Mathematical Analysis I: Lecture 10

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Announcements

• Today: Apostol Vol 1, Chapter 3.1-4.

Decimal representation of real numbers

Now that we have defined convergence of sequences, we can make sense of all decimal representations as real numbers.

Theorem

Let $a_n \in \mathbb{N}_0$ and $0 \le a_n \le 9$. Then $b_n = \sum_{k=0}^n a_k 10^{-k}$ converges to a real number.

Proof.

Let $b_n = \sum_{k=0}^n a_k 10^{-k}$. This is nondecreasing and bounded above by $a_0 + 1$. By Lemma of Monday, this converges to a real number.

When the sequence converges, it converges to only one number. In this way, we can say that a decimal representation $a_0.a_1a_2a_3\cdots$ defines a real number.

Decimal representation of real numbers

Now we can prove that any repeating decimal representation gives a rational number. For example consider $0.123123123\cdots$. This can be written as

$$0.1 + 0.02 + 0.003 + 0.0001 + 0.00002 + 0.000003 + \dots = \sum_{k=0}^{n} a_k 10^{-k},$$

where $a_1 = 1$, $a_2 = 2$, $a_3 = 3$, $a_4 = 1$, $a_5 = 2$, $a_6 = 3$, \cdots . It is easy to see that this is equal to

 $0.123 + 0.000123 + \cdots = \sum_{k=1}^{n} (100a_{3k+1} + 10a_{3k+2} + a_{3k+3})1000^{-k}$. We know that this sum converges and compute

$$\sum_{k=1}^{n} (100a_{3k+1} + 10a_{3k+2} + a_{3k+3})1000^{-k} = 123 \sum_{k=1}^{n} 1000^{-k}$$

$$\rightarrow 123 \frac{1000^{-1}}{1 - 1000^{-1}} = \frac{123}{999}.$$

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Decimal representation of real numbers

Theorem

Any real number given by a repeating decimal representation is rational.

Proof.

Indeed, let us take a repeating sequence $0 \le a_n \le 9$ as above. That is, there is $m \in \mathbb{N}$ such that $a_{n+m} = a_m$. Then, for $j, \ell \in \mathbb{N}$,

$$\sum_{k=0}^{j\ell} a_k = a_0 + \sum_{j=1}^{\ell} 10^{-jm} \sum_{k=1}^{m} a_k 10^{m-k}$$

$$= a_0 + \left(\sum_{k=1}^{m} a_k 10^{m-k}\right) \frac{10^{-m} (1 - 10^{-j\ell})}{1 - 10^{-m}}$$

$$\to a_0 + \left(\sum_{k=1}^{m} a_k 10^{m-k}\right) \frac{10^{-m}}{1 - 10^{-m}} = a_0 + \left(\sum_{k=1}^{m} a_k 10^{m-k}\right) \frac{1}{10^m - 1}$$

as $\ell \to \infty$. The last expression is evidently rational.

Let us go back to studying functions. Among functions, we saw the sign function

$$\operatorname{sign} x := \begin{cases} 1 & \text{if } x > 0 \\ 0 & \text{if } x = 0 \\ -1 & \text{if } x < 0 \end{cases}$$

and its graph has a "jump" at x = 0.

Intuitively, the "jump" means that, the value at x=0 is 0, but if one approaches to 0 from the right, the value of the function remains 1, while it is -1 from the left.

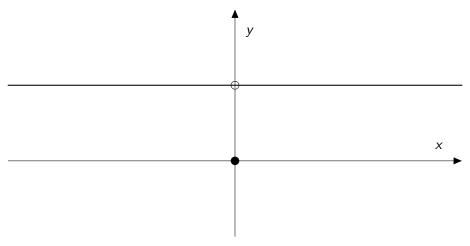


Figure: The graph of
$$y = \begin{cases} 1 & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$
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Let us make this precise.

