

CONTINUITY AND DIFFERENTIABILITY

(B.Sc.-II, Paper-III)

Group- A

(Real Analysis)

*Topic: - Continuity of a function of one variable,
Types of Discontinuity,
Properties of Continuous function,
Differentiability,*

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Continuity \rightarrow

Definition \rightarrow (Continuous Function at a point)

Suppose $f: D(f) \rightarrow \mathbb{R}$, and $x_0 \in D(f)$.

Then f is continuous at x_0 if $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

Remark:- (i) The function f is said to be continuous on interval I if f is continuous at every $a \in I$.

(ii) f is continuous at $a \in I$ if and only if for every $\epsilon > 0$, $\exists \delta > 0$ s.t.

$$|f(x) - f(a)| < \epsilon \text{ whenever } x \in I, |x - a| < \delta.$$

THEOREM (Sequential Criterion for Continuity of f at x_0)

Let $f: D \subseteq \mathbb{R} \rightarrow \mathbb{R}$. Then f is continuous at $x_0 \in D$ if and only if every sequence (x_n) in D s.t. $\lim_{n \rightarrow \infty} x_n = x_0$ we

$$\text{have } \lim_{n \rightarrow \infty} f(x_n) = f(x_0)$$

Proof \rightarrow (i) Let us first suppose that f is continuous at x_0 and let (x_n) be a sequence in D s.t. $\lim_{n \rightarrow \infty} x_n = x_0$

\therefore For given $\epsilon > 0$.

\therefore f is continuous at x_0 , $\exists \delta > 0$ s.t.

$$|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon \quad \text{--- (1)}$$

$\therefore \lim_{n \rightarrow \infty} x_n = x_0$, Therefore \exists a positive integer

N s.t.

$$|x_n - x_0| < \delta, \quad \forall n \geq N. \quad \text{--- (2)}$$

putting $x = x_n$ in (1), we have

$$|x_n - x_0| < \delta \Rightarrow |f(x_n) - f(x_0)| < \epsilon \quad \text{--- (3)}$$

From (2) & (3), we have

$$|f(x_n) - f(x_0)| < \epsilon, \quad \forall n \geq N.$$

$$\text{i.e.; } \lim_{n \rightarrow \infty} f(x_n) = f(x_0). \quad \text{proved.}$$

(\Leftarrow) Suppose that for every sequence (x_n) in D s.t. $\lim_{n \rightarrow \infty} x_n = x_0$ then $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$

Let us now suppose that f is not continuous at x_0 .

We shall show that \exists a sequence

(x_n) such that $\lim_{n \rightarrow \infty} x_n = x_0$, but $\lim_{n \rightarrow \infty} f(x_n) \neq f(x_0)$.

$\therefore f$ is not continuous at x_0 , then \exists an $\epsilon > 0$ s.t. for every $\delta > 0$, \exists an $x \in D$ s.t.

$$|x - x_0| < \delta \quad \& \quad |f(x) - f(x_0)| \geq \epsilon.$$

By taking $\delta = \frac{1}{n}$, we find for each each positive integer n , \exists an $x_n \in D$ s.t.

$$|x_n - x_0| < \frac{1}{n} \quad \& \quad |f(x_n) - f(x_0)| \geq \epsilon$$

Then $\lim_{n \rightarrow \infty} x_n = x_0$ but $\lim_{n \rightarrow \infty} f(x_n) \neq f(x_0)$ #

Example: \rightarrow A function $f(x)$ is defined as follows:

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

$$= 0 \quad \text{for } x = 0$$

Show that $f(x)$ is continuous at $x=0$.

Proof: \rightarrow Let $\epsilon > 0$ be given.

Choose $\delta := \epsilon$. Then if $0 < |x-0| < \delta$
i.e; if $0 < |x| < \delta$.

We have

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

$$= |x| |\sin \frac{1}{x}|$$

$$\leq |x| \quad (\because |\sin \frac{1}{x}| \leq 1)$$

$$< \delta := \epsilon$$

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

Therefore, $f(x)$ is continuous at $x=0$.

Example ② :- A function $f(x) = x^n$ defined over \mathbb{R} is continuous for every $c \in \mathbb{R}$ (where n is a positive integer) for

$$\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} x^n = c^n = f(c)$$

$\therefore f(x)$ is continuous $\forall c \in \mathbb{R}$.

proved.

