont. if and only if  $\forall$   
 closed sets  $E \subset Y$ ,  $f^{-1}(E)$  is also closed in  $X$ .

Pf 1)  $\Rightarrow$



Let  $V \subset Y$  open and  $p \in f^{-1}(V)$ . Then  $f(p) \in V$ .

$V$  open  $\Rightarrow \exists \epsilon > 0$  s.t.  $B_\epsilon(f(p)) \subset V$ .

Cont.  $\Rightarrow \exists \delta > 0$  s.t.  $\forall x \in B_\delta(p)$ ,  $f(x) \in B_\epsilon(f(p)) \subset V$ .

$\Rightarrow B_\delta(p) \subseteq f^{-1}(V)$ .

$\Rightarrow f^{-1}(V)$  is open.

$\Leftarrow$  Given  $\epsilon > 0$  and  $p \in X$ ,  $B_\epsilon(f(p))$  is open in  $Y$ .

So  $f^{-1}(B_\epsilon(f(p)))$  is open in  $X$ .

Now  $p \in f^{-1}(B_\epsilon(f(p)))$  (since  $f(p) \in B_\epsilon(f(p))$ ).

So  $\exists \delta$  s.t.  $B_\delta(p) \subseteq f^{-1}(B_\epsilon(f(p)))$ .

i.e. if  $x \in B_\delta(p)$  ( $\Leftrightarrow d_X(x, p) < \delta$ ).

then  $f(x) \in B_\epsilon(f(p))$ .

that is

$$d_x(x, p) < \delta \implies d_y(f(p), f(x)) < \varepsilon$$

$\implies f$  is cont. at  $p \in X$ .

2) Follows from 1) & the observation

$$f^{-1}(E^c) = [f^{-1}(E)]^c.$$

Rk: Image of an open set need not be open.

For eg. consider the constant function

$$f(x) = c.$$

on  $\mathbb{R}$ .

### Continuity & Compactness

Th<sup>m</sup> 5.9 Sp  $f: X \rightarrow Y$  is cont. Then for any compact set  $K \subset X$ ,  $f(K)$  is compact in  $Y$ .

Pf: let  $\{V_\alpha\}_{\alpha \in I}$  be a cover for  $f(K)$ .

$$f(K) \subseteq \bigcup_{\alpha \in I} V_\alpha$$

Then 
$$K \subseteq \bigcup_{\alpha \in I} f^{-1}(V_\alpha)$$

So  $\{f^{-1}(V_\alpha)\}$  is an open cover of  $K$ . Open since

$f$  is cont. and so  $f^{-1}(V_\alpha)$  is open  $\forall \alpha \in I$ .

$K$  compact  $\implies \exists \alpha_1, \dots, \alpha_n$  s.t

$$K \subseteq \bigcup_{k=1}^n f^{-1}(V_{\alpha_k}).$$

$$\Rightarrow f(K) \subset \bigcup_{k=1}^n f(f^{-1}(V_{\alpha_k}))$$

But  $f(f^{-1}(V_{\alpha_k})) \subset V_{\alpha_k}$  (note that  $V_{\alpha_k}$  in general could be larger).

$$\Rightarrow K \subset \bigcup_{k=1}^n V_{\alpha_k}$$

So given open cover, we have extracted a finite sub-cover.

An important consequence is that a continuous real valued function attains its max and min.

Def<sup>n</sup>: A function  $\vec{f}: X \rightarrow \mathbb{R}^k$  is said to be bounded

$$\text{if } \exists M > 0 \text{ s.t. } \|\vec{f}(x)\| \leq M$$

$$\forall x \in X$$

Th<sup>m</sup> 5.10 (Extremum value) let  $X$  be compact.

1) If  $f: X \rightarrow \mathbb{R}$  is cont, then  $f$  is bdd. Moreover if

$$M = \sup_{x \in X} f(x), \quad m = \inf_{x \in X} f(x)$$

Then  $\exists p, q \in X$  s.t.  $f(p) = M, f(q) = m$

2) If  $f: X \rightarrow \mathbb{R}^k$  is cont,  $f$  is bdd. Moreover  $\exists$

$$p \in X \text{ s.t. } \|f(p)\| = \sup_{x \in X} \|f(x)\|$$

Pf: 1)  $f(X)$  is compact and so is closed & bounded. So

$$M = \sup_{x \in X} f(x), \quad m = \inf_{x \in X} f(x)$$

exist. Moreover  $M, m$  will be limit points of  $f(X)$ . Since  $f(X)$  is closed,  $M, m \in f(X)$ .

So  $\exists p, q \in X$  s.t.  $M = f(p), m = f(q)$ .

