| Math 8 | Instructor: Padraic Bartlett |
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| Week 4 | Lecture 4: Power Series; Continuity |
| Caltech - Fall, 2011 |  |

## 1 Random Questions

Question 1.1. Last week, we showed that the harmonic series

$$
\sum_{n \in \mathbb{N}} \frac{1}{n}
$$

diverges.
Show that the sum

$$
\sum_{\substack{n \in \mathbb{N}: \\ \text { n has ong } \\ \text { in its digits }}} \frac{1}{n}
$$

converges, and specifically converges to something $<80$.
Question 1.2. For any $k$, define the following sequence of numbers (often called "hailstone" numbers:)

$$
\begin{aligned}
a_{0} & =k, \\
a_{n+1} & =\left\{\begin{array}{cc}
3 a_{n}+1, & a_{n} \text { odd } . \\
\frac{a_{n}}{2}, & a_{n} \text { even } .
\end{array}\right.
\end{aligned}
$$

Show that for any $k$, the number 1 eventually shows up in the sequence $\left\{a_{n}\right\}_{n=1}^{\infty}$.
Question 1.3. Can you find a function $f: \mathbb{R} \rightarrow \mathbb{R}$ such that $f$ is

- continuous nowhere?
- continuous at every point of $\mathbb{Q}$, but not at any point of $\mathbb{R} \backslash \mathbb{Q}$ ?
- continuous at every point of $\mathbb{R} \backslash \mathbb{Q}$, but not at any point of $\mathbb{Q}$ ?
- not continuous at 0 , but somehow is linear ${ }^{1}$ ?

This week's talks focus on two distinct topics that we'll deal with repeatedly in Math 1: the study of power series, a "combination" of series and polynomials that have a number of useful properties, and the concepts of limits and continuity for real-valued functions. We start with power series:

[^0]
## 2 Power Series

### 2.1 Power Series: Definitions and Tools

The motivation for power series, roughly speaking, is the observation that polynomials are really quite nice. Specifically, if I give you a polynomial, you can

- differentiate and take integrals easily,
- add and multiply polynomials together and easily express the result as another polynomial,
- find its roots,
and do most anything else that you'd ever want to do to a function! One of the only downsides to polynomials, in fact, is that there are functions that aren't polynomials! In specific, the very useful functions

$$
\sin (x), \cos (x), \ln (x), e^{x}, \frac{1}{x}
$$

are all not polynomials, and yet are remarkably useful/frequently occuring objects.
So: it would be nice if we could have some way of "generalizing" the idea of polynomials, so that we could describe functions like the above in some sort of polynomial-ish way possibly, say, as polynomials of "infinite degree?" How can we do that?

The answer, as you may have guessed, is via power series:
Definition 2.1. A power series $P(x)$ centered at $x_{0}$ is just a sequence $\left\{a_{n}\right\}_{n=1}^{\infty}$ written in the following form:

$$
P(x)=\sum_{n=0}^{\infty} a_{n} \cdot\left(x-x_{0}\right)^{n} .
$$

Power series are almost taken around $x_{0}=0$ : if $x_{0}$ is not mentioned, feel free to assume that it is 0 .

The definition above says that a power series is just a fancy way of writing down a sequence. This looks like it contradicts our original idea for power series, which was that we would generalize polynomials: in other words, if I give you a power series, you quite certainly want to be able to plug numbers into it!

The only issue with this is that sometimes, well ... you can't:
Example. Consider the power series

$$
P(x)=\sum_{n=0}^{\infty} x^{n} .
$$

There are values of $x$ which, when plugged into our power series $P(x)$, yield a series that fails to converge.

Proof. There are many such values of $x$. One example is $x=1$, as this yields the series

$$
P(x)=\sum_{n=0}^{\infty} 1,
$$

which clearly fails to converge; another example is $x=-1$, which yields the series

$$
P(x)=\sum_{n=0}^{\infty}(-1)^{n} .
$$

The partial sums of this series form the sequence $\{1,0,1,0,1,0, \ldots\}$, which clearly fails to converge ${ }^{2}$.