Example ③ The function $f(x) = ax^n$ (where a is in \mathbb{R}) is continuous for every c in \mathbb{R} (where n is positive integer) for

$$\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} ax^n = ac^n = f(c)$$

Example ④ Every polynomial over \mathbb{R} is continuous at every point c in \mathbb{R} .

solution: \rightarrow Let $P(x) = ax^n + \dots + a_1x + a_0$ be a polynomial (where $a_0, \dots, a_n \in \mathbb{R}$) over \mathbb{R} .

Then

$$\lim_{x \rightarrow c} P(x) = \lim_{x \rightarrow c} (ax^n + \dots + a_1x + a_0)$$

$$= ac^n + \dots + a_1c + a_0$$

$$= P(c)$$

Continuity: \rightarrow

Example ① Prove that the Dirichlet's function f defined on \mathbb{R} by

$$f(x) = \begin{cases} 1, & \text{when } x \text{ is irrational} \\ -1, & \text{when } x \text{ is rational.} \end{cases}$$

is discontinuous at every point.

Solution: \rightarrow

First, let c be a rational number.

For each positive integer n , let x_n be an irrational number s.t.
 $|x_n - c| < \frac{1}{n}$, then $(x_n) \rightarrow c$.

But $f(x_n) = -1$ for all n , so that

$$\lim_{n \rightarrow \infty} f(x_n) = -1 \neq f(c) = 1.$$

Hence f is discontinuous at c .

Next, let i be an irrational number.

For each positive integer n , let us choose a rational number y_n s.t.
 $|y_n - i| < \frac{1}{n}$ Then $(y_n) \rightarrow i$

But $f(y_n) = 1 \forall n$

$$\text{so, that } \lim_{n \rightarrow \infty} f(y_n) = 1 \neq f(i) = -1$$

Hence f is discontinuous at i ,

Hence f is discontinuous at every point $x \in \mathbb{R}$.

Example: \rightarrow Let f be defined on $[-1, 1]$ by setting

$$f(x) = \begin{cases} x, & \text{if } x \text{ is irrational} \\ 0, & \text{if } x \text{ is rational} \end{cases}$$

Show that f is continuous only at $x=0$.

Solution: \rightarrow Let c be any point of $[-1, 1]$.

For each positive integer n , choose a rational number x_n and an irrational number y_n , both in $[-1, 1]$ s.t.

$$|x_n - c| < \frac{1}{n}, \quad |y_n - c| < \frac{1}{n}$$

Then

$$\lim_{n \rightarrow \infty} x_n = c = \lim_{n \rightarrow \infty} y_n$$

If f is continuous at c , we must have

$$\lim_{n \rightarrow \infty} f(x_n) = f(c) = \lim_{n \rightarrow \infty} f(y_n)$$

Now, $f(x_n) = 0 \quad \forall n$

and $f(y_n) = y_n \quad \forall n$.

Hence we must have

$$0 = f(c) = \lim_{n \rightarrow \infty} y_n$$

i.e; $0 = f(c) = c$

$$\Rightarrow c = 0$$

Thus 0 is the only possible point of continuity. We shall now show that f is actually continuous at 0 .

Given $\epsilon > 0$, take $\delta = \frac{\epsilon}{2}$. Then

$|x| < \delta \Rightarrow |f(x) - f(0)| = 0$, if x is rational.

and $|x| < \delta \Rightarrow |f(x) - f(0)| = |x| < \delta < \epsilon$, if x is irrational.

Thus $|x| < \delta \Rightarrow |f(x) - f(0)| < \epsilon$

Hence f is continuous at 0.

Example (3): \rightarrow Let ~~$f: \mathbb{R} \rightarrow \mathbb{R}$~~ $f: D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ by setting $f(x) = |x|$, $\forall x \in \mathbb{R}$.

Show that f is continuous on \mathbb{R} (i.e., the modulus function on \mathbb{R} is continuous on \mathbb{R}).

Proof: \rightarrow Let $x \in \mathbb{R}$ be arbitrary and let (x_n) be any sequence in \mathbb{R} converging to x

$$\lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} |x_n| = |x| = f(x)$$

Since, $(x_n) \rightarrow x \Rightarrow f(x_n) \rightarrow f(x)$

$\therefore f$ is continuous at x .

$\therefore f$ is continuous at each point of \mathbb{R} .

