

$$\epsilon \quad |f(x) - g(x)| < \epsilon$$

error in area: $\epsilon \cdot (b-a)$

Continuity: $f: A \rightarrow \mathbb{R}$

$\forall a \in A, \forall \varepsilon > 0, \exists \delta > 0$ so if $x \in A$

$|a - x| < \delta$ then $|f(x) - f(a)| < \varepsilon$.

Uniform Continuity:

$\forall \varepsilon > 0$ there exists $\delta > 0$ so $\textcircled{\text{if}}$

$a, x \in A$ and $\textcircled{\text{if}} |a - x| < \delta$, then

$|f(x) - f(a)| < \varepsilon$.

Not uniformly continuous:

$$x_n, z_n$$

$$\delta = \frac{1}{n}$$

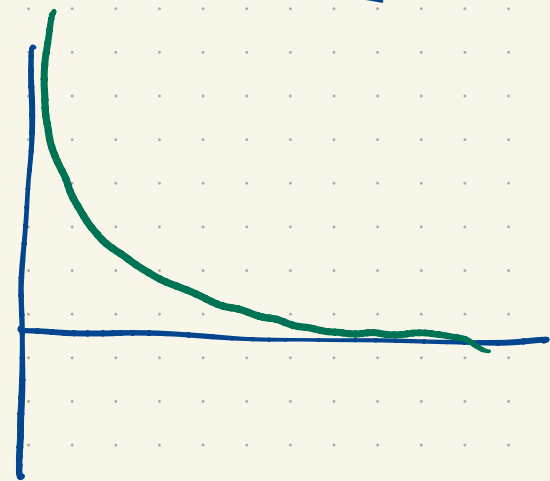
There there exist ε_0 such that for all $\delta > 0$

there exist $a, x \in A$ such that $|a - x| < \delta$

but $|f(x) - f(a)| \geq \varepsilon_0$.

$$f(x) = \frac{1}{x} \quad A = (0, \infty)$$

$$x_n = \frac{1}{n}, \quad z_n = \frac{2}{n} \quad n = 1, 2, 3$$



$$|z_n - x_n| \leq \frac{1}{n} \quad |f(x_n) - f(z_n)| = \left| n - \frac{n}{2} \right| = \frac{n}{2}$$