So: if we want to work with power series as polynomials, and not just as fancy sequences, we need to find a way to talk about where they "make sense:" in other words, we need to come up with an idea of convergence for power series! We do this here:

Definition 2.2. A power series

$$
P(x)=\sum_{n=0}^{\infty} a_{n}\left(x-x_{0}\right)^{n}
$$

is said to converge at some value $b \in \mathbb{R}$ if and only if the series

$$
\sum_{n=0}^{\infty} a_{n}\left(b-x_{0}\right)^{n}
$$

converges. If it does, we denote this value as $P(b)$.
The following theorem, proven in lecture, is remarkably useful in telling us where power series converge:
Theorem 1. Suppose that

$$
P(x)=\sum_{n=0}^{\infty} a_{n}\left(x-x_{0}\right)^{n}
$$

is a power series that converges at some value $b+x_{0} \in \mathbb{R}$. Then $P(x)$ actually converges on every value in the interval $\left(-b+x_{0}, b+x_{0}\right)$.

In particular, this tells us the following:
Corollary 2. Suppose that

$$
P(x)=\sum_{n=0}^{\infty} a_{n} x^{n}
$$

is a power series centered at 0 , and $A$ is the set of all real numbers on which $P(x)$ converges. Then there are only three cases for $A$ : either

[^1]1. $A=\{0\}$,
2. $A=$ one of the four intervals $(-b, b),[-b, b),(-b, b],[-b, b]$, for some $b \in \mathbb{R}$, or
3. $A=\mathbb{R}$.

We say that a power series $P(x)$ has radius of convergence 0 in the first case, $b$ in the second case, and $\infty$ in the third case.

A question we could ask, given the above corollary, is the following: can we actually get all of those cases to occur? I.e. can we find power series that converge only at 0 ? On all of $\mathbb{R}$ ? On only an open interval?

To answer these questions, consider the following examples:

### 2.2 Power Series: Examples

Example. The power series

$$
P(x)=\sum_{n=1}^{\infty} n!\cdot x^{n}
$$

converges when $x=0$, and diverges everywhere else.
Proof. That this series converges for $x=0$ is trivial, as it's just the all- 0 series.
To prove that it diverges whenever $x \neq 0:$ pick any $x>0$. Then the ratio test says that this series diverges if the limit

$$
\lim _{n \rightarrow \infty} \frac{(n+1)!x^{n+1}}{n!\cdot x^{n}}=\lim _{n \rightarrow \infty} x(n+1)=+\infty
$$

is $>1$, which it is. So this series diverges for all $x>0$. By applying our theorem about radii of convergence of power series, we know that our series can only converge at 0 : this is because if it were to converge at any negative value $-x$, it would have to converge on all of $(-x, x)$, which is a set containing positive real numbers.

Example. The power series

$$
P(x)=\sum_{n=1}^{\infty} x^{n}
$$

converges when $x \in(-1,1)$, and diverges everywhere else.
Proof. Take any $x>0$, as before, and apply the ratio test:

$$
\lim _{n \rightarrow \infty} \frac{x^{n+1}}{x^{n}}=x
$$

So the series diverges for $x>1$ and converges for $0 \leq x<1$ : therefore, it has radius of convergence 1 , using our theorem, and converges on all of $(-1,1)$. As for the two endpoints $x= \pm 1$ : in our earlier discussion of power series, we proved that $P(x)$ diverged at both 1 and -1 . So this power series converges on $(-1,1)$ and diverges everywhere else.

Example. The power series

$$
P(x)=\sum_{n=1}^{\infty} \frac{x^{n}}{n}
$$

converges when $x \in[-1,1)$, and diverges everywhere else.
Proof. Take any $x>0$, and apply the ratio test:

$$
\lim _{n \rightarrow \infty} \frac{x^{n+1} /(n+1)}{x^{n} / n}=\lim _{n \rightarrow \infty} x \cdot \frac{n}{n+1}=\lim _{n \rightarrow \infty} x \cdot\left(1-\frac{1}{n+1}\right)=x .
$$

So, again, we know that the series diverges for $x>1$ and converges for $0 \leq x<1$ : therefore, it has radius of convergence 1 , using our theorem, and converges on all of $(-1,1)$. As for the two endpoints $x= \pm 1$, we know that plugging in 1 yields the harmonic series (which diverges) and plugging in -1 yields the alternating harmonic series (which converges.) So this power series converges on $[-1,1)$ and diverges everywhere else.

