

# Continuity

*Definition:*  $f(x)$  is **continuous at**  $x_0$  if  $\lim_{x \rightarrow x_0} f(x)$  exists &  $= f(x_0)$ .

$f(x)$  is **continuous** if it is continuous at every point of its domain.

# Continuity

*Definition:*  $f(x)$  is **continuous at**  $x_0$  if  $\lim_{x \rightarrow x_0} f(x)$  exists &  $= f(x_0)$ .

$f(x)$  is **continuous** if it is continuous at every point of its domain.

**Example.** Find all continuous functions  $f : \mathbb{R} \rightarrow \mathbb{R}$  (p.128)  
satisfying  $f(0) = 1$  and  $f(2x) - f(x) = x$  for all  $x \in \mathbb{R}$ .

# Continuity

*Definition:*  $f(x)$  is **continuous at**  $x_0$  if  $\lim_{x \rightarrow x_0} f(x)$  exists &  $= f(x_0)$ .

$f(x)$  is **continuous** if it is continuous at every point of its domain.

*Example.* Find all continuous functions  $f : \mathbb{R} \rightarrow \mathbb{R}$  (p.128)  
satisfying  $f(0) = 1$  and  $f(2x) - f(x) = x$  for all  $x \in \mathbb{R}$ .

*Solution.* Notice that

$$f(x) - f\left(\frac{x}{2}\right) = \frac{x}{2}, \quad f\left(\frac{x}{2}\right) - f\left(\frac{x}{4}\right) = \frac{x}{4} \quad \dots \quad f\left(\frac{x}{2^{n-1}}\right) - f\left(\frac{x}{2^n}\right) = \frac{x}{2^n}.$$

After telescoping, we see  $f(x) - f\left(\frac{x}{2^n}\right) = x\left(1 - \frac{1}{2^n}\right)$ .

# Continuity

*Definition:*  $f(x)$  is **continuous at**  $x_0$  if  $\lim_{x \rightarrow x_0} f(x)$  exists &  $= f(x_0)$ .

$f(x)$  is **continuous** if it is continuous at every point of its domain.

*Example.* Find all continuous functions  $f : \mathbb{R} \rightarrow \mathbb{R}$  (p.128) satisfying  $f(0) = 1$  and  $f(2x) - f(x) = x$  for all  $x \in \mathbb{R}$ .

*Solution.* Notice that

$$f(x) - f\left(\frac{x}{2}\right) = \frac{x}{2}, \quad f\left(\frac{x}{2}\right) - f\left(\frac{x}{4}\right) = \frac{x}{4} \quad \dots \quad f\left(\frac{x}{2^{n-1}}\right) - f\left(\frac{x}{2^n}\right) = \frac{x}{2^n}.$$

After telescoping, we see  $f(x) - f\left(\frac{x}{2^n}\right) = x\left(1 - \frac{1}{2^n}\right)$ .

Since  $f(x) - f(0) = \lim_{n \rightarrow \infty} \left[ f(x) - f\left(\frac{x}{2^n}\right) \right]$

# Continuity

*Definition:*  $f(x)$  is **continuous at**  $x_0$  if  $\lim_{x \rightarrow x_0} f(x)$  exists &  $= f(x_0)$ .

$f(x)$  is **continuous** if it is continuous at every point of its domain.

*Example.* Find all continuous functions  $f : \mathbb{R} \rightarrow \mathbb{R}$  (p.128)  
satisfying  $f(0) = 1$  and  $f(2x) - f(x) = x$  for all  $x \in \mathbb{R}$ .

*Solution.* Notice that

$$f(x) - f\left(\frac{x}{2}\right) = \frac{x}{2}, \quad f\left(\frac{x}{2}\right) - f\left(\frac{x}{4}\right) = \frac{x}{4} \quad \dots \quad f\left(\frac{x}{2^{n-1}}\right) - f\left(\frac{x}{2^n}\right) = \frac{x}{2^n}.$$

After telescoping, we see  $f(x) - f\left(\frac{x}{2^n}\right) = x\left(1 - \frac{1}{2^n}\right)$ .

Since  $f(x) - f(0) = \lim_{n \rightarrow \infty} \left[ f(x) - f\left(\frac{x}{2^n}\right) \right] = x$ , then  $f(x) = x + 1$ .

# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

*Example.* Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

*Example.* Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

*Solution.* We will show that  $f(t) = a^t + b^t + c^t$  is increasing for  $t \geq 0$ .



# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

*Example.* Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

*Solution.* We will show that  $f(t) = a^t + b^t + c^t$  is increasing for  $t \geq 0$ . Consider  $f'(t) = (\ln a)a^t + (\ln b)b^t + (\ln c)c^t$ . What is  $f'(0)$ ?

# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

*Example.* Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

*Solution.* We will show that  $f(t) = a^t + b^t + c^t$  is increasing for  $t \geq 0$ .