Example (4): \rightarrow (Continuity of a function at a point is local but not global property)

Let f be the function defined on $]0, 1[$ by setting

$$f(x) = \begin{cases} 0 & \text{if } x \text{ is irrational} \\ \frac{1}{q} & \text{if } x = \frac{p}{q}, \text{ where } p, q \in \mathbb{Z} \text{ \& } (p, q) = 0 \end{cases}$$

Then show that f is continuous at each

irrational point and discontinuous at each rational point.

Proof: \rightarrow Let c be any rational number in $]0, 1[$,

Let $c = \frac{p}{q}$, where $p, q \in \mathbb{Z}$ & $(p, q) = 1$.

For each positive integer n , ~~select~~ select an irrational x_n in $]0, 1[$ s.t.

$$|x_n - c| < \frac{1}{n}$$

Then, $(x_n) \rightarrow c$. Also, $f(x_n) = 0 \quad \forall n$, so that

$$\lim_{n \rightarrow \infty} f(x_n) = 0 \neq f(c) \quad \because f(c) = \frac{1}{q}.$$

Thus f is not continuous at c .

Next, let i be an irrational number in $]0, 1[$ and let $\epsilon > 0$ be given choose a positive integer n s.t. $\frac{1}{n} < \epsilon$.

Now there are only finitely many rational numbers $\frac{p}{q}$ in $]0, 1[$ having their denominators less than n .

\therefore We can find a $\delta > 0$ s.t. every rational number in $]i - \delta, i + \delta[$ has its denominator $> n$.

$$\text{Then } |x - i| < \delta \Rightarrow |f(x) - f(i)| = |f(x) - 0| = |f(x)| = 0$$

if x is irrational.

$$\text{and } |x - i| < \delta \Rightarrow |f(x) - f(i)| = |f(x) - 0|$$

$$= |f(x)| < \frac{1}{n} < \epsilon,$$

if x is rational.

$$\text{Thus } |x - i| < \delta \Rightarrow |f(x) - f(i)| < \epsilon$$

Hence f is continuous at i .

#

Continuity

f.

Types of discontinuities: →

→ A function f is said to be discontinuous at a point c of its domain if f is not continuous at c .

→ The discontinuity of f at c can arise in either of the following two ways,

(i) $\lim_{x \rightarrow c} f(x)$ exists and different from $f(c)$

(ii) $\lim_{x \rightarrow c} f(x)$ does not exist.

(I) A function f is said to have a removable discontinuity at a point c of its domain if $\lim_{x \rightarrow c} f(x)$ exists but it is not equal to $f(c)$.

(II) (i) f is said to have a discontinuity of the first kind from the left at c if $\lim_{x \rightarrow c-0} f(x)$ exists but not equal to $f(c)$

(ii) f is said to have a discontinuity of the first kind from the right if

$\lim_{x \rightarrow c+0} f(x)$ exists but is not equal to $f(c)$.

Remark: \rightarrow f is said to have a discontinuity of the first kind at c (or ordinary

discontinuity at c) if $\lim_{x \rightarrow c-0} f(x)$ and

$\lim_{x \rightarrow c+0} f(x)$ exists but are unequal.

(III) (i) f is said to have a discontinuity of the second kind from the

left at c if $\lim_{x \rightarrow c-0} f(x)$ does not exist.

(ii) f is said to have a discontinuity

of the second kind from the right at c

if $\lim_{x \rightarrow c+0} f(x)$ does not exist.

Remark: \rightarrow f is said to have a discontinuity

of the second kind at c if neither

of $\lim_{x \rightarrow c-0} f(x)$ & $\lim_{x \rightarrow c+0} f(x)$ exists.

Example (1) Let f be a function defined on \mathbb{R} by setting

$$f(x) = \frac{\sin x}{x}, \text{ if } x \neq 0$$

$$f(0) = 0$$

show that f has a removable singularity at $x=0$.

Solution: \rightarrow

$$\text{Here } \lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1.$$

$\therefore \lim_{x \rightarrow 0} f(x)$ exists but is not equal to $f(0) = 0$.

$\therefore f$ is not continuous at $x = 0$.

In fact f has a removable discontinuity at $x = 0$.

The discontinuity at $x = 0$ may be removed by redefining the function at $x = 0$ s.t. $f(0) = 1$.

