

## 4 Continuity, Part I (On a Point)

### 4.1 Definition of continuity

A function  $f$  is **continuous** at  $a$  when

$$\lim_{x \rightarrow a} f(x) = f(a)$$

Inlining the limits definition,  $f$  is continuous at  $a$  if for all  $\epsilon > 0$  there exists  $\delta > 0$  such that  $0 < |x - a| < \delta$  implies  $|f(x) - f(a)| < \epsilon$ .

We can simplify this definition slightly. Observe that in continuous functions  $f(a)$  exists, and at  $x = a$  we get  $f(x) - f(a) = 0$ . Thus we can relax the constraint  $0 < |x - a| < \delta$  to  $|x - a| < \delta$ .

A function  $f$  is **continuous on an interval**  $(a, b)$  if it's continuous at all  $c \in (a, b)$ <sup>3</sup>.

#### Nonzero Neighborhood Lemma

Armed with these definitions we can extend the half-value neighborhood lemma (see 2.1) in a useful way. The *nonzero neighborhood lemma* will come in handy when we prove the intermediate value theorem (see 6.1), so we may as well prove the lemma now.

Suppose  $f$  is continuous at  $a$ , and  $f(a) \neq 0$ . Then there exists  $\delta > 0$  such that:

1. if  $f(a) < 0$  then  $f(x) < 0$  for all  $x$  in  $|x - a| < \delta$ .
2. if  $f(a) > 0$  then  $f(x) > 0$  for all  $x$  in  $|x - a| < \delta$ .

*Intuitively* the lemma states that there is some interval around  $a$  on which  $f(x) \neq 0$  and has the same sign as  $f(a)$ .

**Proof.** The proof follows trivially from the half-value neighborhood lemma.

### 4.2 Recognizing continuous functions

The following theorems allow us to tell at a glance that large classes of functions are continuous (e.g. polynomials, rational functions, etc.)

#### Five easy proofs

**Constants.** Let  $f(x) = c$ . Then  $f$  is continuous at all  $a$  because

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

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<sup>3</sup>Closed intervals are a tiny bit harder, and I'm keeping them out for brevity.

**Identity.** Let  $f(x) = x$ . Then  $f$  is continuous at all  $a$  because

$$\lim_{x \rightarrow a} f(x) = a = f(a)$$

**Addition.** Let  $f, g \in \mathbf{R} \rightarrow \mathbf{R}$  be continuous at  $a$ . Then  $f + g$  is continuous at  $a$  because

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

**Multiplication.** Let  $f, g \in \mathbf{R} \rightarrow \mathbf{R}$  be continuous at  $a$ . Then  $f \cdot g$  is continuous at  $a$  because

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

**Reciprocal.** Let  $g$  be continuous at  $a$ . Then  $\frac{1}{g}$  is continuous at  $a$  where  $g(a) \neq 0$  because

$$\lim_{x \rightarrow a} \left( \frac{1}{g} \right) (x) = \frac{1}{\lim_{x \rightarrow a} g(x)} = \frac{1}{g(a)} = \left( \frac{1}{g} \right) (a)$$

### Slightly harder proof: composition

Let  $f, g \in \mathbf{R} \rightarrow \mathbf{R}$ . Let  $g$  be continuous at  $a$ , and let  $f$  be continuous at  $g(a)$ . Then  $f \circ g$  is continuous at  $a$ . Put differently, we want to show

$$\lim_{x \rightarrow a} (f \circ g)(x) = (f \circ g)(a)$$

Unpacking the definitions, let  $\epsilon > 0$  be given. We want to show there exists  $\delta > 0$  such that  $|x - a| < \delta$  implies

$$\begin{aligned} |(f \circ g)(x) - (f \circ g)(a)| \\ = |f(g(x)) - f(g(a))| < \epsilon \end{aligned}$$

By problem statement we have two continuities.

**First**,  $f$  is continuous at  $g(a)$ , i.e.  $\lim_{X \rightarrow g(a)} f(X) = f(g(a))$ . Thus there exists  $\delta' > 0$  such that  $|X - g(a)| < \delta'$  implies  $|f(X) - f(g(a))| < \epsilon$ .

**Second**,  $g$  is continuous at  $a$ , i.e.  $\lim_{x \rightarrow a} g(x) = g(a)$ . Thus there exists  $\delta > 0$  such that  $|x - a| < \delta$  implies  $|g(x) - g(a)| < \delta'$ . Since we can make  $\epsilon$  be anything, we can set it to  $\delta'$ .

I.e. there exists  $\delta > 0$  such that  $|x - a| < \delta$  implies  $|g(x) - g(a)| < \delta'$ . Intuitively,  $g(x)$  is close to  $g(a)$ . But by the first continuity, any  $X$  close to  $g(a)$  implies

$$|f(X) - f(g(a))| < \epsilon$$

Thus  $|f(g(x)) - f(g(a))| < \epsilon$ , as desired.

### 4.3 Example: Stars over Babylon

Stars over Babylon is a modification of the Dirichlet function (see 3.1), defined as follows:

$$f(x) = \begin{cases} 0, & x \text{ irrational}, 0 < x < 1 \\ 1/q, & x = p/q \text{ in lowest terms}, 0 < x < 1. \end{cases}$$

**Claim:** for  $0 < a < 1$ ,  $\lim_{x \rightarrow a} f(x) = 0$ .

**Proof.** Let  $\epsilon > 0$  be given. We must find  $\delta > 0$  such that  $0 < |x - a| < \delta$  implies  $|f(x) - 0| < \epsilon$ . For *any*  $\delta > 0$ ,  $0 < |x - a| < \delta$  implies one of two cases for all  $x$ : either  $x$  is irrational or it is rational.

If  $x$  is irrational,  $|f(x) - 0| = 0 < \epsilon$ .

Otherwise, if  $x = p/q$  in the lowest terms is rational,  $f(x) = 1/q$ . Let  $n \in \mathcal{N}$  such that  $1/n < \epsilon$ . We will look for  $\delta$  such that:

$$f\left(\frac{p}{q}\right) = \frac{1}{q} < \frac{1}{n} < \epsilon$$

Observe that when  $q > n$ ,  $f(\frac{p}{q}) = \frac{1}{q} < \frac{1}{n}$ . Thus the only rationals that *could* result in  $f(\frac{p}{q}) \geq 1/n$  are ones where  $q \leq n$ :

$$A = \left\{ \frac{1}{2}; \frac{1}{3}, \frac{2}{3}; \frac{1}{4}, \frac{3}{4}; \frac{1}{5}, \frac{2}{5}, \frac{3}{5}, \frac{4}{5}, \dots, \frac{1}{n}, \dots, \frac{n-1}{n} \right\}$$

This set has a finite length, and thus *one*  $p/q \in A$  is closest to  $a$ . Fix  $\delta = |a - p/q|$  (i.e. anything less than this distance). This guarantees  $0 < |x - a| < \delta$  implies  $x \notin A$  for all  $x$ , and thus  $f(x) < 1/n < \epsilon$  for all  $x$ , as desired.

**Claim:**  $f(x)$  is continuous at all irrationals, discontinuous at all rationals.

**Proof:** we've just proven for  $0 < a < 1$ ,  $\lim_{x \rightarrow a} f(x) = 0$ . By definition  $f(x)$  is zero for all irrationals, and nonzero for all rationals. Thus  $\lim_{x \rightarrow a} f(x) = f(x)$  for all irrationals, and  $\lim_{x \rightarrow a} f(x) \neq f(x)$  for all rationals.