Definition

Let f be a function defined on S (the domain), and let $a \in \mathbb{R}$ such that there is a sequence $x_n \in S, x_n \neq a$ such that $x_n \to a$. We write

$$\lim_{x\to a}f(x)=L$$

if for any $\epsilon > 0$ there is $\delta > 0$ such that $|f(x) - L| < \epsilon$ for any $x \neq a, |x - a| < \delta$.

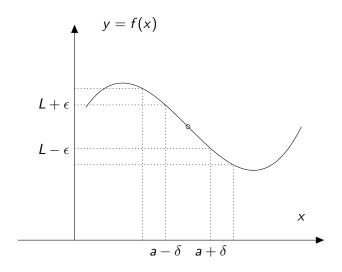


Figure: The limit $\lim_{x\to a} f(x)$.

Example

Let
$$f(x) = \begin{cases} 1 & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

- Consider a=2. Then, for any ϵ , we can take $\delta=\frac{1}{2}$ and |f(x)-1|=|1-1|=0 for any $x\in(2-\delta,2+\delta)=(\frac{3}{2},\frac{5}{2})$. Therefore, $\lim_{x\to 2}f(x)=1$. A similar situation holds for any $x\neq 0$.
- Consider a=0. Then, for any $x \neq 0$, f(x)=1, hence again we have $\lim_{x\to 0} f(x)=1$, although f(0)=0 by definition.
- For the function sign x, there is no limit $\lim_{x\to 0} f(x)$ at x=0.

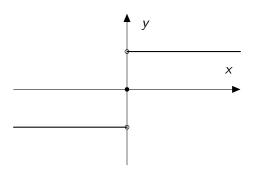


Figure: The graph of $y = \operatorname{sign} x$, with a "jump" at x = 0.

The limit makes precise the concept of "approaching a point". The absence of "jump" can also be formalized using limit.

Definition

Let f be a function defined on S (the domain), and let $a \in S$ (this time a is in the domain) such that there is a sequence $x_n \in S, x_n \neq a$ such that $x_n \to a$. We say that f is continuous at a if $\lim_{x\to a} f(x) = f(a)$. We say that f is continuous on S if it is continuous at each point in S.

Now we can understand the "jumps" in terms of limit and continuity.

Example

- The function sign x is not continuous at x = 0, because it does not have $\lim_{x\to 0} \operatorname{sign} x$.
- The function $f(x) = \begin{cases} 1 & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$ is not continuous at x = 0, because $\lim_{x \to 0} f(x) = 1 \neq 0 = f(0)$.
- The function f(x) = c is continuous. Indeed, let us fix $a \in \mathbb{R}$. For any ϵ , $|f(x) c| = |c c| = 0 < \epsilon$, hence $\lim_{x \to a} f(x) = c = f(a)$.
- The function f(x) = x is continuous. Indeed, let us fix $a \in \mathbb{R}$. Then, for each $\epsilon > 0$, we take $\delta = \epsilon$ and for $|h| < \delta = \epsilon$ it holds that $|f(a+h) a| = |a+h-a| = |h| < \delta = \epsilon$, therefore, $\lim_{x \to a} f(x) = a = f(a)$.

Theorem

Let f, g be functions defined on S, and let a such that there is $\{x_n\} \subset S$, $x_n \to a$. Assume that $\lim_{x\to a} f(x) = L$ and $\lim_{x\to a} g(x) = M$. Then

- There is $\delta > 0$ such that if $|x a| < \delta, x \neq a$ then $|g(x)| \leq |M| + 1$.
- $\lim_{x\to a} (f(x)+g(x)) = L+M$ and $\lim_{x\to a} (f(x)g(x)) = LM$.
- If $M \neq 0$, then $\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{L}{M}$.

Furthermore, if $a \in S$ and if f, g are continuous at a, then f + g, fg are continuous at a. If $g(a) \neq 0$, then $\frac{f}{g}$ is continuous at a.

Proof.