Example (2): \rightarrow The function $f(x) = \frac{1}{2 + e^{\frac{1}{x}}}$ defined

on \mathbb{R} has a discontinuity of first kind at $x = 0$ (or ordinary discontinuity at $x = 0$)

Solution: -

$$\text{Since } \lim_{x \rightarrow 0^-} f(x) = \frac{1}{2} \quad \& \quad \lim_{x \rightarrow 0^+} f(x) = 0$$

And thus $\lim_{x \rightarrow 0^-} f(x) \neq \lim_{x \rightarrow 0^+} f(x)$ exists but

are unequal.

Example (3) A function $f(x)$ is defined as follows:

$f(x) = 1, 0$ or -1 according as $x > 0 =$ or < 0 .

Show that it is discontinuous at $x = 0$.
What type of discontinuity at $x = 0$?

$$\text{Solution: - } \lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} 1 = 1,$$

$$\lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^-} (-1) = -1; \quad f(0) = 0$$

Hence f has a discontinuity of the first kind from both the sides at $x=0$.

Example (4) Let f be the function defined on \mathbb{R} by setting

$$f(x) = \sin \frac{1}{x}, \text{ if } x \neq 0 \\ = 0, \text{ if } x = 0$$

→ Then neither $\lim_{x \rightarrow 0-0} f(x)$ nor $\lim_{x \rightarrow 0+0} f(x)$ exists.

Hence f has a discontinuity of the second kind at $x=0$.

Continuity: →

Algebraic operations on continuous functions: →

THEOREM: → Let f, g be continuous from a subset D of \mathbb{R} into \mathbb{R} . If f and g are continuous at $c \in D$, then each of the following functions is also continuous at c .

(i) $f + g$ (ii) $f - g$ (iii) fg

(iv) $\frac{f}{g}$, provided that $g(c) \neq 0$ (v) $|f|$

(vi) kf for each $k \in \mathbb{R}$.

Proof: → ∵ f and g are continuous at c so

$$\lim_{x \rightarrow c} f(x) = f(c) \quad \text{and} \quad \lim_{x \rightarrow c} g(x) = g(c). \quad \text{Hence.}$$

(i) $\lim_{x \rightarrow c} (f+g)(x) = \lim_{x \rightarrow c} [f(x) + g(x)]$

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

Hence $f+g$ is continuous at c .

(ii) $\lim_{x \rightarrow c} (f-g)(x) = \lim_{x \rightarrow c} [f(x) - g(x)]$

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

$$= f(c) - g(c) = (f-g)(c)$$

Hence $f-g$ is continuous at c .

(iii) $\lim_{x \rightarrow c} (fg)(x) = \lim_{x \rightarrow c} [f(x) \cdot g(x)]$

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

$$= f(c) \cdot g(c) = (fg)(c)$$

Hence (fg) is continuous at c .

$$(iv) \lim_{x \rightarrow c} \left(\frac{f}{g} \right) = \frac{\lim_{x \rightarrow c} f(x) - f(c)}{\lim_{x \rightarrow c} g(x) - g(c)} = \frac{f(c) - f(c)}{g(c) - g(c)} = \frac{f(c)}{g(c)}$$

provided $g(c) \neq 0$.

Hence $\frac{f}{g}$ is continuous at c provided $g(c) \neq 0$.

$$(v) \lim_{x \rightarrow c} |f|(x) = \lim_{x \rightarrow c} |f(x)| = \left| \lim_{x \rightarrow c} f(x) \right| = |f(c)|$$

$$= |f(c)|$$

Hence $|f|$ is continuous at c .

$$(vi) \text{ For } k \in \mathbb{R}, \lim_{x \rightarrow c} (kf)(x) = \lim_{x \rightarrow c} k \cdot f(x)$$

$$= k \lim_{x \rightarrow c} f(x)$$

$$= k \cdot f(c)$$

$$= (kf)(c)$$

Hence (kf) is continuous at c .

THEOREM: \rightarrow If g is continuous at c & f is continuous at $g(c)$, then $f \circ g$ is continuous at c .

Proof: \rightarrow Let $\epsilon > 0$ be given. Since f is continuous at $g(c)$, $\exists \delta_1 > 0$ s.t.

$$|x - g(c)| < \delta_1, \text{ then}$$

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

Again since g is continuous at c , $\exists \delta > 0$ s.t. if $|x - c| < \delta$, then $|g(x) - g(c)| < \delta_1$.