Example. The power series

$$
P(x)=\sum_{n=1}^{\infty} \frac{x^{n}}{n^{2}}
$$

converges when $x \in[-1,1]$, and diverges everywhere else.
Proof. Take any $x>0$, and apply the ratio test:

$$
\lim _{n \rightarrow \infty} \frac{x^{n+1} /(n+1)^{2}}{x^{n} / n^{2}}=\lim _{n \rightarrow \infty} x \cdot\left(\frac{n}{n+1}\right)^{2}=\lim _{n \rightarrow \infty} x \cdot\left(1-\frac{1}{n+1}\right)^{2}=x
$$

So, again, we know that the series diverges for $x>1$ and converges for $0 \leq x<1$ : therefore, it has radius of convergence 1 , using our theorem, and converges on all of $(-1,1)$. As for the two endpoints $x= \pm 1$, we know that plugging in 1 yields the series $\sum \frac{1}{n^{2}}$, which we've shown converges. Plugging in -1 yields the series $\sum \frac{(-1)^{n}}{n^{2}}$ : because the series of termwise-absolute-values converges, we know that this series converges absolutely, and therefore converges.

So this power series converges on $[-1,1]$ and diverges everywhere else.
Example. The power series

$$
P(x)=\sum_{n=0}^{\infty} 0 \cdot x^{n}
$$

converges on all of $\mathbb{R}$.
Proof. $P(x)=0$, for any x , which is an exceptionally convergent series.

Example. The power series

$$
P(x)=\sum_{n=0}^{\infty} \frac{x^{n}}{n!}
$$

converges on all of $\mathbb{R}$.
Proof. Take any $x>0$, and apply the ratio test:

$$
\lim _{n \rightarrow \infty} \frac{x^{n+1} /(n+1)!}{x^{n} / n!}=\lim _{n \rightarrow \infty} \frac{x}{n+1}=0 .
$$

So this series converges for any $x>0$ : applying our theorem about radii of convergence tells us that this series must converge on all of $\mathbb{R}$ !

This last series is particularly interesting, as you'll see later in Math 1. One particularly nice property it has is that $P(1)=e$ :

## Definition 2.3.

$$
\sum_{n=0}^{\infty} \frac{1}{n!}=e .
$$

Using this, we can prove something we've believed for quite a while but never yet demonstrated:

Theorem 2.4. e is irrational.
Proof. We begin with a (somewhat dumb-looking) lemma:
Lemma 3. $e<3$.
Proof. To see that $e<3$, look at $e-2$, factor out a $\frac{1}{2}$, and notice a few basic inequalities:

$$
\begin{aligned}
& e-1-1=\left(1+\frac{1}{1!}+\frac{1}{2!}+\frac{1}{3!}+\frac{1}{4!}+\ldots\right)-1-1 \\
&=\frac{1}{2!}+\frac{1}{3!}+\frac{1}{4!}+\ldots \\
&=\frac{1}{2} \cdot\left(1+\frac{1}{3}+\frac{1}{3 \cdot 4}+\frac{1}{3 \cdot 4 \cdot 5}+\ldots\right) \\
&<\frac{1}{2} \cdot\left(1+\frac{1}{2}+\frac{1}{2 \cdot 3}+\frac{1}{2 \cdot 3 \cdot 4}+\ldots\right) \\
&=\frac{1}{2} \cdot\left(\frac{1}{1!}+\frac{1}{2!}+\frac{1}{3!}+\frac{1}{4!}+\ldots\right) \\
&=\frac{1}{2} \cdot(e-1) \\
& \Rightarrow \quad 2 e-4<e-1 \\
& \Rightarrow \quad e<3 .
\end{aligned}
$$