The proof is similar to that of Theorem for sequences.

- Let $\delta > 0$ such that |g(x) M| < 1 for x such that $|x a| < \delta, x \neq a$. Then |g(x)| < |M| + 1.
- For a given $\epsilon>0$, let $\delta>0$ such that $|f(x)-L|<\frac{\epsilon}{2}, |g(x)-M|<\frac{\epsilon}{2}$ for $|x-a|<\delta, x\neq a$. Then $|f(x)+g(x)-L-M|<\frac{\epsilon}{2}+\frac{\epsilon}{2}=\epsilon$. For the product, for a given $\epsilon>0$, let $\delta>0$ such that $|f(x)-L|<\frac{\epsilon}{2(|M|+1)}, |g(x)-M|<\frac{\epsilon}{2(|L|+1)}$ and |g(x)|<|M|+1 for $|x-a|<\delta, x\neq a$. Then $|f(x)g(x)-LM|=|f(x)-L||g(x)|+|g(x)-M||L|<\frac{\epsilon(|M|+1)}{2(|M|+1)}+\frac{\epsilon|L|}{2(|L|+1)}<\epsilon$, which shows the desired limit.

Proof.

• We show that $\lim_{x\to a}\frac{1}{g(x)}=\frac{1}{M}$. Then the general case follows from this and the limit of product. Assume $M\neq 0$, and let $\epsilon>0$. Then there is $\delta>0$ such that $|g(x)-M|<\frac{|M|}{2}$ for $x\neq a, |x-a|<\delta$ and hence $|g(x)|>\frac{|M|}{2}$, in particular $g(x)\neq 0$. Now, there is $\tilde{\delta}>0$, $\tilde{\delta}<\delta$ such that for $x\neq a, |x-a|<\tilde{\delta}$ it holds that $|g(x)-M|<\frac{\epsilon M^2}{2}$. Then

$$\left|\frac{1}{g(x)}-\frac{1}{M}\right|=\frac{|M-g(x)|}{|M||g(x)|}<\frac{\frac{\epsilon M^2}{2}}{\frac{M^2}{2}}=\epsilon,$$

which shows the desired limit.

If f,g are continuous, then $\lim_{x\to a} f(x) = f(a), \lim_{x\to a} g(x) = g(a),$ hence $\lim_{x\to a} (f(x)+g(x)) = f(a)+g(a), \lim_{x\to a} f(x)g(x) = f(a)g(a), \lim_{x\to a} \frac{f(x)}{g(x)} = \frac{f(a)}{g(a)}.$

From this, we know that

- If $f(x) = a_0 + a_1 x^1 + \cdots + a_n x^n$ (a polynomial), then f is continuous. $f(x) = x^2, f(x) = x^5 + 34x^3 454...$
- If $f(x) = \frac{P(x)}{Q(x)}$ and P(x), Q(x) are polynomial, then f is continuous at x if $Q(x) \neq 0$. $f(x) = \frac{x-2}{x^2}$ is continuous on $x \neq 0$ (actually defined on $\{x \in \mathbb{R} : x \neq 0\}$, $f(x) = \frac{x^3}{x^2-1} = \frac{x^3}{(x-1)(x+1)}$ is continuous on $x \neq -1, 1$.

Exercises

- Let $x = 0.12341234 \cdots$. Represent x as a rational number.
- Compute $\lim_{x\to 2} x^2$.
- Compute $\lim_{x\to 1} \frac{x+2}{x-3}$.
- Compute $\lim_{x\to -1} \frac{x^2+3x+2}{x^2-1}$.
- Let $f(x) = \begin{cases} x^2 & \text{if } x \ge 1 \\ 0 & \text{if } x \le 0 \end{cases}$. Is f continuous or not? If not, where is it not continuous?
- Let $f(x) = \frac{x^2 + 3x + 2}{x^2 1}$. Is f continuous or not? If not, where is it not continuous?