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B. Sc.(honours) Part 2 paper 3

Subject:Mathematics

Topic:Properties of continuous function

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# Properties of continuous function

**Theorem 1** If  $f(x)$  and  $\phi(x)$  are continuous at  $x = a$  then

(i)  $f(x) \pm \phi(x)$  are continuous at  $x = a$ ;

(ii)  $f(x) \times \phi(x)$  is continuous at  $x = a$ ;

(iii)  $\frac{f(x)}{\phi(x)}$  is continuous at  $x = a$  provided

$\phi(x) \neq 0$  for  $a - h \leq x \leq a + h$ ,

Proof. As  $f(x)$  and  $\phi(x)$  are continuous at  $x = a$ ,

$$\lim_{x \rightarrow a} f(x) = f(a) \text{ and } \lim_{x \rightarrow a} \phi(x) = \phi(a).$$

(i) Let  $F(x) = f(x) \pm \phi(x)$ ; then  $F(a) = f(a) \pm \phi(a)$ .

$$\text{Now } \lim_{x \rightarrow a} F(x) = \lim_{x \rightarrow a} [f(x) \pm \phi(x)]$$

$$= \lim_{x \rightarrow a} f(x) \pm \lim_{x \rightarrow a} \phi(x), \quad (\text{by theorem on limits})$$

$$= f(a) \pm \phi(a) = F(a).$$

$\therefore F(x)$  is continuous at  $x = a$ .

(ii) Let  $G(x) = f(x) \times \phi(x)$ ; then  $G(a) = f(a) \times \phi(a)$ .

Now 
$$\begin{aligned}\lim_{x \rightarrow a} G(x) &= \lim_{x \rightarrow a} [f(x) \times \phi(x)] \\ &= \lim_{x \rightarrow a} f(x) \times \lim_{x \rightarrow a} \phi(x). \quad \{\text{by theorem on limit}\} \\ &= f(a) \times \phi(a) = G(a).\end{aligned}$$

$\therefore G(x)$  is continuous at  $x = a$ .

(iii) Let  $G(x) = \frac{f(x)}{\phi(x)}$ ; then  $G(a) = \frac{f(a)}{\phi(a)}$ .

Now 
$$\begin{aligned}\lim_{x \rightarrow a} G(x) &= \lim_{x \rightarrow a} \frac{f(x)}{\phi(x)} \\ &= \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} \phi(x)}, \quad \{\text{by theorem on limit}\} \\ &= \frac{f(a)}{\phi(a)} = G(a).\end{aligned}$$

$\therefore G(x)$  is continuous at  $x = a$ .



**Theorem 2** If  $f$  is continuous, then so is  $|f|$ .

**Proof:** Let  $f$  be continuous at a point  $x = a \in I$ .

Then given  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that

$$|x - a| < \delta \Rightarrow |f(x) - f(a)| < \varepsilon$$

But we know that

$$||f(x)| - |f(a)|| < |f(x) - f(a)|,$$

that is,  $|f|(x) - |f|(a) < |f(x) - f(a)|$

Hence combining (1) and (2), we find that

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

This shows that  $|f|$  is continuous at  $x = a$ .

**Theorem 3** *If  $f(x)$  be continuous in the closed interval  $[a, b]$ , then, given  $\epsilon$ , the interval can always be divided up into a finite number of sub-intervals such that  $|f(x_1) - f(x_2)| < \epsilon$ , where  $x_1$  and  $x_2$  are any two points in the same sub-interval.*

**Proof.** Suppose that the theorem is not true.

Let  $c$  be the mid-point of  $[a, b]$ . Then  $[a, b]$  is divided into two equal sub-intervals  $[a, c]$  and  $[c, b]$ .

The theorem must not be true in at least one of the two sub-intervals  $[a, c]$  and  $[c, b]$ .

Suppose it is not true in  $[c, b]$ . Denote this sub-interval by  $[a_1, b_1]$ . It is evident that the interval  $[a_1, b_1]$  lies wholly inside  $[a, b]$  and is of length  $b_1 - a_1$ , that is,  $\frac{1}{2}(b - a)$ .



