Analysis II: Continuity and Differentiability Sheet 1 HT 2020

1. Suppose that f, g are real-valued functions defined on some interval (a, b) containing the point x_0 , and that $\lim_{x\to x_0} f(x) = k$ and $\lim_{x\to x_0} g(x) = l$.

(a) If k > 0, prove that there is a positive number $\delta > 0$ such that $f(x) \ge \frac{1}{2}k$ whenever $0 < |x - x_0| < \delta$.

(b) Prove that: $\lim_{x\to x_0} (f(x) + g(x)) = k + l$; $\lim_{x\to x_0} f(x)g(x) = kl$ and $\lim_{x\to x_0} \frac{f(x)}{g(x)} = \frac{k}{l}$ provided $l \neq 0$.

(c) Prove that if f(x) < g(x) for all $x \in (x_0 - \delta, x_0 + \delta)$ (for some $\delta > 0$) then $k \leq l$. In this case is it true that k < l?

[*Hint: mimic what was done for limits of sequences.*]

2. Prove carefully that if $f(x) \to y_0$ as $x \to x_0$, $g(y) \to l$ as $y \to y_0$, and if $g(y_0) = l$, then $g(f(x)) \to l$ as $x \to x_0$.

3. (a) Find a function $f : \mathbb{R} \to \mathbb{R}$ which is discontinuous at the points of set $\{1/n : n \in \mathbb{Z}_+\} \cup \{0\}$ but is continuous everywhere else.

(b) Find a function $g : \mathbb{R} \to \mathbb{R}$ which is discontinuous at the points of set $\{1/n : n \in \mathbb{Z}_+\}$ but is continuous everywhere else.

4. (a) Prove that if f is continuous at x_0 , then |f| is continuous at x_0 . Is the converse statement also true? That is |f| is continuous at x_0 , is f necessarily continuous at x_0 ?

(b) For $x, y \in \mathbb{R}$, show that $\max\{x, y\} = \frac{1}{2}(x + y + |x - y|)$, and using the relation that $\min\{x, y\} = -\max\{-x, -y\}$ derive a similar expression for $\min\{x, y\}$.

(c) Prove that if f and g are continuous at x_0 , then max $\{f, g\}$ and min $\{f, g\}$ are continuous at x_0 .

5. Let $f : \mathbb{R} \to \mathbb{R}$ be a continuous function satisfying

$$f(x+y) = f(x) + f(y)$$
 for any $x, y \in \mathbb{R}$.

Prove that f(x) = cx (for every $x \in \mathbb{R}$) for some constant c.

[Hint: First show that f(0) = 0, f(-x) = -f(x) for every x, and use induction to show that f(nx) = nf(x), then show that f(rx) = rf(x) for any rational number r = n/m.]

6. Suppose that $E \subseteq \mathbb{R}$ is bounded, non-empty, and suppose that E possesses the following property: if $x, y \in E$ and $z \in \mathbb{R}$ is between x and y (that is $x \leq z \leq y$ or $y \leq z \leq x$), then $z \in E$. Show carefully that there are two real numbers $a \leq b$ such that E = (a, b), (a, b], [a, b) or [a, b].