Given this, our proof is remarkably easy! Assume that $e=\frac{a}{b}$, for some pair of integers $a, b \in \mathbb{Z}, b \geq 1$. Then we have that

$$
\begin{aligned}
\sum_{n=0}^{\infty} \frac{1}{n!} & =\frac{a}{b} \\
\Rightarrow \quad \sum_{n=0}^{\infty} \frac{b!}{n!} & =a \cdot(b-1)! \\
\Rightarrow \quad \sum_{n=0}^{b} \frac{b!}{n!}+\sum_{n=b+1}^{\infty} \frac{b!}{n!} & =a \cdot(b-1)! \\
\Rightarrow \quad \sum_{n=b+1}^{\infty} \frac{b!}{n!} & =a \cdot(b-1)!-\sum_{n=0}^{b} \frac{b!}{n!} .
\end{aligned}
$$

For $n \leq b$, notice that $\frac{b!}{n!}$ is always an integer: therefore, the right-hand-side of the last equation above is always an integer, as it's just the difference of a bunch of integers. This means, in particular, that the left-hand-side $\sum_{n=b+1}^{\infty} \frac{b!}{n!}$ is also an integer. What integer is it?

Well: we know that

$$
0<\frac{1}{b}<\sum_{n=b+1}^{\infty} \frac{b!}{n!}=\frac{1}{b+1}+\frac{1}{(b+1)(b+2)}+\frac{1}{(b+1)(b+2)(b+3)} \ldots
$$

so it's a positive integer.
However, we also know that because $b \geq 1$, we have

$$
\begin{aligned}
\sum_{n=b+1}^{\infty} \frac{b!}{n!} & =\frac{1}{b+1}+\frac{1}{(b+1)(b+2)}+\frac{1}{(b+1)(b+2)(b+3)} \cdots \\
& \leq \frac{1}{2}+\frac{1}{2 \cdot 3}+\frac{1}{2 \cdot 3 \cdot 4}+\ldots \\
& =\frac{1}{2!}+\frac{1}{3!}+\frac{1}{4!}+\ldots \\
& =e-2
\end{aligned}
$$

So, it's an integer strictly between 0 and $\ldots 1$. As there are no integers strictly between 0 and 1 , this is a contradiction! - in other words, we've just proven that $e$ must be rational.

## 3 Continuity

Changing gears here, we turn to the concepts of continuity and limits of real-valued functions:

### 3.1 Continuity: Motivation and Tools

Definition 3.1. If $f: X \rightarrow Y$ is a function between two subsets $X, Y$ of $\mathbb{R}$, we say that

$$
\lim _{x \rightarrow a} f(x)=L
$$

if and only if

1. (vague:) as $x$ approaches $a, f(x)$ approaches $L$.
2. (precise; wordy:) for any distance $\epsilon>0$, there is some bound $\delta>0$ such that whenever $x \in X$ is within $\delta$ of $a, f(x)$ is within $\epsilon$ of $L$.
3. (precise; symbols:)

$$
\forall \epsilon>0, \exists \delta>0 \text { such that } \forall x \in X,(|x-a|<\delta) \Rightarrow(|f(x)-L|<\epsilon) .
$$

Definition 3.2. A function $f: X \rightarrow Y$ is said to be continuous at some point $a \in X$ iff

$$
\lim _{x \rightarrow a} f(x)=f(a) .
$$

These definitions, without pictures, are kind-of hard to understand. In high school, continuous functions are often simply described as "functions you can draw without lifting your pencil ${ }^{3}$;" how do these deltas and epsilons relate to this intuitive concept? Consider the following picture:


This graph should help to illustrate what's going on in our "rigorous" definition of limits and continuity. Essentially, when we claim that "as $x$ approaches $a, f(x)$ approaches $f(a)$ ", we are saying

- for any (red) distance $\epsilon$ around $f(a)$ that we'd like to keep our function,
- there is a (blue) neighborhood $(a-\delta, a+\delta)$ around $a$ such that
- if $f$ takes only values within this (blue) neighborhood $(a-\delta, a+\delta)$, it stays within the (red) $\epsilon$ neighborhood of $f(a)$.

[^2]Basically, what this definition says is that if you pick values of $x$ sufficiently close to $a$, the resulting $f(x)$ 's will be as close as you want to be to $f(a)$ - i.e. that "as $x$ approaches $a$, $f(x)$ approaches $f(a)$."

