

Proof $\Rightarrow E$ bounded $\Rightarrow$ any sequence in E bounded $\Rightarrow$ convergent subsequence.

$\Leftarrow$ Suppose every sequence in E has a convergent subsequence (converges in E).

E bounded: suppose not, construct unbounded, ^{monotonic} sequence $\rightarrow \pm\infty$, no convergent subsequence $\#$.

E closed: suppose not, then there is an accumulation point x of E which does not lie in E . So for every $a > 0$, there are ∞ many points of E in $(x-a, x+a)$. So may choose a sequence x_n in E s.t. $x_n \rightarrow \tilde{a} \notin E \#$. $\square$.

Corollary $E \subseteq \mathbb{R}$ is closed and bounded iff every infinite subset of E has an accumulation point in E . (explain why need bounded, closed, infinite) $\circledast$

Th^m Suppose that f is locally bounded at each point of a closed and bounded set E . Then f is bounded on E .

Proof suppose f not bounded, then there is a sequence $x_n \in E$ with $f(x_n) \rightarrow \pm\infty$. But (x_n) has a subsequence converging to $x \in E$. Local boundedness implies there is $a > 0, M$ s.t. f bounded on $(x-a, x+a)$, but this interval contains ∞ many points of $(x_n) \# \square$.

$\circledast$ alternate proof: bounded implies contained in interval $I = [a, b]$, cut in half, at least one half has infinitely many points, choose one a_1 . Cut in half again, at least one half contains infinitely many points, choose $a_2 \neq a_1$. Continue, gives sequence (a_n) which

is Cauchy at $|a_n - a_m| \leq \frac{b-a}{2^{\min\{n,m\}}}$, so converges to a say.

Claim: a is an accumulation point, as $(a-\epsilon, a+\epsilon)$ contains infinitely many (a_n) $\#$. $\square$.

§5 Continuous functions

Notation $f: E \subseteq \mathbb{R} \rightarrow \mathbb{R}$ means $f: E \rightarrow \mathbb{R}$ and $E \subseteq \mathbb{R}$.

§5.1 Introduction to limits

want to define $\lim_{x \rightarrow x_0} f(x)$. In calculus, usually require f defined on an open interval $(x_0 - \delta, x_0 + \delta)$, but don't need $x_0 \in \text{domain}(f)$, just "close".

Defn (ϵ - δ definition). Suppose $f: E \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is a function with domain E , and suppose x_0 is an accumulation point of E . The function f has limit L as x approaches x_0 , written $\lim_{x \rightarrow x_0} f(x)$, iff, for every $\epsilon > 0$ there is a $\delta > 0$,