Section 4.2: Monotone and Inverse Functions

November 21, 2011

Abstract

One of the interesting topics we need to consider more is the nature of **dis**-continuity. In addition, standard topics like one-sided limits and continuity will be considered, as well as the possible discontinuities of monotone functions. Finally, we'll see how these are applied in the case of invertibility.

1 Limits Involving Infinity

Definition 4-6: infinite limits: Let f be a function with domain D(f), and suppose that x_0 is a limit point of D(f). We say that the limit of f as x approaches x_0 is ∞ if, given any $M \in \mathbb{R}$ there is a number $\delta(M) > 0$ such that if $0 < |x - x_0| < \delta(M)$ and $x \in D(f)$, then f(x) > M.

Definition 4-7: finite limit as $x \to \infty$: Let f be a function with domain D(f) such that $D(f) \cap (M, \infty) \neq \emptyset$ for any number M. Then we say that the limit of f as x goes to ∞ is L provided that, if $\forall \varepsilon > 0$, $\exists N(\varepsilon)$ such that $x > N(\varepsilon)$ and $x \in D(f)$, then $|f(x) - L| < \varepsilon$.

Definition 4-8: infinite limit as x **approaches** ∞ : Let f be a function with domain D(f) such that $D(f) \cap (M, \infty) \neq \emptyset$ for any number M. We say that the limit of f as x apaproaches ∞ is ∞ provided that, $\forall K$, $\exists N(K)$ such that x > N(K) and $x \in D(f)$, then f(x) > K.

2 Right- and Left-Hand Limits

Definition 4-9: one-sided limits from the right: Let f be a function with domain D(f), and suppose that x_0 is a limit point of $D(f) \cap [x_0, \infty)$. We say that the limit of f as x approaches x_0 from the right is L if, $\forall \varepsilon > 0$, there is a $\delta(\varepsilon) > 0$ such that $\forall x \in D(f)$

$$0 < x - x_0 < \delta(\varepsilon) \to |f(x) - L| < \varepsilon.$$

In this case, we write $\lim_{x\downarrow x_0}=L$ or $\lim_{x\to x_0^+}=L$.

Definition 4-10: one-sided limits from the left: Let f be a function with domain D(f), and suppose that x_0 is a limit point of $(-\infty, x_0] \cap D(f)$. We say that the limit of f as x approaches x_0 from the left is L if, $\forall \varepsilon > 0$, there is a $\delta(\varepsilon) > 0$ such that $\forall x \in D(f)$

$$0 < x_0 - x < \delta(\varepsilon) \to |f(x) - L| < \varepsilon.$$

In this case, we write $\lim_{x\uparrow x_0}=L$ or $\lim_{x\to x_0^-}=L$.

Theorem 4-11: Let f be a function with D(f), and suppose x_0 is a limit point of $D(f) \cap [x_0, \infty)$ and $D(f) \cap (-\infty, x_0]$. Then $\lim_{x \to x_0} f(x) = L$ if and only if

$$\lim_{x \uparrow x_0} = L \qquad \text{and} \qquad \lim_{x \downarrow x_0} = L.$$

Definition 4-11: f is continuous from the right (left) at x_0 : Let f be a function with domain D(f), and suppose $x_0 \in D(f)$. We say that f is continuous from the right (left) at x_0 if, given $\varepsilon > 0$, there is a $\delta(\varepsilon) > 0$ such that if $0 \le x - x_0 < \delta(\varepsilon)$ ($0 \le x_0 - x < \delta(\varepsilon)$) and $x \in D(f)$, then $|f(x) - f(x_0)| < \varepsilon$.

Corollary 4-11: Let f be a function with domain D(f), and suppose $x_0 \in D(f)$. Then f is continuous at x_0 if and only if it is continuous from the right and from the left at x_0 .

Theorem 4-12: Let f be a function with domain D(f), and suppose $x_0 \in D(f)$. Then f is continuous from the right (left) at x_0 if and only if for every sequence $\{x_n\} \subset D(f)$ with $x_n \geq x_0$ ($x_0 \leq x_n$) and $\{x_n\} \to x_0$, $\{f(x_n)\} \to f(x_0)$.

Corollary 4-12: Let f be a function with domain D(f), and suppose $x_0 \in D(f)$. Then f is continuous from the right (left) at x_0 if and only if for every decreasing (increasing) sequence $\{x_n\} \subset D(f)$ with $\{x_n\} \to x_0$, $\{f(x_n)\} \to f(x_0)$.

3 Monotone Functions

Definition 4-12: Monotone increasing (decreasing): A function is said to be **monotone increasing (decreasing)** if for any $x_1, x_2 \in D(f)$ with $x_1 < x_2$, $f(x_1) \le f(x_2)$ $(f(x_1) \ge f(x_2))$. If, for any $x_1, x_2 \in D(f)$ with $x_1 < x_2$, $f(x_1) < f(x_2)$ $(f(x_1) > f(x_2))$, f is **strictly monotone increasing (decreasing)**. A function that is either monotone increasing or decreasing is said to be monotone.

Theorem 4-13: Let f be a monotone function with domain an open interval (a, b). Then $\lim_{x \uparrow x_0} f(x)$ and $\lim_{x \downarrow x_0} f(x)$ exist for each $x_0 \in (a, b)$.

Theorem 4-14: A monotone function f with $D(f) \supset (a,b)$ can have at most countably many discontinuities on (a,b).

4 Types of Discontinuities

Definition 4-13: removable discontinuity: A function f is said to have a **removable discontinuity** at x_0 if $\lim_{x\to x_0} f(x)$ exists, but $\lim_{x\to x_0} f(x) \neq f(x_0)$ or $f(x_0)$ does not exist.

Definition 4-14: jump discontinuity: A function f is said to have a **jump discontinuity** at x_0 if $\lim_{x\uparrow x_0} f(x)$ exists, and $\lim_{x\downarrow x_0} f(x)$ exists, but they don't agree.

Definition 4-15: discontinuity of the third type: A function f is said to have a **discontinuity of the third type** at x_0 if f fails to be continuous at x_0 , but it is neither a removable nor jump discontinuity.

5 Continuity of the Inverse Function

Main result: the inverse of a continuous 1-1 function on a closed interval is continuous.

Theorem 4-16: Suppose f is continuous and strictly monotonic on [a, b]. Then

- (i) f^{-1} is strictly monotone on its domain;
- (ii) f^{-1} is continuous on its domain.