$$\approx \frac{1}{2}$$

$$\epsilon_0 = \frac{1}{2}$$

$$\delta > 0$$

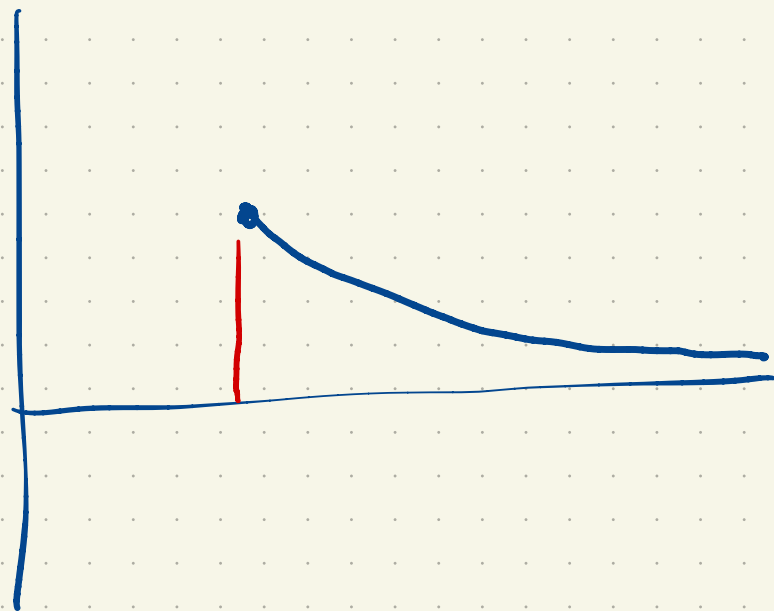
$$\frac{1}{2} < \delta$$

$$\begin{array}{cc} a, x & \\ \downarrow & \searrow \\ z_n & x_n \end{array}$$

$$|a - x| < \delta$$

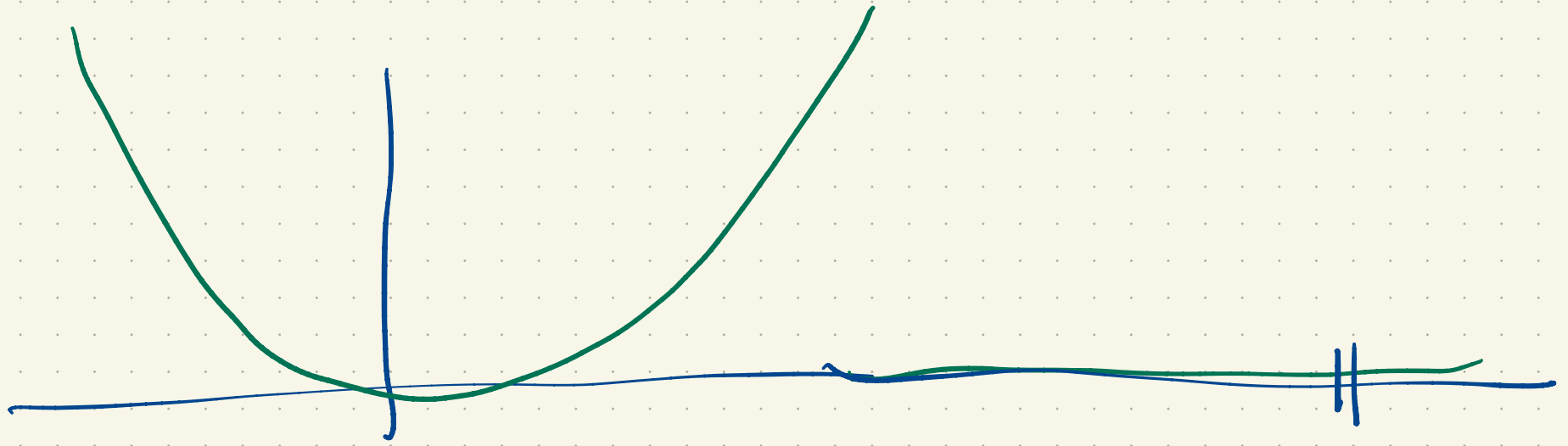
$$|f(a) - f(x)| \geq \epsilon_0$$

$$|z_n - x_n| < \delta$$



$$f(x) = x^2 \text{ on } \mathbb{R}$$

$\cdot I \approx 2$



$$x_n = n + \frac{1}{n}$$

$$z_n = n$$

$$|x_n - z_n| \leq \frac{1}{n}$$

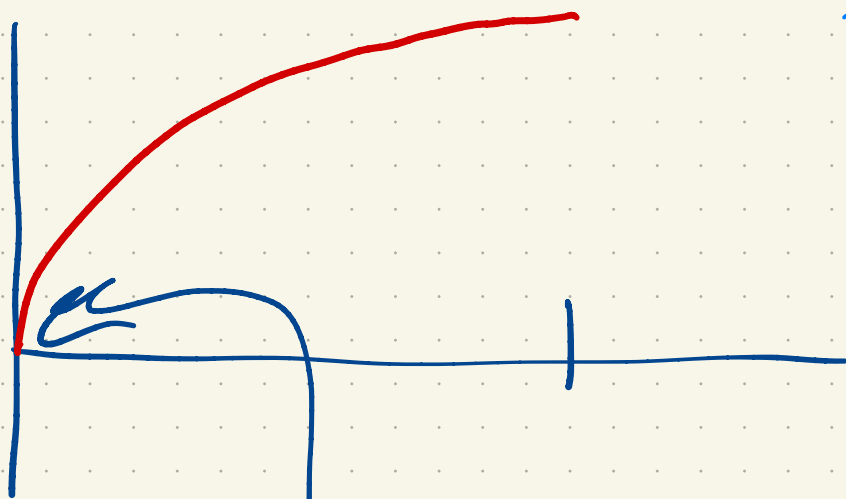
$$f(x_n) = n^2 + 2n \cdot \frac{1}{n} + \frac{1}{n^2}$$

