MATHS 255 Lecture outlines for week 11

## Tuesday: Subsequences and monotonic sequences

### Subsequences [5.5]

A subsequence of a sequence  $(s_n)$  is a sequence formed by taking certain terms from the original sequence, in the same order as they appeared in the original sequence. For example, if we have the sequence  $1, \frac{1}{2}$  $\frac{1}{2}, \frac{1}{3}$  $\frac{1}{3}, \frac{1}{4}$  $\frac{1}{4}$ ,... then we may form the subsequence  $1, \frac{1}{4}$  $\frac{1}{4}, \frac{1}{9}$  $\frac{1}{9}, \frac{1}{16}, \ldots$  More precisely, we have the following definition.

**Definition.** A subsequence of a sequence  $(s_n)$  is a sequence  $(s_{i_n})$ , where  $(i_n)$  is a strictly increasing sequence in N.

**Lemma 1.** If  $(i_n)$  is a strictly increasing sequence in N then for all  $n \leq i_n$ ,  $n \leq i_n$ .

Proof. Exercise (Assignment 5, Question 5).

**Proposition 2.** Let  $(s_n)$  be a sequence in  $\mathbb{R}$ , and  $(s_{i_n})$  a subsequence of  $(s_n)$ . If  $s_n \to L$  as  $n \to \infty$ then  $s_{i_n} \to L$  as  $n \to \infty$ .

*Proof.* Suppose  $s_n \to L$  as  $n \to \infty$ . Let  $\varepsilon > 0$ . Choose  $N \in \mathbb{N}$  such that if  $n > N$  then  $|s_n - L| < \varepsilon$ . Now let  $n > N$ . Then  $i_n \ge n > N$ , so  $i_n > N$ , so  $|s_{i_n} - L| < \varepsilon$ .

**Theorem 3.** Let  $(s_n)$  be a monotonic bounded sequence in  $\mathbb{R}$ . Then  $(s_n)$  converges to some  $L \in \mathbb{R}$ 

*Proof.* Suppose first that  $(s_n)$  is increasing. The set  $S = \{s_n : n \in \mathbb{N}\}\$ is non-empty (since  $s_1 \in S$ ) and bounded above, so it has a least upper bound, L say. We claim that  $s_n \to L$  as  $n \to \infty$ . So let  $\varepsilon > 0$ . Then there is some  $s \in S$  with  $L - \varepsilon < s \leq L$ . Now,  $s \in S$  so  $s = s_N$  for some  $N \in \mathbb{N}$ . Let  $n > N$ . Then  $s_N \le s_n$ , since  $(s_n)$  is increasing, so we have  $L - \varepsilon < s_N \le s_n \le L < L + \varepsilon$ , so  $L - \varepsilon < s_n < L + \varepsilon$ , so  $|s_n - L| < \varepsilon$ . Thus  $s_n \to L$ , as claimed.

We leave the case when  $(s_n)$  is a decreasing sequence as an exercise.

**Theorem 4.** Let  $(s_n)$  be a sequence in R. Then  $(s_n)$  has a subsequence which is monotonic.

The idea is as follows: we give a method for constructing an increasing subsequence in  $(s_n)$ , which will work unless some particular thing goes wrong. We will then give an alternative method which gives a decreasing subsequence, and which will work if that particular thing went wrong with the first method.

**Lemma 5.** Let  $(s_n)$  be a sequence in  $\mathbb R$  with no greatest term. Then  $(s_n)$  has an increasing subsequence.

 $\Box$ 

*Proof.* We construct the subsequence  $(s_{i_n})$  recursively. The sequence has the property that

$$
\text{for all } j, k \in \mathbb{N}, \text{ if } j \le i_k \text{ then } s_j \le s_{i_k}. \tag{*}
$$