Note: We used the fact for any set  $A \subset \mathbb{R}$ ,  $\sup A$  &  $\inf A$  are l.p of  $A$ .

2) Apply 1) to the composition  $h(x) = |f(x)|$ .

Def<sup>n</sup>: We call  $M, m$  above the maximum and minimum values of  $f$  on  $X$ . We call  $p$  and  $q$  the maxima and minima resp. (or simply max or min).

Example:  $f: \mathbb{R} \rightarrow \mathbb{R}$

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

Clearly  $f$  cont. &  $0 < f \leq 1$ . There is no minima of  $f$  on  $\mathbb{R}$ , since  $f$  can be made as close to 0 as we want, but  $f(p) \neq 0 \forall p \in \mathbb{R}$ .

On the other hand

$$f|_{[0,1]} : [0,1] \rightarrow \mathbb{R}, \quad f(x) = \frac{1}{1+x^2}$$

has a minima, namely  $q=1$ .

Similarly it won't have a minima on  $(0,1)$ .

### • Uniform Continuity

Def<sup>n</sup>  $f: X \rightarrow Y$  is said to be uniformly cont

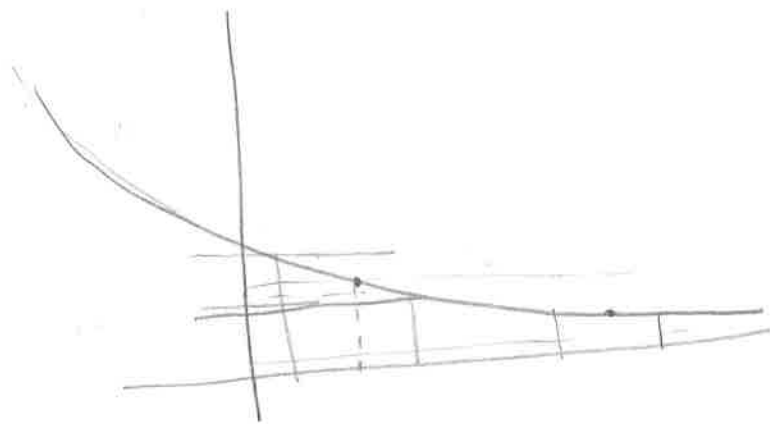
if  $\forall \varepsilon > 0, \exists \delta = \delta(\varepsilon)$  s.t.  $\forall p \in X$

$$d_X(x, p) < \delta \implies d_Y(f(p), f(x)) < \varepsilon$$

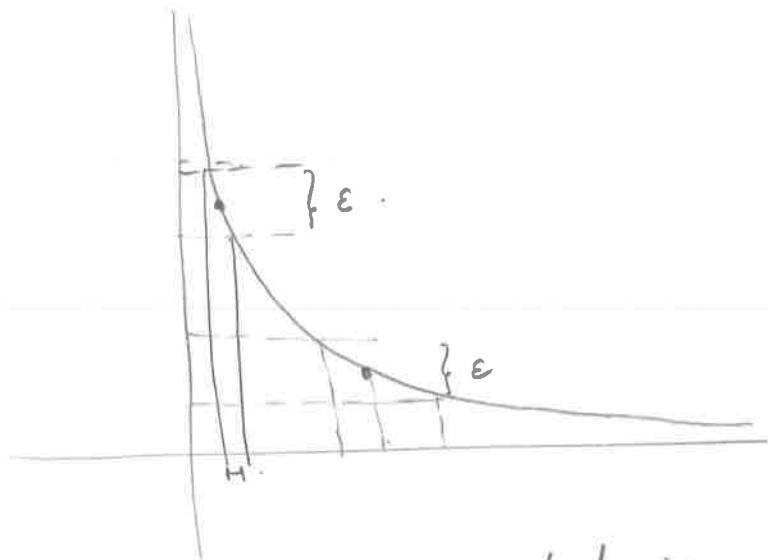
Note  $\delta$  is independent of  $p \in X$ .

Example: 1) Linear functions,  $f(x) = ax + b$  are uniformly continuous.

2)  $f(x) = e^{-x}$  on  $(0, \infty)$  is uniformly



3)  $f(x) = 1/x$  on  $(0, \infty)$



Here a much bigger  $\delta$  is needed if  $x$  close to 0.

Th<sup>m</sup> 5.11 Sps.  $f: X \rightarrow Y$  is cont. If  $X$  is compact, then  $f$  is uniformly cont.