Consider  $f'(t) = (\ln a)a^t + (\ln b)b^t + (\ln c)c^t$ . What is  $f'(0)$ ?

Next, consider  $f''(t) = (\ln a)^2 a^t + (\ln b)^2 b^t + (\ln c)^2 c^t$ .

$f''(t)$  is positive for  $t \geq 0$ , so \_\_\_\_\_.

# Differentiability

*Definition:*  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

*Example.* Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

*Solution.* We will show that  $f(t) = a^t + b^t + c^t$  is increasing for  $t \geq 0$ .

Consider  $f'(t) = (\ln a)a^t + (\ln b)b^t + (\ln c)c^t$ . What is  $f'(0)$ ?

Next, consider  $f''(t) = (\ln a)^2 a^t + (\ln b)^2 b^t + (\ln c)^2 c^t$ .

$f''(t)$  is positive for  $t \geq 0$ , so \_\_\_\_\_.

We conclude that  $f'(t) \geq 0$  for all  $t \geq 0$ , so  $f(t)$  is increasing.

# Differentiability

**Definition:**  $f(x)$  is **differentiable at**  $x_0$  if  $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$  exists.

**Example.** Let  $a, b, c \in \mathbb{R}^+$ . Prove that (p.134)

$$a^2 + b^2 + c^2 \leq a^3 + b^3 + c^3.$$

**Solution.** We will show that  $f(t) = a^t + b^t + c^t$  is increasing for  $t \geq 0$ .

Consider  $f'(t) = (\ln a)a^t + (\ln b)b^t + (\ln c)c^t$ . What is  $f'(0)$ ?

Next, consider  $f''(t) = (\ln a)^2 a^t + (\ln b)^2 b^t + (\ln c)^2 c^t$ .

$f''(t)$  is positive for  $t \geq 0$ , so \_\_\_\_\_.

We conclude that  $f'(t) \geq 0$  for all  $t \geq 0$ , so  $f(t)$  is increasing.

**L'Hôpital's rule.** If  $f(x)$ ,  $g(x)$  differentiable,  $g'(x) \neq 0$  on  $I \setminus \{x_0\}$ , and  $\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)}$  is of the form  $\frac{0}{0}$  or  $\frac{\pm\infty}{\pm\infty}$ , and  $\lim_{x \rightarrow x_0} \frac{f'(x)}{g'(x)}$  exists, then

$$\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow x_0} \frac{f'(x)}{g'(x)}$$

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b)-f(a)}{b-a}$ .

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ .(p.140)



## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ .(p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ .(p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ .(p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$  ✓

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ . (p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$  ✓

Case  $f'(x) < 0$ : Apply the MVT to  $[x + f'(x), x]$ :

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ . (p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$  ✓

Case  $f'(x) < 0$ : Apply the MVT to  $[x + f'(x), x]$ : there exists  $c \in (x + f'(x), x)$  s.t.  $f'(c) = \frac{f(x) - f(x + f'(x))}{(x - [x + f'(x)])}$ .

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ . (p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$  ✓

Case  $f'(x) < 0$ : Apply the MVT to  $[x + f'(x), x]$ : there exists  $c \in (x + f'(x), x)$  s.t.  $f'(c) = \frac{f(x) - f(x + f'(x))}{x - [x + f'(x)]}$ .

We know  $(-f'(x)) > 0$ . Since  $c < x$ , then  $f'(c) < f'(x) < 0$ .

## Mean Value Theorem and Related Theorems

**Rolle's Theorem.** Let  $f(x)$  be continuous on  $[a, b]$ , diff'ble on  $(a, b)$ , satisfy  $f(a) = f(b)$ . Then there exists  $c \in (a, b)$  such that  $f'(c) = 0$ .

**Cauchy's Theorem.** Let  $f, g$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there is  $c \in (a, b)$  s.t.  $(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$ .

**Mean Value Theorem.** Let  $f(x)$  be cts. on  $[a, b]$ , diff'ble on  $(a, b)$ , Then there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

**Example.** Let  $f''(x)$  exist and  $> 0$ . Prove  $f(x + f'(x)) \geq f(x)$ . (p.140)

**Solution.** For a given  $x$ , either  $f'(x) = 0, > 0, < 0$ . Also,  $f'(x)$  incr.

Case  $f'(x) = 0$ : Then  $f(x + 0) = f(x)$  ✓

Case  $f'(x) < 0$ : Apply the MVT to  $[x + f'(x), x]$ : there exists  $c \in (x + f'(x), x)$  s.t.  $f'(c) = \frac{f(x) - f(x + f'(x))}{x - [x + f'(x)]}$ .

We know  $(-f'(x)) > 0$ . Since  $c < x$ , then  $f'(c) < f'(x) < 0$ . ✓