First we let  $i_1 = 1$ . This certainly satisfies (\*) since there is no j with  $j < 1$ . Now suppose we have chosen  $i_1 < i_2 < \cdots < i_n$  satisfying (\*). We know that  $s_{i_n}$  is not the greatest term in the sequence, since there is no greatest term, so there is some m with  $s_{i_n} < s_m$ . However,  $s_j \leq s_{i_n}$  for all  $j \leq i_n$ , so if  $s_{i_n} < s_m$  then  $m > i_n$ . We let  $i_{n+1}$  be the least  $m > i_n$  with  $s_{i_n} \le s_m$ . We must check that this choice also satisfies (\*). We have assumed that it is satisfied for all  $i_k$ s for  $k \leq n$ , so we only need to check it for  $i_{n+1}$ . So suppose  $j < i_{n+1}$ . If  $j \leq i_n$  then  $s_j \leq s_{i_n} \leq s_{i_{n+1}}$ . If  $i_n < j < i_{n+1}$ then, since  $i_{n+1}$  was the least m with  $s_{i_n} \leq s_m$ , we must have  $s_j < s_{i_n} \leq s_{i_{n+1}}$ .

Clearly, the subsequence  $(s_{i_n})$  we have constructed is an increasing sequence, as required.  $\Box$ 

*Proof of Theorem 4.* Let  $(s_n)$  be a sequence in R. There are two possibilities: either there is an  $n \in \mathbb{N}$  such that  $\{s_m : m > n\}$  has no greatest element, or there is no such n. In the latter case, for every  $n \in \mathbb{N}, \{s_m : m > n\}$  has a greatest element.

- **Case 1:** Suppose there is some  $n_0$  such that  $\{s_m : m > n_0\}$  has no greatest element. For each k, put  $t_k = s_{n_0+k}$ . Then  $(t_k)$  has no greatest element, so by the previous lemma it has an increasing subsequence  $(t_{i_k})$ . But then  $(s_{n_0+i_k})$  is an increasing subsequence of  $(s_n)$ .
- **Case 2:** Suppose that for every  $n \in \mathbb{N}$ ,  $\{s_m : m > n\}$  has a greatest element. Recursively choose a subsequence of  $(s_n)$  as follows:  $i_1$  is chosen so that  $s_{i_1} \geq s_m$  for all  $m > 1$ , and once  $i_1 < i_2 < \cdots < i_n$  have been chosen,  $i_{n+1}$  is chosen so that  $i_n < i_{n+1}$  and  $s_{i_{n+1}} \ge s_m$  for all  $m > n$ . Since  $\{s_m : m > n\}$  always has a greatest element, we can always find such  $i_1$  and  $i_{n+1}$ . It remains only to show that this gives a decreasing subsequence. Note that for each n we have that  $s_{i_n}$  is the greatest element of  $\{s_m : m > k\}$  for some  $k < i_n$ , so  $s_{i_n} \ge s_m$  for all  $m > k$ . In particular, since  $k < i_n < i_{n+1}, s_{i_n} \geq s_{i_{n+1}}$  as required.



## Wednesday: Cauchy sequences

We know what it means to say that  $(s_n)$  converges to L. To say that  $(s_n)$  converges means that  $(s_n)$  converges to some L, i.e.

$$
(\exists L)(\forall \varepsilon > 0)(\exists N \in \mathbb{N})(\forall n > N)(|s_n - L| < \varepsilon).
$$

This is rather complicated: it has an extra layer of complexity with the extra change between ∃ and ∀ quantifiers. It is also awkward to check, since we have to find the limit L before we can check that the condition holds. An alternative property, which only mentions the sequence itself and not its possible limit, is the "Cauchy convergence criterion":

**Definition.** A sequence  $(s_n)$  in R is a Cauchy sequence if for all  $\varepsilon > 0$  there exists  $N \in \mathbb{N}$  such that for all  $m, n > N$ ,  $|s_m - s_n| < \varepsilon$ .

We will prove that a sequence  $(s_n)$  in R converges if and only if it is a Cauchy sequence.

**Lemma 6 (The Triangle Inequality).** Let  $a, b \in \mathbb{R}$ . Then  $|a + b| \leq |a| + |b|$ , and hence, if  $x, y, z \in \mathbb{R}$  then  $|x - z| \leq |x - y| + |y - z|$ .

Proof. Exercise (Regular Tutorial 5, Questions 1 and 2).

