The Real Number System [Chap. 2

whenever x < y. It is called monotone (or strictly monotone) if f or -f is monotone (or strictly monotone) increasing. Let f be a continuous function on the interval [a, b]. Then there is a continuous function g such that g(f(x)) = x for all $x \in [a, b]$ if and only if f is strictly monotone. In this case we also have f(g(y)) = y for each y between f(a) and f(b). A function f which has a continuous inverse is called a *homeomorphism* (between its domain and its range).

47. A continuous function φ on [a, b] is called *polygonal* (or *piecewise linear*) if there is a subdivision $a = x_0 < x_1 < \cdots < x_n = b$ such that φ is linear on each interval $[x_i, x_{i+1}]$. Let f be an arbitrary continuous function on [a, b] and ϵ a positive number. Show that there is a polygonal function φ on [a, b] with $|f(x) - \varphi(x)| < \epsilon$ for all $x \in [a, b]$.

48. Let x be a real number in [0, 1] with the ternary expansion $\langle a_n \rangle$ (cf. Problem 22). Let $N = \infty$ if none of the a_n are 1, and otherwise let N be the smallest value of n such that $a_n = 1$. Let $b_n = \frac{1}{2}a_n$ for n < N and $b_N = 1$. Show that

$$\sum_{n=1}^{N} \frac{b_n}{2^n}$$

is independent of the ternary expansion of x (if x has two expansions) and that the function f defined by setting

$$f(x) = \sum_{n=1}^{N} \frac{b_n}{2^n}$$

is a continuous, monotone function on the interval [0, 1]. Show that f is constant on each interval contained in the complement of the Cantor ternary set (Problem 37), and that f maps the Cantor ternary set onto the interval [0, 1]. (This function is called the *Cantor ternary function*.)

49. Limit superior of a function of a real variable. Let f be a real (or extended real) valued function defined for all x in an interval containing y. We define

$$\overline{\lim_{x \to y}} f(x) = \inf_{\delta > 0} \sup_{0 < |x-y| < \delta} f(x)$$

$$\overline{\lim_{x \to y^+}} f(x) = \inf_{\delta > 0} \sup_{0 < x-y < \delta} f(x)$$

with similar definitions for lim.

a. $\lim_{x \to y} f(x) \le A$ if and only if, given $\epsilon > 0$, there is a $\delta > 0$ such that

for all x with $0 < |x - y| < \delta$ we have $f(x) \le A + \epsilon$.

b. $\lim_{x \to y} f(x) \ge A$ if and only if, given $\epsilon > 0$ and $\delta > 0$, there is an x such that $0 < |x - y| < \delta$ and $f(x) \ge A - \epsilon$.

Sec. 6] Cont

c. $\lim_{x \to y} f(x)$ exists $\lim_{x \to y} f(x)$ exists

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Sec. 6] Continuous Functions

c. $\lim_{x \to y} f(x) \le \lim_{x \to y} f(x)$ with equality (for $\lim_{x \to y} f \ne \pm \infty$) if and only if $\lim_{x \to y} f(x)$ exists.

 $x \rightarrow y$

d. If $\overline{\lim_{x \to y}} f(x) = A$ and $\langle x_n \rangle$ is a sequence with $x_n \neq y$ such that $y = \lim_{x \to y} x_n$, then $\overline{\lim_{x \to y}} f(x_n) \leq A$.

e. If $\overline{\lim_{x \to y}} f(x) = A$, then there is a sequence $\langle x_n \rangle$ with $x_n \neq y$ such that $y = \lim_{x \to y} x_n$ and $A = \lim_{x \to y} f(x_n)$.

f. For a real number *l* we have $l = \lim_{x \to y} f(x)$ if and only if $l = \int_{x \to y} f(x) f(x) dx$

 $\lim f(x_n)$ for every sequence $\langle x_n \rangle$ with $x_n \neq y$ and $y = \lim x_n$.

50. Semicontinuous functions. An extended real-valued function f is called *lower semicontinuous* at the point y if $f(y) \neq -\infty$ and $f(y) \leq \lim_{x \to y} f(x)$. Similarly, f is called *upper semicontinuous* at y if $f(y) \neq +\infty$ and $f(y) \geq \lim_{x \to y} f(x)$. We say that f is lower (upper) semicontinuous on an interval if it is $x \neq y$.

lower (upper) semicontinuous at each point of the interval. The function f is upper semicontinuous if and only if the function -f is lower semicontinuous.

a. Let f(y) be finite. Prove that f is lower semicontinuous at y if and only if given $\epsilon > 0$, $\exists \delta > 0$ such that $f(y) \le f(x) + \epsilon$ for all x with $|x - y| < \delta$.

b. A function f is continuous (at a point or in an interval) if and only if it is both upper and lower semicontinuous (at the point or in the interval).

c. Show that a real-valued function f is lower semicontinuous on (a, b) if and only if the set $\{x: f(x) > \lambda\}$ is open for each real number λ .

d. Show that if f and g are lower semicontinuous functions, so are $f \lor g$ and f + g.

e. Let $\langle f_n \rangle$ be a sequence of lower semicontinuous functions. Show that the function f defined by $f(x) = \sup f_n(x)$ is also lower semicontinuous.

f. A real-valued function φ defined on an interval [a, b] is called a **step function** if there is a partition $a = x_0 < x_1 < \cdots < x_n = b$ such that for each *i* the function φ assumes only one value in the interval (x_i, x_{i+1}) . Show that a step function φ is lower semicontinuous iff $\varphi(x_i)$ is less than or equal to the smaller of the two values assumed in (x_{i-1}, x_i) and (x_i, x_{i+1}) .

g. A function f defined on an interval [a, b] is lower semicontinuous if and only if there is a monotone increasing sequence $\langle \varphi_n \rangle$ of lower semicontinuous step functions on [a, b] such that for each $x \in [a, b]$ we have $f(x) = \lim \varphi_n(x)$.

h. A function f defined on [a, b] is lower semicontinuous if and only

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