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Intermediate value theorem:

setup: (X, d_x) and (Y, d_y) are metric spaces

1. $F: X \rightarrow Y$ is a C^0 map

let $K \subseteq X$ compact subset of X

then $\Rightarrow F(K) \subseteq Y$ is also compact

The continuous image of a compact set is compact

2. let $f: (X, d_x) \xrightarrow{c} \mathbb{R}$

let $K \subseteq X$ be a compact subset of X .

then $\Rightarrow \exists x_*, x^* \in K$ satisfying:

Maximum Principle

$$f(x_*) \leq f(x) \leq f(x^*) \quad \forall x \in K$$

x_* & $x^* \in K$ extreme value of f are assumed by some points of K .

Specialization: let $f \in C^0([a, b], \mathbb{R})$

Since $[a, b]$ is compact $f([a, b])$ is also compact.

so $\exists c < d$ s.t. $f([a, b]) \subseteq [c, d]$

Remark: $f([a, b])$ is a closed subset of $[c, d]$

By the maximum principle:

$\exists x_*, x^* \in [a, b]$ s.t.

$$f(x_*) < f(x) \leq f(x^*) \quad \forall a \leq x \leq b$$

$$\therefore f([a, b]) \subseteq [f(x_*), f(x^*)]$$

walog: $f(x_*) < f(x^*)$

Why is this a loss of generality

we have:

$$f([a, b]) \subseteq [f(x_*), f(x^*)]$$

$x_*, x^* \in [a, b]$

By I.V.T.

$$f([a, b]) = [f(x_*), f(x^*)]$$

assume $f(x_*) < y < f(x^*)$

then $\Rightarrow \exists a \leq x \leq b$ s.t. $y = f(x)$

Recall the two lemmas. Prove these

(1) let $x_0 \in (a, b)$ and $t_0 \in \mathbb{R}$

let $f \in C^0([a, b])$ s.t. $f(x_0) < t_0$

$\Rightarrow \exists \delta > 0$ s.t. $f(x) < t_0 \quad \forall x \in (x_0 - \delta, x_0 + \delta)$

then

(2) Assume $f(x_j) < t_0 \quad \forall j$

$$f(x_\infty) \leq t_0$$

{it cannot hold $f(x_\infty) > t_0$ -}

proof (modulo lemma 1 and 2 above)

$$\text{let } S_{<y} := \{x \in [a, b] \mid f(x) < y\}$$

Assume $f(a) < y$

$a \in S_{<y} \neq \emptyset$ bounded above by b .

$$\text{in } [a, b] \quad x^* = \text{Sup}(S_{<y})$$

Claim: $f(x^*) = y$ use lemmas above

i) $f(x^*) < y$ and $f(x^*) > y$