**Proposition 7.** Let  $(s_n)$  be a sequence in  $\mathbb{R}$ . If  $(s_n)$  converges then  $(s_n)$  is bounded.

*Proof.* Suppose  $s_n \to L$  as  $n \to \infty$ . Putting  $\varepsilon = \frac{1}{2}$  $\frac{1}{2}$ , we know that there is some  $N \in \mathbb{N}$  such that if  $n > N$  then  $|s_n - L| < \frac{1}{2}$  $\frac{1}{2}$ . So, for  $n > N$  we have

$$
|s_n| = |(s_n - L) + L| \le |s_n - L| + |L| < |L| + \frac{1}{2}.
$$

Thus for every *n* we have  $|s_n| \le \max\{|s_1|, |s_2|, \ldots, |s_N|, |L| + \frac{1}{2}\}$  $\frac{1}{2}$ . So  $(s_n)$  is bounded.

**Lemma 8.** Let  $(s_n)$  be a bounded sequence. Then  $(s_n)$  has a convergent subsequence.

*Proof.* We know that any sequence in  $\mathbb R$  has a monotonic subsequence, and any subsequence of a bounded sequence is clearly bounded, so  $(s_n)$  has a bounded monotonic subsequence. But every bounded monotonic sequence converges. So  $(s_n)$  has a convergent subsequence, as required.  $\Box$ 

**Lemma 9.** Let  $(s_n)$  be a Cauchy sequence in  $\mathbb{R}$ . If  $(s_n)$  has a convergent subsequence then  $(s_n)$ converges.

*Proof.* Let  $(s_{i_n})$  be a subsequence which converges to L. Let  $\varepsilon > 0$ . Put  $\eta = \varepsilon/2$ . Choose  $N_1$  so that if  $m, n > N_1$  then  $|s_m - s_n| < \eta$ , choose  $N_2$  so that if  $n > N_2$  then  $|s_{i_n} - L| < \eta$ , and choose k so that  $k > N_2$  and  $i_k > N_1$  (for example, we may take  $k = \max\{N_1 + 1, N_2 + 1\}$ : certainly  $k > N_2$ and  $i_k \geq k > N_1$ ). Put  $N = N_1$ . Then



Thus  $|s_n - L| < \varepsilon$  as required. So  $(s_n)$  converges to L.

**Lemma 10.** Every Cauchy sequence in  $\mathbb{R}$  is bounded.

Proof. Exercise.

**Lemma 11.** Every convergent sequence in  $\mathbb R$  is Cauchy.

Proof. Exercise.

 $\Box$ 

 $\Box$ 

 $\Box$ 

Putting these results together gives our main result:

**Theorem 12.** A sequence in  $\mathbb R$  is a Cauchy sequence if and only if it converges.

#### Limits of sums and products

**Theorem 13.** Let  $(a_n)$ ,  $(b_n)$  be sequences in R. Suppose that  $a_n \to A$  and  $b_n \to B$  as  $n \to \infty$ . Then

1.  $a_n + b_n \rightarrow A + B$  as  $n \rightarrow \infty$ ; 2.  $a_n b_n \to AB$  as  $n \to \infty$ ; and 3. if  $b_n \neq 0$  for all n and  $B \neq 0$  then  $\frac{a_n}{b_n} \to \frac{A}{B}$  as  $n \to \infty$ .

*Proof.* For (1), let  $\varepsilon > 0$ . Put  $\eta = \varepsilon/2$ . Choose  $N_1, N_2 \in \mathbb{N}$  such that if  $n > N_1$  then  $|a_n - A| < \eta$ and if  $n > N_2$  then  $|b_n - B| < \eta$ . Put  $N = \max\{N_1, N_2\}$ . Let  $n > N$ . Then

$$
|(a_n + b_n) - (A + B)| = |(a_n - A) + (b_n - B)|
$$
  
\n
$$
\le |a_n - A| + |b_n - B|
$$
 (triangle inequality)  
\n
$$
< \eta + \eta
$$
 (since  $n > N_1$  and  $n > N_2$ )  
\n
$$
= \varepsilon.
$$

so  $a_n + b_n \to A + B$  as  $n \to \infty$ .

