

Lec. 19-a-Rigorous calculus

Wednesday, July 24, 2024

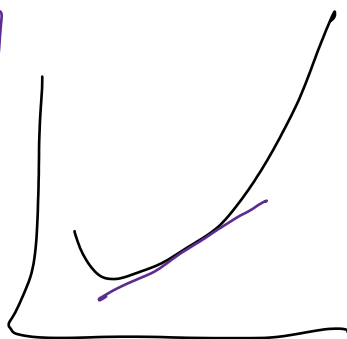
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let $f: [a, b] \rightarrow \mathbb{R}$, let $x_0 \in (a, b)$ " x_0 is an interior point"
" f is a real valued function on an interval"

we say, f is differentiable at x_0 provided the limit exist

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} =: f'(x_0)$$

$f'(x_0)$ = the derivative of f at x_0



$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

$$f'(x_0) = \lim_{j \rightarrow +\infty} \frac{f(x_j) - f(x_0)}{x_j - x_0} \quad x_j \rightarrow x_0 \text{ and } x_j \neq x_0$$

if $f'(x_0)$ exists then f is C^0 at x_0

Proof use $||a| - |b|| \leq |a - b|$ to get

$$\begin{aligned} |f(x_j) - f(x_0)| &\leq \frac{\epsilon}{2} |x_j - x_0| + |f'(x_0)| \cdot |x_j - x_0| \\ &= \left(\frac{\epsilon}{2} + |f'(x_0)| \right) \cdot |x_j - x_0| \end{aligned}$$