Now suppose $|x - c| < \delta$. Then

$$|g(x) - g(c)| < \delta_1,$$

$$\text{so } |f(g(x)) - f(g(c))| < \epsilon \quad \&$$

Hence $f \circ g$ is continuous at c .

Properties of continuous functions

Definition: \rightarrow Let f be a real-valued function defined on $[a, b]$. We say that f is continuous on $[a, b]$ if f is continuous at every point of $[a, b]$.

{ at the end-points a & b defined as

$$\left. \begin{array}{l} \lim_{x \rightarrow a+0} f(x) = f(a) \quad \& \quad \lim_{x \rightarrow b-0} f(x) = f(b) \end{array} \right\}$$

Definition: \rightarrow A real-valued function defined on a subset D of \mathbb{R} is said to be bounded on D if \exists a number M s.t.

$$|f(x)| < M, \quad \forall x \in D.$$

THEOREM: \rightarrow If a function f is continuous on a closed interval $[a, b]$, then f is bounded on $[a, b]$.

Proof: \rightarrow Let f be continuous on $[a, b]$.

Suppose f is not bounded on $[a, b]$.

Then to each natural number n ~~there exists~~ \exists a point x_n of $[a, b]$ s.t.

$$|f(x_n)| > n \quad \text{--- (1)}$$

$\therefore x_n \in [a, b]$ for each n , $a \leq x_n \leq b, \forall n$.

Hence (x_n) is a bounded real sequence.
(\because Every bounded real sequence has a convergent subsequence)

\therefore Let (x_{n_k}) be a convergent subsequence of (x_n) .

$$\text{Let } c = \lim_{k \rightarrow \infty} x_{n_k}.$$

Then $a \leq c \leq b$ i.e. $c \in [a, b]$.

$\because f$ is continuous on $[a, b]$,

$\Rightarrow f$ is continuous at $x = c$.

$$\therefore f(c) = \lim_{k \rightarrow \infty} f(x_{n_k}) \quad \text{--- (2)}$$

But since $f(x_{n_k}) > n_k$ & $n_k \rightarrow \infty$ as $k \rightarrow \infty$.

$$\therefore \lim_{k \rightarrow \infty} f(x_{n_k}) = \infty \quad \text{--- (3)}$$

(2) & (3) contradict each other.

Hence f must be bounded on $[a, b]$.
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Example: \rightarrow Let f be defined by $f(x) = \frac{1}{x}, \forall x \in]0, 1]$

f is continuous on $]0, 1]$ but not bounded above in $]0, 1]$.

Continuity

THEOREM: \rightarrow If f is continuous on $[a, b]$,
 \exists points c and d in $[a, b]$ s.t.

$$f(c) \leq f(x) \leq f(d) \quad \forall x \in [a, b].$$

That is, if f is continuous on $[a, b]$, then
 f attains its supremum and infimum
 on $[a, b]$.

Proof: $\rightarrow \because f$ is continuous on $[a, b]$
 $\Rightarrow f$ is bounded on $[a, b]$.

$$\text{Let } M = \text{l.u.b.} \{f(x) : x \in [a, b]\}.$$

We must show that $f(d) = M$ for some $d \in [a, b]$.

Suppose this fails, then $f(x) < M \quad \forall x \in [a, b]$

$$\text{Let } g(x) = \frac{1}{M - f(x)} \quad \text{for } x \in [a, b].$$

Then g is continuous on $[a, b]$.

Hence g is bounded on $[a, b]$.

And thus \exists a positive number k s.t.
 $g(x) < k, \quad \forall x \in [a, b]$.

$$\text{We have } \frac{1}{M - f(x)} < k, \quad \forall x \in [a, b]$$

$$\Rightarrow f(x) < M - \frac{1}{k}, \quad \forall x \in [a, b], \quad \text{--- (1)}$$

$$\therefore M - \frac{1}{k} < M$$

The inequality (1) contradicts the fact
 that M is the least upper bound of
 the set

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

$\therefore f(d) = M$ for some $d \in [a, b]$.

Hence f attains maximum at some $d \in [a, b]$.

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

We must show that $f(c) = L$ for some $c \in [a, b]$.

Suppose this fails.

Then $f(x) > L$ for every $x \in [a, b]$.

Let $h(x) = \frac{1}{f(x) - L}$ for $x \in [a, b]$.