For (2), let  $\varepsilon > 0$ . Since  $(b_n)$  converges, it is bounded, so there is some  $P > 0$  with  $|b_n| < P$  for all *n*. Put  $\eta = \frac{\varepsilon}{|A|}$  $\frac{\varepsilon}{|A|+P}$ . Choose  $N_1, N_2 \in \mathbb{N}$  such that if  $n > N_1$  then  $|a_n - A| < \eta$  and if  $n > N_2$  then  $|b_n - B| < \eta$ . Put  $N = \max\{N_1, N_2\}$ . Let  $n > N$ . Then

$$
|a_n b_n - AB| = |a_n b_n - Ab_n + Ab_n - AB|
$$
  
\n
$$
\leq |a_n b_n - Ab_n| + |Ab_n - AB|
$$
  
\n
$$
= |a_n - A||b_n| + |A||b_n - B|
$$
  
\n
$$
= |a_n - A|P + |A||b_n - B|
$$
  
\n
$$
< nP + |A|\eta
$$
  
\n
$$
= \varepsilon
$$
  
\n(triangle inequality)  
\n
$$
|a_n - A|P| + |A||b_n - B|
$$

Thus  $a_n b_n \to AB$  as  $n \to \infty$ .

For (3), we will first prove that  $\frac{1}{b_n} \to \frac{1}{B}$  and then apply 2. So let  $\varepsilon > 0$ . Put  $\eta = \frac{|B|^2 \varepsilon}{2}$  $\frac{a}{2}$ . Since  $B \neq 0$ ,  $\frac{|B|}{2} > 0$ , so there is some  $N_1$  such that if  $n > N_1$  then  $|b_n - B| < \frac{|B|}{2}$  $\frac{B_1}{2}$ . Note that if  $n > N_1$  then  $|b_n| > |B| - \frac{|B|}{2} = \frac{|B|}{2}$  $\frac{B|}{2}$ , so | 1  $\overline{b_n}$  $\Big| < \frac{2}{|B|}$  $\frac{2}{|B|}$ . Choose  $N_2 \in \mathbb{N}$  such that if  $n > N_2$  then  $|b_n - B| < \eta$ . Put  $N = \max\{N_1, N_2\}$ . Let  $n > N$ . Then

$$
\frac{1}{b_n} - \frac{1}{B} = \left| \frac{B - b_n}{b_n B} \right|
$$
  
=  $\left| \frac{1}{b_n} \right| \left| \frac{1}{B} \right| |B - b_n|$   
<  $\left| \frac{2}{|B|} \right| |B_n - B|$   
<  $\left| \frac{2}{|B|^2} \eta \right|$   
=  $\varepsilon$ ,

so  $\frac{1}{b_n} \to \frac{1}{B}$  as  $n \to \infty$ . The result then follows by (2).

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 $\Box$ 

## Thursday: Continuous functions

**Definition.** Let  $A \subseteq \mathbb{R}$ , let  $f : A \to \mathbb{R}$  be a function, and let  $a \in A$ . Then f is continuous at a if for every  $\varepsilon > 0$  there is a  $\delta > 0$  such that for all  $x \in A$ , if  $|x - a| < \delta$  then  $|f(x) - f(a)| < \varepsilon$ . We say that f is continuous if it is continuous at a for all  $a \in A$ .

**Example 14.** Let  $f : \mathbb{R} \to \mathbb{R}$  be given by  $f(x) = x^2$ , and let  $a \in \mathbb{R}$ . Then f is continuous at a.

*Proof.* Let  $\varepsilon > 0$ . Put  $\delta = \min\{1, \frac{\varepsilon}{2|a|+1}\}$ . Let  $x \in \mathbb{R}$  with  $|x - a| < \delta$ . Put  $h = x - a$ , so  $x = a + x$ . Then

$$
|f(x) - f(a)| = |f(a+h) - f(a)|
$$
  
= |(a+h)<sup>2</sup> - a<sup>2</sup>|  
= |a<sup>2</sup> + 2ah + h<sup>2</sup> - a<sup>2</sup>|  
= |2ah + h<sup>2</sup>|  
= |2a + h||h|  
 $\leq (|2a| + |h|)|h|$   
 $\leq (2|a| + 1)|h|$  (since |h| < 1)  
 $< (2|a| + 1)\delta$   
=  $\varepsilon$ ,

as required.