This, hopefully, illustrates what our definition is trying to capture - a concrete notion of something like convergence for functions, instead of sequences. So: how can we prove that a function $f$ has some given limit $L$ ? Motivated by this analogy to sequences, we have the following blueprint for a proof-from-the-definition that $\lim _{x \rightarrow a} f(x)=L$ :

1. First, examine the quantity

$$
|f(x)-L| .
$$

Specifically, try to find a simple upper bound for this quantity that depends only on $|x-a|$, and goes to 0 as $x$ goes to $a$ - something like $|x-a| \cdot$ (constants), or $|x-a|^{3}$. (bounded functions, like $\sin (x)$ ).
2. Using this simple upper bound, for any $\epsilon>0$, choose a value of $\delta$ such that whenever $|x-a|<\delta$, your simple upper bound $|x-a| \cdot$ (constants) is $<\epsilon$. Often, you'll define $\delta$ to be $\epsilon /$ (constants), or somesuch thing.
3. Plug in the definition of the limit: for any $\epsilon>0$, we've found a $\delta$ such that whenever $|x-a|<\delta$, we have

$$
|f(x)-L|<\text { (simple upper bound depending on }|x-a|)<\epsilon \text {. }
$$

Thus, we've proven that $\lim _{x \rightarrow a} f(x)=L$, as claimed.
Limits and continuity are wonderfully useful concepts, but working with them straight from the definitions can be somewhat ponderous. As a result, just like we did for sequences, we have developed a number of useful tools and theorems to allow us to prove that certain limits exist without going through the definition every time. We present four such tools here:

1. Squeeze theorem: Suppose that $f, g, h$ are functions defined on some interval $I \backslash\{a\}^{4}$ such that

$$
\begin{aligned}
& f(x) \leq g(x) \leq h(x), \forall x \in I \backslash\{a\}, \\
& \lim _{x \rightarrow a} f(x)=\lim _{x \rightarrow a} h(x) .
\end{aligned}
$$

Then $\lim _{x \rightarrow a} g(x)$ exists, and is equal to the other two limits $\lim _{x \rightarrow a} f(x), \lim _{x \rightarrow a} h(x)$.

[^3]2. Limits and arithmetic: Suppose that $f, g$ are a pair of functions such that the limits $\lim _{x \rightarrow a} f(x), \lim _{x \rightarrow a} g(x)$ both exist. Then we have the following equalities:
\[

$$
\begin{aligned}
\lim _{x \rightarrow a}(f(x)+g(x)) & =\left(\lim _{x \rightarrow a} f(x)\right)+\left(\lim _{x \rightarrow a} g(x)\right) \\
\lim _{x \rightarrow a}(f(x) \cdot g(x)) & =\left(\lim _{x \rightarrow a} f(x)\right) \cdot\left(\lim _{x \rightarrow a} g(x)\right) \\
\lim _{x \rightarrow a}\left(\frac{f(x)}{g(x)}\right) & =\left(\lim _{x \rightarrow a} f(x)\right) /\left(\lim _{x \rightarrow a} g(x)\right), \text { if } \lim _{x \rightarrow a} g(x) \neq 0
\end{aligned}
$$
\]

As a special case, the product and sum of any two continuous functions is continuous, as is dividing a continuous function by another continuous function that's never zero.
3. Limits and composition: Suppose that $f: Y \rightarrow Z$ is a function such that $\lim _{y \rightarrow a} f(x)=L$, and $g: X \rightarrow Y$ is a function such that $\lim _{x \rightarrow b} g(x)=a$. Then

$$
\lim _{x \rightarrow b} f(g(x))=L
$$

Specifically, if two functions are continuous, their composition is continuous.
4. Discontinuous functions and sequences: For any function $f: X \rightarrow Y$, we know that $f$ is discontinuous at a point $a \in \mathbb{R}$ if and only if there is some sequence $\left\{a_{n}\right\}_{n=1}^{\infty}$ with the following properties:

- $\lim _{n \rightarrow \infty} a_{n}=a$, and
- $\lim _{n \rightarrow \infty} f\left(a_{n}\right) \neq f(a)$.