$$= 2 + \frac{1}{n^2} + n^2$$

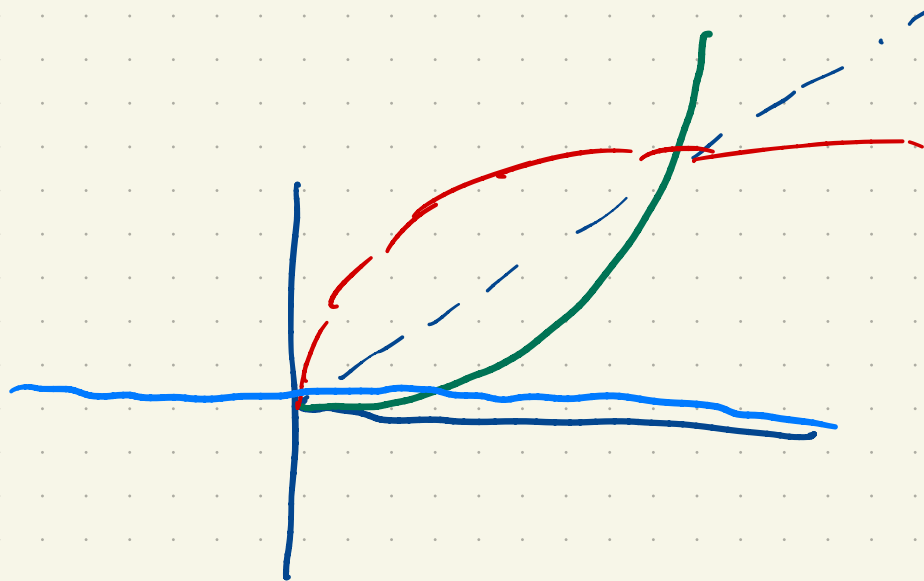
$$\underline{f(z_n) = n^2}$$

$$|f(x_n) - f(z_n)| = 2 + \frac{1}{n^2} \approx 2$$

$$f(x) = \sqrt{x} \quad [0, 1]$$



$$f'(0) =$$



$$f'(x) = \frac{1}{2}x^{-1/2}$$

x_n, z_n

$$x_n = \frac{1}{n}$$

$$z_n = \frac{2}{n}$$

$$|x_n - z_n| \leq \frac{1}{n}$$

$$\rightarrow (f(x_n) - f(z_n)) = - \left(\sqrt{\frac{1}{n}} - \sqrt{\frac{2}{n}} \right) \cdot \left(\frac{\sqrt{\frac{1}{n}} + \sqrt{\frac{2}{n}}}{\sqrt{\frac{1}{n}} + \sqrt{\frac{2}{n}}} \right)$$

$$= \frac{-\frac{1}{n} + \frac{2}{n}}{\sqrt{\frac{1}{n}} + \sqrt{\frac{2}{n}}}$$

$$= \frac{1}{\sqrt{n} + \sqrt{2n}} \leq \frac{1}{\sqrt{n}}$$

$$|f(x_n) - f(z_n)| \leq \frac{1}{\sqrt{n}}$$

Thm: Suppose $A \subseteq \mathbb{R}$ is compact and

$f: A \rightarrow \mathbb{R}$ is continuous.

Then f is uniformly continuous.

Pf: Suppose to the contrary that f is not uniformly continuous. Then there exists $\epsilon_0 > 0$ such that for all $n \in \mathbb{N}$ there exist $x_n, z_n \in A$ with $|x_n - z_n| < \frac{1}{n}$ but $|f(x_n) - f(z_n)| \geq \epsilon_0$.

Since A is compact there exists a subsequence

x_{n_k} that converges to a limit $x \in A$.

Moreover, since $|z_{n_k} - x_{n_k}| \leq \frac{1}{n_k}$,

$$z_{n_k} - x_{n_k} \rightarrow 0$$

and $z_{n_k} \rightarrow x$ also.

$$\left[\begin{array}{l} z_{n_k} = x_{n_k} + (z_{n_k} - x_{n_k}) \\ \downarrow \qquad \qquad \downarrow \\ x \qquad \qquad \qquad 0 \end{array} \right.$$

$$\left. \begin{array}{l} |z_n - x_n| < \frac{1}{n} \\ \downarrow \\ w_n \\ 0 \leq |w_n| < \frac{1}{n} \\ w_n \rightarrow 0 \end{array} \right\}$$