**Example 15.** Define  $f : \mathbb{R} \to \mathbb{R}$  by  $f(x) = \sin(\frac{1}{x})$  $\frac{1}{x}$  for  $x \neq 0$ ,  $f(0) = 0$ . Then f is not continuous at 0.

*Proof.* Suppose for a contradiction that f is continuous at 0. Then, since  $\frac{1}{2} > 0$ , there is some  $\delta > 0$  such that if  $|x - 0| < \delta$  then  $|f(x) - f(0)| < \frac{1}{2}$  $\frac{1}{2}$ . Choose  $n \in \mathbb{N}$  with  $n > \frac{1}{2}(\frac{2}{\pi\delta} - 1)$ . Then  $2n+1 > \frac{2}{\pi \delta}$ , so  $\frac{(2n+1)\pi}{2} > \frac{1}{\delta}$  $\frac{1}{\delta}$ , so  $\frac{2}{(2n+1)\pi} < \delta$ . Put  $x = \frac{2}{(2n+1)\pi}$  $\frac{2}{(2n+1)\pi}$ . Then  $|x| < \delta$ , so  $|f(x)| < \frac{1}{2}$  $\frac{1}{2}$ . However,  $f(x) = \sin ((2n+1)\frac{\pi}{2}),$  so  $f(x) = \pm 1$ , so  $|f(x)| = 1 \nless \frac{1}{2}$  $\frac{1}{2}$ . This contradiction shows that there is no such  $\delta$ , and hence f is not continuous at 0.  $\Box$ 

#### The intermediate value theorem

**Theorem 16 (The intermediate value theorem).** Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous, and let  $k \in \mathbb{R}$  with  $f(a) < k < f(b)$ . Then there is some  $c \in (a, b)$  with  $f(c) = k$ .

*Proof.* Put  $S = \{x \in [a, b] : f(x) < k\}$ . Then  $a \in S$  so  $S \neq \emptyset$ , and S is bounded above by b, so S has a supremum. Put  $c = \sup S$ .

#### Claim:  $f(c) \nless k$ .

For: Suppose for a contradiction that  $f(c) < k$ . Put  $\varepsilon = k - f(c)$ , and choose  $\delta > 0$  so that if  $x \in [a, b]$  with  $|x - c| < \delta$  then  $|f(x) - f(c)| < \varepsilon$ . Note that if  $|f(x) - f(c)| < \varepsilon$  then  $f(x) - f(c) < \varepsilon = k - f(c)$ , so  $f(x) < f(c)$ . Thus  $|b - c| \nless \delta$ , so  $c + \delta \leq b$ . Put  $x = c + \frac{\delta}{2}$  $\frac{\delta}{2}$ . Then  $x > c = \sup S$ , so  $x \notin S$ . However,  $f(x) < f(c) + \varepsilon = k$ , and  $x \in [a, b]$ , so  $x \in S$ . This contradiction showws that we cannot have  $f(c) < k$ .

Claim:  $f(c) \ngeq k$ .

**For:** Suppose for a contradiction that  $f(c) > k$ . Put  $\varepsilon = f(c) - k$ . Choose  $\delta > 0$  such that if  $x \in [a, b]$  with  $|x - c| < \delta$  then  $|f(x) - f(c)| < \varepsilon$ . Since  $\delta > 0$  and  $c = \sup S$ , there is some  $x \in S$  with  $c - \delta < x \leq c$ . But then  $|x - c| < \delta$ , so  $|f(x) - f(c)| < \varepsilon$ , so  $f(x) - f(c) > -\varepsilon$  $-(f(c) - k) = k - f(c)$ . Thus  $f(x) > k$ . But this contradicts the assumption that  $x \in S$  so  $f(x) < k$ . Hence there is no such x and therefore we cannot have  $f(c) > k$ .