Pf: Given  $\epsilon > 0$ ,  $f$  cont.  $\Rightarrow \forall p \in X, \exists \delta_p$  s.t

$$(*) \quad d_X(x, p) < \delta_p \Rightarrow d_Y(f(x), f(p)) < \epsilon/2$$

Now  $X \subset \bigcup_{p \in X} B_{\delta_p/2}(p)$ .

$X$  compact  $\Rightarrow \exists p_1, \dots, p_N$  s.t  $X \subset \bigcup_{n=1}^N B_{\delta_n/2}(p_n)$ .

let  $\delta = \frac{1}{2} \min(\delta_{p_1}, \dots, \delta_{p_N})$ .

Claim:  $\forall p \in X, d_X(x, p) < \delta \Rightarrow d_Y(f(x), f(p)) < \epsilon$ .

Pf:  $p \in X \Rightarrow p \in B_{\delta_{p_n}/2}(p_n)$  for some  $p_n$ .

$\Rightarrow d_Y(f(p), f(p_n)) < \epsilon/2$  by  $(*)$ .

Moreover, since  $d_x(x, p) < \delta \Rightarrow d_x(x, p_n) < \delta_{p_n}/2$

$$\Rightarrow d_x(x, p_n) < d(x, p) + d(p, p_n) < \delta_{p_n}/2 + \delta_{p_n}/2 = \delta_{p_n}$$

$$\stackrel{(*)}{\Rightarrow} d_y(f(x), f(p_n)) < \epsilon/2$$

$$\Rightarrow d_y(f(p), f(x)) < d(f(p), f(p_n)) + d(f(p_n), f(x)) < \epsilon$$

Done!

### Continuity and Connectedness

Thm 5.12 If  $f: X \rightarrow Y$  cont. &  $E \subset X$  is connected, then  $f(E)$  is connected subset of  $Y$ .

Pf: Sps not. Then we can find separated sets  $A, B$  s.t.

$$1) f(E) = A \cup B$$

$$2) A \cap \bar{B} = B \cap \bar{A} = \emptyset, A, B \neq \emptyset$$

$$\text{let } G = E \cap f^{-1}(A), H = E \cap f^{-1}(B)$$

$$\text{Clearly } E = G \cup H \text{ \& } G, H \neq \emptyset$$

$$A \subset \bar{A} \Rightarrow G \subset f^{-1}(\bar{A}). \bar{A} \text{ closed \& } f \text{ cont}$$

$$\Rightarrow \bar{G} \subset f^{-1}(\bar{A}) \Rightarrow f(\bar{G}) \subset \bar{A}$$

$$\text{Also } f(H) = B, \bar{A} \cap B = \emptyset \Rightarrow \bar{G} \cap H = \emptyset$$

$$\text{Similarly can show } G \cap \bar{H} = \emptyset. \text{ So } E = G \cup H$$

where  $G$  &  $H$  are separated  $\Rightarrow E$  is disconnected

Contradiction!

Cor 5.13 (Intermediate value theorem) Let  $f: [a, b] \rightarrow \mathbb{R}$  cont. Then for any  $c$  s.t.  $f(a) \leq c \leq f(b)$ ,  $\exists x \in [a, b]$  s.t.  $f(x) = c$ .

Pf:  $f([a, b])$  is connected in  $\mathbb{R}$ . We showed earlier that  $I \subseteq \mathbb{R}$  is connected in  $\mathbb{R}$  if and only if it has the property that  $p < c < q, p, q \in I \Rightarrow c \in I$ . Done!

Example: Any cubic

$$p(x) = x^3 + ax + b = 0$$

has at least one real root. Since if  $x \rightarrow -\infty$  then  $p(x)$  becomes -ve. So it is -ve at some -ve  $x$ . For instance if  $a > 1, b > 1$ , take  $x = -a - b$ . On the other hand as  $x \rightarrow +\infty$

$p(x)$  becomes +ve. So there is a  $q_2$  s.t.  $p(q_2) > 0$

i.e.  $p(q_1) < 0 < p(q_2)$ .

$\Rightarrow \exists q \in (q_1, q_2)$  s.t.  $p(q) = 0$ .

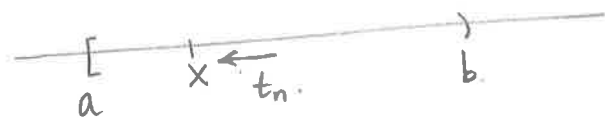


## • One Sided limits, Discontinuities

Def<sup>n</sup>: let  $f: (a, b) \rightarrow Y$  For  $x \in [a, b)$ , we write

$$f(x+) = q,$$

and say  $f$  has right side limit  $q$  if  $f(t_n) \rightarrow q$  as  $n \rightarrow \infty$  for any sequence  $\{t_n\}$  in  $(x, b)$ ,  $t_n \rightarrow x$



We can similarly define  $f(x-)$ .