By continuity, $f(x_{n_k}) \rightarrow f(x)$

$f(z_{n_k}) \rightarrow f(x)$. Thus

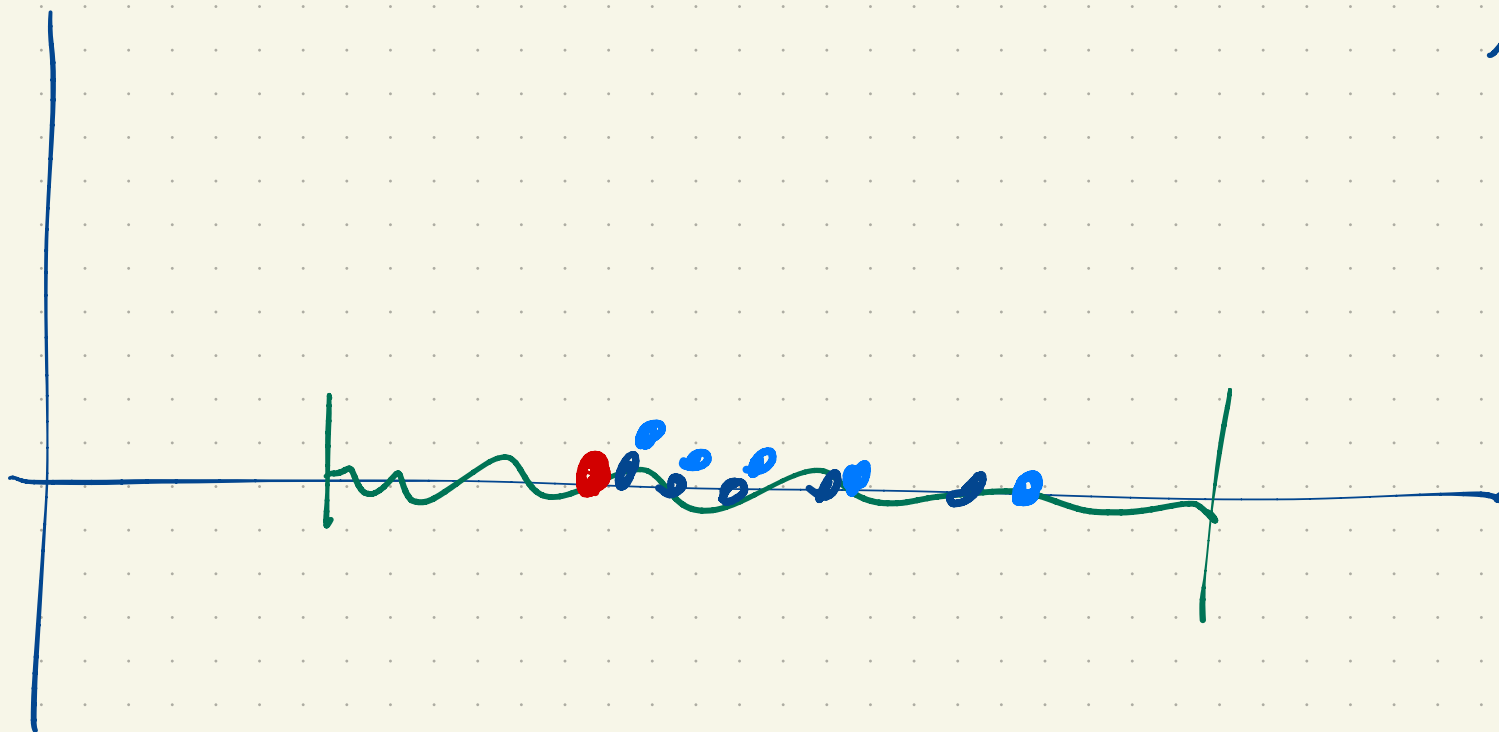
$$f(x_{n_k}) - f(z_{n_k}) \rightarrow 0$$

but $|f(x_{n_k}) - f(z_{n_k})| \geq \epsilon_0$.

This contradicts the Order Limit Theorem.



x_n, z_n



w_n

$$w_n \rightarrow L$$

$$w_n \approx 5$$

$$\underbrace{|f(x_{n_k}) - f(z_{n_k})|}_{w_k} \rightarrow 0$$

$$w_k \rightarrow 0$$

$$w_k < \varepsilon$$

Thus $\exists K$ so if $k \geq K$,

$$|f(x_k) - f(z_k)| < \epsilon_0.$$

But this contradicts the fact

$$\text{that } |f(x_k) - f(z_k)| \geq \epsilon_0$$

$\forall k_0$