Thus we cannot have  $f(c) < k$  or  $f(c) > k$ , so  $f(c) = k$ , as required. Finally, note that since  $a \in S$ and b is an upper bound for  $S, a \leq supS \leq b$ , i.e.  $a \leq c \leq b$ . Since  $f(a) \neq f(c) \neq f(b)$  we have  $a \neq c \neq b$  so  $a < c < b$ , i.e.  $c \in (a, b)$  as required.  $\Box$ 

# Friday: Continuity in terms of limits, open and closed sets and sequences

#### Limits of functions

**Definition.** Let  $a \in \mathbb{R}$  and let  $\varepsilon > 0$ . We define the  $\varepsilon$ -ball centred at  $a, B_{\varepsilon}(a), by$ 

$$
B_{\varepsilon}(a) = \{ x \in \mathbb{R} : |x - a| < \varepsilon \},
$$

and the deleted  $\varepsilon$ -ball centred at a,  $B'_{\varepsilon}(a)$ , by  $B'_{\varepsilon}(a) = B_{\varepsilon}(a) \setminus \{a\}.$ 

**Definition.** Let  $A \subseteq \mathbb{R}$  and let  $a \in \mathbb{R}$ . Then a is a limit point of A if, for every  $\varepsilon > 0$ ,  $B_{\varepsilon}(a) \cap A \neq \emptyset$ , and a is an accumulation point of A if for all  $\varepsilon > 0$ ,  $B'_{\varepsilon}(a) \cap A \neq \emptyset$ .

**Definition.** Let  $A \subseteq \mathbb{R}$ , let  $f : A \to \mathbb{R}$  be a function, let a be an accumulation point of A and let  $L \in \mathbb{R}$ . We say that  $\lim_{x\to a} f(x) = L$  if for all  $\varepsilon > 0$  there is a  $\delta > 0$  such that for all  $x \in A$ , if  $0 < |x - a| < \delta$  then  $|f(x) - L| < \varepsilon$ .

Notice the big difference between the definition of a limit and the definition of continuity: we insist that  $0 < |x - a| < \delta$ , in other words we do not test whether  $|f(x) - L| < \varepsilon$  holds at  $x = a$ , only at values of x close to but not exactly equal to a. Thus, for example  $\lim_{x\to 0} \frac{\sin x}{x}$  makes sense without having to explain that we never intend to evaluate  $\frac{\sin 0}{0}$ .

**Example 17.** Define the function  $f : \mathbb{R} \to \mathbb{R}$  by  $f(x) = x$  if  $x \notin \mathbb{Z}$ ,  $f(x) = 0$  if  $x \in \mathbb{Z}$ . Then  $\lim_{x\to 2} f(x) = 2.$ 

The two definitions, continuity and limits, fit together by the following result.

**Theorem 18.** Let  $A \subseteq \mathbb{R}$  and let  $f : A \to \mathbb{R}$  be a function. Then f is continuous if and only if, for every  $a \in A$ , if a is an accumulation point of A then  $\lim_{x \to A} f(x) = f(a)$ .

Proof. Exercise.

#### Open and closed sets

**Definition.** A subset U of  $\mathbb R$  is open if for every  $x \in U$  there is some  $\varepsilon > 0$  such that  $B_{\varepsilon}(x) \subseteq U$ . A subset C of  $\mathbb R$  is closed if  $C_{\mathbb R}^{\mathcal C}$  is open.

**Proposition 19.** Let  $C \subseteq \mathbb{R}$ . Then C is closed if and only if, for every sequence  $(s_n)$  in C, if  $(s_n) \to a$  as  $n \to \infty$  then  $a \in C$ .