Clearly,  $\lim_{t \rightarrow x} f(x)$  exists  $\iff f(x+) = f(x-)$ .

Def<sup>n</sup>: let  $f: (a, b) \rightarrow Y$ . We say  $f$  has discont. of first kind at  $p \in (a, b)$  if  $f(p+)$ ,  $f(p-)$  exist but  $f$  is discont. at  $p$ .

Else we say  $f$  has discont. of second kind.

Rk:  $f$  can have discont. of first kind at  $p$  if any of the foll 2 hold

1)  $f(p+) \neq f(p-)$

2)  $f(p+) = f(p-) \neq f(p)$ .

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

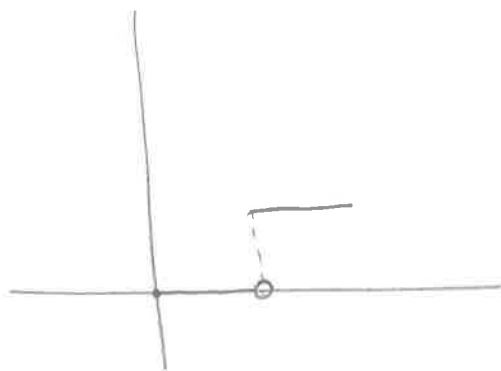
Neither  $f(p+)$  nor  $f(p-)$  exists for any  $p$ .

So discont. of second kind

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

$f$  is cont. at 0 (Why?) but has discont. of second kind at every <sup>other</sup> point.

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



Clearly  $f$  is cont on  $(0, 1)$  &  $(1, 2)$ .

$f(1+)$  &  $f(1-)$  exist. In fact

$$f(1+) = 1, \quad f(1-) = 0.$$

So  $f(l^+) \neq f(l^-)$  and  $f$  has discont of first kind at  $l$ .

Def<sup>n</sup> (Monotonic function) let  $f: (a, b) \rightarrow \mathbb{R}$ .

1)  $f$  is called increasing if

$$s < t \Rightarrow f(s) < f(t).$$

2)  $f$  is called decreasing if

$$s < t \Rightarrow f(s) > f(t).$$

$f$  is called monotonic if it is increasing or decreasing.

Th<sup>m</sup> 5.14A monotonic function has no discont. of second type. That is,  $\forall p \in (a, b)$ ,  $f: (a, b) \rightarrow \mathbb{R}$ ,  $f(p^+)$  &  $f(p^-)$  always exist.

If  $f$  is increasing, then  $f(p^-) \leq f(p^+)$

If  $f$  is decreasing, then  $f(p^-) \geq f(p^+)$ .

Pf: Sp<sup>s</sup>  $f$  is increasing (the other case is similar)

For  $p \in (a, b)$ , let

$$A = \sup_{t \in (a, p)} f(t), \quad B = \inf_{t \in (p, b)} f(t).$$

Since  $f$  is increasing,  $A \leq f(p) \leq B$ .

Claim:  $f(p^-) = A$ ,  $f(p^+) = B$ .

Given any  $t_n \rightarrow p$ ,  $\{t_n\}$  in  $(a, p)$ . Clearly  $f(t_n) < A$

Given  $\epsilon > 0$ ,  $\exists \delta$  s.t.

$$A - \epsilon < f(p - \delta) < A$$

Some  $t_n \rightarrow p$ ,  $\exists N$  s.t.  $\forall n > N$

$$t_n > p - \delta$$

Increasing  $\Rightarrow f(t_n) > f(p - \delta) > A - \epsilon$

$$\Rightarrow A - \epsilon \leq f(t_n) \leq A \quad \forall n > N$$

$$\Rightarrow |f(t_n) - A| < \epsilon \quad \forall n > N$$

$$\Rightarrow f(t_n) \rightarrow A \quad \text{Done!}$$

### Infinite limits & limits at infinity

Def<sup>n</sup> For  $f: (a, \infty) \rightarrow \mathbb{Y}$ , we say

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

if  $\forall \epsilon > 0$ ,  $\exists M$  s.t.

$$x > M \Rightarrow |f(x) - L| < \epsilon$$

Def<sup>n</sup>: For  $f: (a, b) \rightarrow \mathbb{R}$ , we say

$$\lim_{t \rightarrow p} f(t) = \infty$$

if  $\forall M$ ,  $\exists \delta$  s.t.

$$|t - p| < \delta \Rightarrow f(t) > M$$