Then h is continuous on $[a, b]$, so h is bounded on $[a, b]$, and thus \exists a positive number D s.t.

$h(x) < D$ for every x in $[a, b]$.

$\Rightarrow \frac{1}{f(x) - L} < D$ for $\forall x \in [a, b]$.

$\Rightarrow f(x) > L + \frac{1}{D}$, $\forall x \in [a, b]$. — (2)

$\therefore L + \frac{1}{D} > L$

Inequality contradicts the fact that L is the greatest lower bound of the set

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

Thus $f(c) = L$ for some c in $[a, b]$.

Hence f attains minimum at some point $c \in [a, b]$.

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Remark: \rightarrow If the hypothesis of the above theorem is not valid, the conclusion may fail to hold.

Example ①: \rightarrow Let f be defined by $f(x) = x \forall x \in [0, 1[$.

f is continuous in $[0, 1[$, it is bounded above in $[0, 1[$, $\text{l.u.b} f = 1$, but there is no point of $[0, 1[$, at ϕ which $f(x) = 1$.

observe that $\mathcal{D}(f)$ is not closed interval.

Example ② Let f be defined by ϕ

$$f(x) = \frac{1}{1+x^2}, \quad \forall x \in \mathbb{R}.$$

f is continuous on \mathbb{R} & also bounded on \mathbb{R} , $\text{l.u.b} f = 1$ & $\text{g.l.b} f = 0$.

While $\text{l.u.b} f$ is attained at $x=0$ ($f(0) = 1 = \text{l.u.b} f$), $\text{g.l.b} f$ is not attained, i.e; there is no point of \mathbb{R} at which $f(x) = \text{g.l.b} f = 0$.

observe that the domain of f is \mathbb{R} which is not closed interval.

THEOREM: \rightarrow If a function f is continuous on a closed interval $[a, b]$ and $f(a)$ & $f(b)$ are of opposite signs then \exists at least one point $c \in [a, b]$ s.t. $f(c) = 0$

Proof: - Try yourself.

THEOREM (Intermediate value theorem)

If a function f is continuous on $[a, b]$ & $f(a) \neq f(b)$, Then f assumes every value between $f(a)$ & $f(b)$.

Proof: \rightarrow Let k be any real number between $f(a)$ & $f(b)$.

We shall show that \exists a real number p in $[a, b]$ s.t. $f(p) = k$.

Let g be a function defined on $[a, b]$ by

$$g(x) = f(x) - k$$

clearly g is continuous on $[a, b]$.

$$\text{Also, } g(a) = f(a) - k, \quad g(b) = f(b) - k$$

\because k lies between $f(a)$ and $f(b)$, therefore $g(a)$ & $g(b)$ are of opposite signs.

$$\therefore \exists p \in [a, b] \text{ s.t. } g(p) = 0$$

$$\text{Hence } f(p) - k = 0$$

$$\Rightarrow f(p) = k$$

Thus f assumes the value k at the point $p \in [a, b]$.
proved.

Differentiability of real functions of a single variable: \rightarrow

DEFINITION: \rightarrow Let $f: D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a real-valued function defined at all points of an open interval $]a, b[$ of the real line

For each $x \in]a, b[$, we define.

$$f'(x) = \lim_{y \rightarrow x} \frac{f(y) - f(x)}{y - x}$$

if the limit exists & is finite.

Definition: \rightarrow Let $f: D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a real-valued function defined at all points of the closed interval $[a, b]$ of the real line

$$f'(x+0) = \lim_{h \rightarrow 0+0} \frac{f(x+h) - f(x)}{h}$$

$$f'(x-0) = \lim_{h \rightarrow 0-0} \frac{f(x+h) - f(x)}{h}$$

When $f'(x+0)$ and $f'(x-0)$ are defined, they are called the right hand & left hand derivatives of f at x respectively.

THEOREM: \rightarrow A function which is (finitely) differentiable at a point is necessarily continuous at that point.