We illustrate how to use the definition of continuity, as well as how to use each of these four tools, in the next section:

### 3.2 Continuity: Examples

Claim 4. The function $f(x)=x^{2}$ is continuous at $x=1$.
Proof. (Using the definition of continuity): We want to prove that $\lim _{x \rightarrow 1} x^{2}=1^{2}=1$. To do this, we'll try using our blueprint for $\epsilon-\delta$ proofs:

1. First, let's examine the quantity $|f(x)-f(1)|=\left|x^{2}-1\right|$. As stated in the blueprint, our first goal is to bound this above by something simple, multipled by $|x-1|$. We proceed by blindly trying whichever algebraic tricks come to mind:

$$
\begin{aligned}
\left|x^{2}-1\right| & =|(x-1)(x+1)| \\
& =|x-1| \cdot|x+1|
\end{aligned}
$$

By algebraic simplification, we've broken our expression into two parts: one of which is $|x-1|$, and the other of which is. . something. We'd like to get rid of this extra
part $|x+1|$; so, how do we do this? We cannot just say that this quantity is bounded; indeed, for very large values of $x$, this explodes off to infinity.
However, for values of $x$ rather close to 1 , this is bounded! In fact, if we have values of $x$ such that $x$ is distance $\leq 1$ from the real number 1 , we have that $|x+1| \leq 2$.
So, when we pick our $\delta$, if we just make sure that $\delta<1$, we know that we have the following simple and excellent upper bound:

$$
|f(x)-f(a)| \leq 2|x-a|
$$

2. We have a simple upper bound! Our next step then proceeds as follows: for any $\epsilon>0$, we want to pick a $\delta>0$ such that if $|x-a|<\delta$,

$$
|x-a| \cdot 2<\epsilon .
$$

But this is easy: if we want this to happen, we just need to pick $\delta$ so that $\delta<1$ (so we get our simple upper bound,) and also so that $\delta<\frac{\epsilon}{2}$. Explicitly, we can pick $\delta<\min \left(1, \frac{\epsilon}{2}\right)$.
3. Thus, for any $\epsilon>0$, we've found a $\delta>0$ such that whenever $|x-1|<\delta$, we have

$$
|f(x)-f(1) \leq 2| x-1 \mid<\epsilon .
$$

Therefore $f(x)=x^{2}$ is continuous at 1 , as claimed.

Claim 5. Every polynomial is continuous everywhere.
Proof. (Using arithmetic and continuity:) First, notice the following lemma:
Lemma 6. The function $f(x)=x$ is continuous everywhere.
Proof. To prove this, we simply need to show the following:

$$
\forall \epsilon>0, \exists \delta>0 \text { such that } \forall x \in X,(|x-a|<\delta) \Rightarrow(|f(x)-f(a)|<\epsilon) .
$$

But we know that $f(x)=x$ and $f(a)=a$ : so we're really trying to prove

$$
\forall \epsilon>0, \exists \delta>0 \text { such that } \forall x \in X,(|x-a|<\delta) \Rightarrow(|x-a|<\epsilon) .
$$

So. Um. Just pick $\delta=\epsilon$. Then, whenever $|x-a|<\delta$, we definitely have $|x-a|<\epsilon$, because delta and epsilon are the same.

Similarly, and with even less effort, you can show that any constant function $g_{c}(x)=c$ is also continuous: for any $\epsilon>0$, let $\delta$ be anything, and your $\epsilon-\delta$ statement will hold!

Believe it or not, the rest of the proof is even more trivial. We have that the functions $f(x)=x$ and $g_{c}(x)=c$ are both continuous. By multiplying and adding these functions together, we can create any polynomial; thus, by using our theorems on arithmetic and limits, we have shown that any polynomial must be continuous.

