

Directions:

- Volunteers will be asked to present solutions in class.
 - Each solution you present will count towards your final homework grade.
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WARMUP PROBLEMS (Not to be turned in)

1. Compare and contrast the definitions of a *limit*, and *continuity* at a point. Specifically, what sort of domains do we consider when looking at continuity vs. limits?
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HOMEWORK EXERCISES

1. [**The sequential characterization of limits of functions**] Suppose $f : V \setminus \{\mathbf{a}\} \rightarrow \mathbb{R}^m$, where V is an open subset of \mathbb{R}^n , and $\mathbf{a} \in V$. Prove that $\lim_{\mathbf{x} \rightarrow \mathbf{a}} f(\mathbf{x}) = L$ if and only if $\lim_{k \rightarrow \infty} f(\mathbf{x}_k) = L$ for every sequence $\mathbf{x}_k \in V \setminus \{\mathbf{a}\}$ that satisfies $\lim_{k \rightarrow \infty} \mathbf{x}_k = \mathbf{a}$.
2. [**The sequential characterization of continuity**] Suppose $f : E \rightarrow \mathbb{R}^m$. Prove that f is continuous at $\mathbf{a} \in E$ if and only if $\lim_{k \rightarrow \infty} f(\mathbf{x}_k) = f(\mathbf{a})$ for every sequence $\mathbf{x}_k \in E$ that satisfies $\lim_{k \rightarrow \infty} \mathbf{x}_k = \mathbf{a}$. Compare with the results of problem 1.
3. Suppose $f : E \rightarrow \mathbb{R}^m$, where $E \subseteq \mathbb{R}^n$ is a closed set. Prove that f is continuous on E if and only if $f^{-1}(C)$ is closed for every closed set $C \subseteq \mathbb{R}^m$.
4. Consider $f, g : \mathbb{R} \rightarrow \mathbb{R}$, where $f(x) = \sin(x)$, and $g(x) = x/|x|$ if $x \neq 0$, and $g(0) = 0$.
 - (a) Define $E_1 = (0, \pi)$, $E_2 = [0, \pi]$, $E_3 = (-1, 1)$ and $E_4 = [-1, 1]$. For $j = 1, \dots, 4$, compute $f(E_j)$ and $g(E_j)$. What conclusions can you draw about the images of connected/closed/open sets?
 - (b) Define $F_1 = (0, 1)$, $F_2 = [0, 1]$, $F_3 = (-1, 1)$ and $F_4 = [-1, 1]$. For $j = 1, \dots, 4$, compute $f^{-1}(F_j)$ and $g^{-1}(F_j)$. What conclusions can you draw about the inverse images of connected/closed/open sets?
5. Let H be a non-empty, compact subset of \mathbb{R}^n .
 - (a) If $f : H \rightarrow \mathbb{R}^m$ is a function, we define

$$\|f\|_H := \sup \{\|f(\mathbf{x})\| : \mathbf{x} \in H\}.$$

Show that if f is continuous, then there exists an $\mathbf{x}^* \in H$ such that $\|f\|_H = \|f(\mathbf{x}^*)\|$.

- (b) Consider the following definition, which is the multi-variable extension of what you have already seen in the single variable case.

Definition 1 We say a sequence of functions $f_k : H \rightarrow \mathbb{R}^m$ converge uniformly to $f : H \rightarrow \mathbb{R}^n$ if for every $\epsilon > 0$, there exists an $N \in \mathbb{Z}_{\geq 1}$ such that for every $\mathbf{x} \in H$ and $k \geq N$, we have $\|f_k(\mathbf{x}) - f(\mathbf{x})\| < \epsilon$.

Show that $\|f_k - f\|_H \rightarrow 0$ if and only if f_k converge to f uniformly.

6. Show that $\|f_k - f\|_H \rightarrow 0$ if and only if for every $\epsilon > 0$, there exists an $N \in \mathbb{Z}_{\geq 1}$ such that $k, j \geq N$ implies $\|f_k - f_j\|_H < \epsilon$.
7. Using the new topological tools that we have, construct a shorter proof of the following theorem, which appeared in homework 1: If $f \geq 0$ is continuous on $[a, b]$, prove that $\int_a^b f(x) dx = 0$ if and only if $f(x) = 0$ for all $x \in [a, b]$.
8. Suppose $H = [a, b] \times [c, d]$ is a rectangle, and $f : H \rightarrow \mathbb{R}$ is continuous, and $g : [a, b] \rightarrow \mathbb{R}$ is integrable. Prove that

$$F(y) = \int_a^b g(x)f(x, y) dx$$

is uniformly continuous on $[a, b]$. *Hint:* you may use the fact that H is compact.