*Proof.* Suppose first that C is closed. We must show that if  $(s_n)$  is a convergent sequence in C then the limit of the sequence is also in C. So suppose that  $s_n \to a$  as  $n \to \infty$ . Suppose, for a contradiction that  $a \notin C$ . Then  $a \in C^{\mathfrak{C}}$ , and  $C^{\mathfrak{C}}$  is open, so there is an  $\varepsilon > 0$  such that  $B_{\varepsilon}(a) \subseteq C^{\mathfrak{C}}$ . Since  $s_n \to a$ , there is an  $N \in \mathbb{N}$  such that for  $n > N$ ,  $|s_n - a| < \varepsilon$ . But then  $s_{N+1} \in B_{\varepsilon}(a)$ , so  $s_{N+1} \in C^{\mathfrak{S}}$ , contradicting the assumption that  $(s_n)$  is a sequence in C. So we cannot have  $a \notin C$ , so  $a \in C$ .

Conversely, suppose that for every sequence in C, if  $s_n \to a$  then  $a \in C$ . Put  $U = C^{\mathfrak{C}}$ . We must show that U is open. So let  $a \in U$ . Suppose, for a contradiction, that there is no  $\varepsilon > 0$  with  $B_{\varepsilon}(a) \subseteq U$ . In particular, for each  $n \in \mathbb{N}$  we have  $B_{\frac{1}{n}}(a) \nsubseteq U$ , so there is some  $s_n \in B_{\frac{1}{n}}(a) \setminus U$ . But then  $s_n \notin C^{\mathcal{C}},$  so  $s_n \in C$ .

Claim:  $s_n \to a$  as  $n \to \infty$ .

For: Let  $\varepsilon > 0$ . Choose  $N \in \mathbb{N}$  with  $N > \frac{1}{\varepsilon}$ . Then  $\frac{1}{N} < \varepsilon$ . Let  $n \in \mathbb{N}$  with  $n > N$ . Then  $\frac{1}{n} < \frac{1}{N}$  $\frac{1}{N}$ . Since  $s_n \in B_{\frac{1}{n}}(a)$ ,  $|s_n - a| < \frac{1}{n} < \frac{1}{N} < \varepsilon$ , so  $|s_n - a| < \varepsilon$  as required.

Thus  $(s_n)$  is a sequence in C which converges to a, but  $a \notin C$ , contradicting our assumption about  $C$ .  $\Box$ 

**Lemma 20.** Let  $f : \mathbb{R} \to \mathbb{R}$  be a continuous function. For every open set U,  $f^{-1}(U)$  is open.

*Proof.* Let U be open, and let  $a \in f^{-1}(U)$ . Then  $f(a) \in U$ , so there is some  $\varepsilon > 0$  such that  $B_{\varepsilon}(f(a)) \subseteq U$ . By continuity, there is some  $\delta > 0$  such that if  $|x - a| < \delta$  then  $|f(x) - f(a)| < \varepsilon$ .

Claim:  $B_\delta(a) \subseteq f^{-1}(U)$ .

For: Let  $x \in B_\delta(a)$ . Then  $|x - a| < \delta$ , so  $|f(x) - f(a)| < \varepsilon$ , so  $f(x) \in B_\varepsilon(f(a)) \subseteq U$ , so  $f(x) \in U$ , so  $x \in f^{-1}(U)$ , as required.

 $\Box$ 

The converse is also true: to prove it, we first have to use the triangle inequality to prove that every  $\varepsilon$ -ball  $B_{\varepsilon}(a)$  is open.

**Lemma 21.** Let  $f : \mathbb{R} \to \mathbb{R}$  be a function. Then f is continuous if and only if, for every sequence  $(s_n)$  in  $\mathbb{R}$ , if  $s_n \to a$  as  $n \to \infty$  then  $f(s_n) \to f(a)$  as  $n \to \infty$ .

*Proof.* Suppose first that f is continuous. Let  $(s_n)$  be a sequence in R. Suppose  $s_n \to a$  as  $n \to \infty$ . Let  $\varepsilon > 0$ . By continuity, there is some  $\delta > 0$  such that if  $|x - a| < \delta$  then  $|f(x) - f(a)| < \varepsilon$ . Since  $s_n \to a$ , there is some N such that if  $n > N$  then  $|s_n - a| < \delta$ . Let  $n > N$ . Then  $|s_n - a| < \delta$ , so  $|f(s_n) - f(a)| < \varepsilon$ , as required.

We leave the converse as an exercise.