In very specific, we have that $x^{2}$ is continuous at 1 , which provides a much shorter proof of our earlier result. This hopefully illustrates something very relevant about continuity: if you can use a theorem instead of working from the definition, do so! It will make your life much easier.
Claim 7.

$$
\lim _{x \rightarrow 0} x^{2} \sin (1 / x)=0
$$

Proof. (Using the squeeze theorem:) So: for all $x \in \mathbb{R}, x \neq 0$, we have that

$$
\begin{gathered}
-1 \leq \sin (1 / x) \leq 1 \\
\Rightarrow-x^{2} \leq x^{2} \sin (1 / x) \leq x^{2} .
\end{gathered}
$$

By the squeeze theorem, because the limit as $x \rightarrow 0$ of both $-x^{2}$ and $x^{2}$ is 0 , we have that

$$
\lim _{x \rightarrow 0} x^{2} \sin (1 / x)=0
$$

as well.
Claim 8. $x^{2} \sin \left(1 / x^{2}\right)$ is continuous on $\mathbb{R} \backslash\{0\}$.
Proof. (Using composition of limits:) By our work earlier in this lecture, $x^{2}$ is continuous, and therefore $1 / x^{2}$ is continuous on all of $\mathbb{R} \backslash\{0\}$, by using arithmetic and limits. From Apostol, we know that $\sin (x)$ is continuous: therefore, we have that the composition of these functions $\sin \left(1 / x^{2}\right)$ is continuous on $\mathbb{R} \backslash\{0\}$. Multiplying by the continuous function $x^{2}$ tells us that $x^{2} \sin \left(1 / x^{2}\right)$ is continuous on $\mathbb{R} \backslash\{0\}$, as claimed.

Claim 9. Let $f(x)$ be defined as follows:

$$
f(x)=\left\{\begin{array}{cl}
\sin (1 / x), & x \neq 0 \\
a, & x=0
\end{array}\right.
$$

Then, no matter what $a$ is, $f(x)$ is discontinuous at 0 .
Proof. (Using sequences to show discontinuity:) Before we start, consider the graph of $\sin (1 / x)$ :


Visual inspection of this graph makes it clear that $\sin (1 / x)$ cannot have a limit as $x$ approaches 0 ; but let's rigorously prove this using our lemma, so we have an idea of how to do this in general.

So: we know that $\sin \left(\frac{4 k+1}{2} \pi\right)=1$, for any $k$. Consequently, because the sequence $\left\{\frac{2}{(4 k+1) \pi}\right\}_{k=1}^{\infty}$ satisfies the properties

- $\lim _{k \rightarrow \infty} \frac{2}{(4 k+1) \pi}=0$ and
- $\lim _{k \rightarrow \infty} \sin \left(\frac{1}{2 /(4 k+1) \pi}\right)=\lim _{k \rightarrow \infty} \sin \left(\frac{4 k+1}{2} \pi\right)=\lim _{k \rightarrow \infty} 1=1$,
our tool says that if $\sin (1 / x)$ has a limit at 0 , it must be 1 .
However: we also know that $\sin \left(\frac{4 k+3}{2} \pi\right)=-1$, for any $k$. Consequently, because the sequence $\left\{\frac{2}{(4 k+3) \pi}\right\}_{k=1}^{\infty}$ satisfies the properties
- $\lim _{k \rightarrow \infty} \frac{2}{(4 k+3) \pi}=0$ and
- $\lim _{k \rightarrow \infty} \sin \left(\frac{1}{2 /(4 k+3) \pi}\right)=\lim _{k \rightarrow \infty} \sin \left(\frac{4 k+3}{2} \pi\right)=\lim _{k \rightarrow \infty}-1=-1$,
our tool also says that if $\sin (1 / x)$ has a limit at 0 , it must be -1 . Thus, because $-1 \neq 1$, we have that the limit $\lim _{x \rightarrow 0} \sin (1 / x)$ cannot exist, as claimed.


[^0]:    ${ }^{1}$ A function $f: \mathbb{R} \rightarrow \mathbb{R}$ is linear if $f(x+y)=f(x)+f(y)$, for every $x, y \in \mathbb{R}$.

[^1]:    ${ }^{2}$ Though it wants to converge to $1 / 2$. Go to wikipedia and read up on Grandi's series for more information!

[^2]:    ${ }^{3}$ Assuming, of course, an arbitrarily sharp pencil, infinite amounts of lead, and a sheet of paper the size of $\mathbb{R}^{2}$ to draw on.

[^3]:    ${ }^{4}$ The set $X \backslash Y$ is simply the set formed by taking all of the elements in $X$ that are not elements in $Y$. The symbol $\backslash$, in this context, is called "set-minus", and denotes the idea of "taking away" one set from another.