Proof: \rightarrow Let \circ a function f be finitely differentiable at c . Then

~~to~~

$$f'(c) = \lim_{y \rightarrow c} \frac{f(y) - f(c)}{y - c} \text{ exists \& is finite.}$$

Now, $f(y) - f(c) = \frac{f(y) - f(c)}{y - c} (y - c)$, if $y \neq c$

We have

$$\lim_{y \rightarrow c} [f(y) - f(c)] = \lim_{y \rightarrow c} \left[\frac{f(y) - f(c)}{y - c} \times (y - c) \right]$$

$$= \lim_{y \rightarrow c} \frac{f(y) - f(c)}{y - c} \times \lim_{y \rightarrow c} (y - c)$$

$$= f'(c) \times 0 = 0$$

So that $\lim_{y \rightarrow c} f(y) = f(c)$

$\Rightarrow f$ is continuous at c .

Example:- Example of a function which is continuous at a point but not differentiable at that point.

The function $f: [-1, 1] \subseteq \mathbb{R} \rightarrow \mathbb{R}$ defined by $f(x) = |x|$, is continuous at 0 but not differentiable at 0.

Solution:- Here

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

Hence f is continuous at 0.

$$\text{We have, } \frac{f(x) - f(0)}{x - 0} = \frac{|x|}{x} = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \end{cases}$$

$$\text{Thus } \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = 1.$$

Hence the right hand derivative $f'(0^+)$ at 0 exists & is equal to 1.

$$\text{Again } \lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = -1.$$

Hence the left hand derivative $f'(0^-)$ at 0 exists & is equal to -1.

$$\text{Thus } f'(0^+) \neq f'(0^-)$$

Hence f is not differentiable at 0 although it is continuous at 0.

Example ① A function is defined on the real line \mathbb{R} as follows

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

$$f(0) = 0$$

Show that f is continuous at $x=0$ but not differentiable at $x=0$.

$$\text{Proof: } \rightarrow \because |\sin \frac{1}{x}| \leq 1.$$

For given $\epsilon > 0$,

$$|x \sin \frac{1}{x}| = |x| |\sin \frac{1}{x}| < \epsilon, \text{ provided } |x| < \epsilon := \delta$$

$$\text{Hence } \lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0, \text{ Also } f(0) = 0$$

$$\text{Thus } \lim_{x \rightarrow 0} f(x) = f(0).$$

Therefore, f is continuous at $x=0$.

$$\text{Now, } \frac{f(x) - f(0)}{x - 0} = \frac{x \sin \frac{1}{x} - 0}{x - 0} = \sin \frac{1}{x}, \text{ for } x \neq 0.$$

But $\lim_{x \rightarrow 0} \sin \frac{1}{x}$ does not exist.

Hence $\lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0}$ does not exist.

Therefore f is not differentiable at $x=0$.

Example: $\rightarrow f(x) = x^2 \sin \frac{1}{x}$, when $x \neq 0$

$$= 0, \text{ when } x = 0$$

proved that f is differentiable at $x=0$, while f' is not.

Solution: $\rightarrow \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x} - 0}{x - 0}$

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

$$\therefore f'(0) = 0$$

Hence f is differentiable at $x=0$ & $f'(0) = 0$.

For $x \neq 0$,

$$f'(x) = 2x \sin \frac{1}{x} - \cos \frac{1}{x}$$

Now, ~~$\lim_{x \rightarrow 0} f(x) - f'(0)$~~ $\lim_{x \rightarrow 0} \frac{f'(x) - f'(0)}{x - 0} = \frac{2x \sin \frac{1}{x} - \cos \frac{1}{x} - 0}{x - 0}$

$$= \left(2 \sin \frac{1}{x} - \frac{1}{x} \cos \frac{1}{x} \right)$$

Which does not have a limit as $x \rightarrow 0$
 $\because \sin \frac{1}{x}$ does not have a limit as $x \rightarrow 0$

Hence $f(x)$ is not differentiable at 0 .

5. differentiability

Example: \rightarrow show by an example that the existence of the derivative of a function of a real variable does not guarantee the continuity of the derivative.

Solution: \rightarrow

$$\text{Let } f(x) = x^2 \cos \frac{1}{x}, \quad x \neq 0$$

$$= 0, \quad x = 0$$

$$\text{In this case } \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0}$$

$$= \lim_{x \rightarrow 0} x \cos \frac{1}{x} = 0.$$

Hence $f'(0)$ exists & is equal to zero.

$$\text{But } f'(x) = 2x \cos \frac{1}{x} + \sin \frac{1}{x}, \quad \text{for } x \neq 0$$

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

Hence f' is not ~~differentiable~~ continuous at 0 although f' exists at 0.



THANK YOU