Again divide  $[a_1, b_1]$  into two equal sub-intervals. We denote the interval in which the theorem is not true by  $[a_2, b_2]$ . Obviously the sub-interval  $[a_2, b_2]$  lies wholly inside  $[a_1, b_1]$  and is of length  $b_2 - a_2$ , that is,  $\frac{1}{2}(b_1 - a_1)$ , that is,

$$\frac{1}{2} \cdot \frac{1}{2} (b - a) \Rightarrow \frac{1}{2^2} (b - a).$$

Apply this process of repeated bisection. In this way we get an interval  $[a_n, b_n]$  in which the theorem is not true and this interval lies wholly inside the preceding interval  $[a_{n-1}, b_{n-1}]$  and is of length  $b_n - a_n$ , that is,  $\frac{1}{2^n}(b - a)$ .

$$\therefore \lim_{n \rightarrow \infty} (b_n - a_n) = \lim_{n \rightarrow \infty} \frac{b - a}{2^n} = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} a_n = x_0 \text{ (say).}$$

Suppose, for definiteness, that  $x_0$  does not coincide with  $a$  or  $b$ .

Since  $f(x)$  is continuous at  $x = x_0$ , therefore, by definition of continuity, there exists a value of  $\delta$  such that

$$|f(x) - f(x_0)| < \frac{\epsilon}{2}, \text{ when } |x - x_0| < \delta. \quad \dots (1)$$

If  $n$  be chosen so large that  $b_n - a_n$  is less than  $\delta$ , then the interval  $[a_n, b_n]$  is contained entirely within the interval

$$[x_0 - \delta, x_0 + \delta].$$

Let  $x_1$  and  $x_2$  be any two points in  $(a_n, b_n)$ , then from (1), we get

$$|f(x_1) - f(x_0)| < \frac{\epsilon}{2}$$

$$\text{and } |f(x_2) - f(x_0)| < \frac{\epsilon}{2}.$$

$$\text{Now } f(x_1) - f(x_2) = f(x_1) - f(x_0) + f(x_0) - f(x_2)$$

$$\Rightarrow |f(x_1) - f(x_2)| = |\{f(x_1) - f(x_0)\} + \{f(x_0) - f(x_2)\}|$$

$$\Rightarrow |f(x_1) - f(x_2)| < \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$\Rightarrow |f(x_1) - f(x_2)| < \epsilon.$$

This is a contradiction to our supposition. Hence our supposition is wrong. In other words, the theorem must be true.



**Theorem 4: prove that a function which is continuous in a closed interval  $[a, b]$  is bounded therein**

**Proof.** We know that if  $f(x)$  be continuous in the closed interval  $[a, b]$ , then, given  $\epsilon$ , the interval can always be divided up into a finite number of sub-intervals such that

$$|f(x_1) - f(x_2)| < \epsilon, \quad \dots (1)$$

where  $x_1$  and  $x_2$  are any two points in the same sub-interval.

Let the dividing points be  $x_0 = a, x_1, x_2, \dots, x_{n-1}, x_n = b$ .

Let  $x$  be any point in the first sub-interval  $[a, x_1]$ .

Then, from (1), we have

$$|f(a) - f(x)| < \epsilon. \quad \dots (2)$$

Now  $f(x) = f(a) + \{f(x) - f(a)\}$

$$\Rightarrow |f(x)| = |f(a) + \{f(x) - f(a)\}|$$

$$\Rightarrow |f(x)| \leq |f(a)| + |f(x) - f(a)|$$

$$\Rightarrow |f(x)| < |f(a)| + \epsilon, \text{ using (2).}$$

In particular, when  $x = x_1$ ,

$$|f(x_1)| < |f(a)| + \epsilon. \quad \dots (3)$$

Again, let  $x$  be any point in the second sub-interval  $[x_1, x_2]$ .

Then from (1), we have

$$|f(x_1) - f(x)| < \epsilon. \quad \dots (4)$$

Now  $f(x) = f(x_1) + \{f(x) - f(x_1)\}$

$$\Rightarrow |f(x)| = |f(x_1) + \{f(x) - f(x_1)\}|$$

$$\Rightarrow |f(x)| \leq |f(x_1)| + |f(x) - f(x_1)|$$

$$\Rightarrow |f(x)| < |f(x_1)| + \epsilon, \text{ from (4)}$$

$$\Rightarrow |f(x)| < |f(a)| + 2\epsilon, \text{ using (3).}$$

In particular, when  $x = x_2$ ,

$$|f(x_2)| < |f(a)| + 2\epsilon.$$

By proceeding in this way we get, when  $x$  is any point in  $n^{\text{th}}$  sub-interval  $[x_{n-1}, b]$ ,

$$|f(x)| < |f(a)| + n\epsilon.$$

This inequality is true for the whole interval  $[a, b]$ , that is, all the values of  $f(x)$  in the interval  $[a, b]$  lie between  $f(a) - n\epsilon$  and  $f(a) + n\epsilon$ .

Hence  $f(x)$  is bounded in  $[a, b]$ .