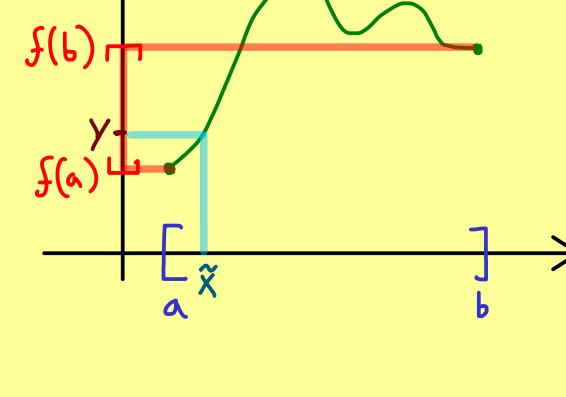


The Bright Side of Mathematics

Real Analysis – Part 32

$$f: \frac{\mathbb{I}}{[a, b]} \rightarrow \mathbb{R} \quad \text{continuous}$$



Intermediate value theorem: Let $f: [a, b] \rightarrow \mathbb{R}$ be continuous and

$$y \in [f(a), f(b)] \quad \text{or} \quad y \in [f(b), f(a)].$$

Then there is $\tilde{x} \in [a, b]$ with $f(\tilde{x}) = y$.

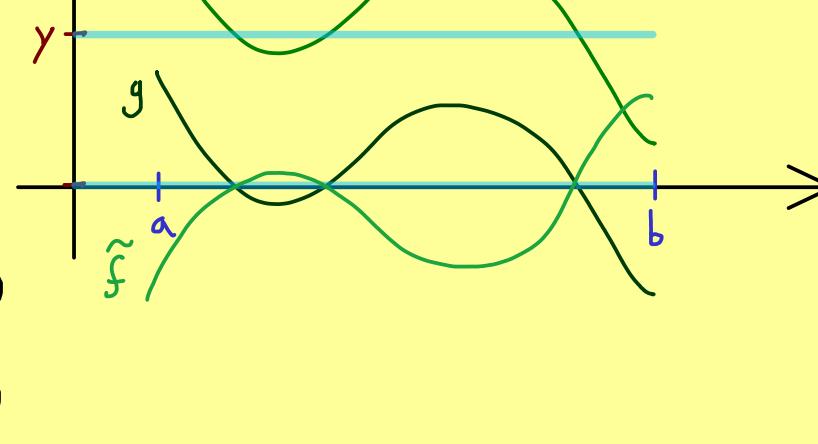
Corollary: $f([a, b])$ is also an interval.

Proof of the intermediate value theorem:

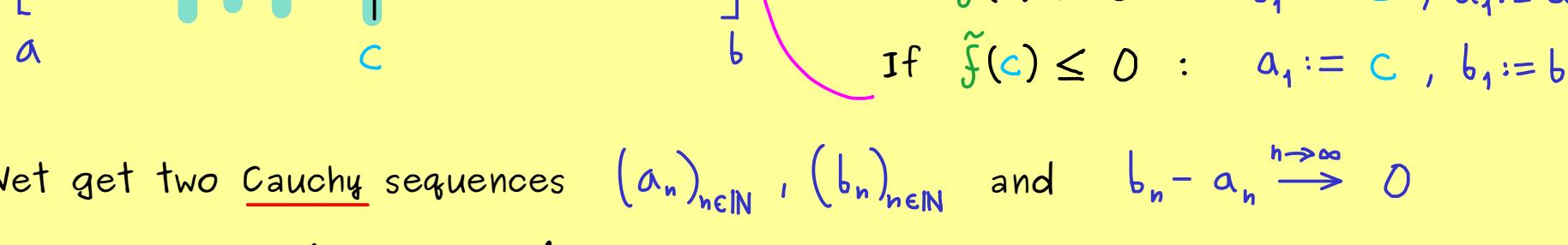
Define new function:

$$g := f - y$$

$$\tilde{f} := \begin{cases} -g & \text{if } g(a) > 0 \\ g & \text{if } g(a) \leq 0 \end{cases}$$



Then \tilde{f} is continuous, $\tilde{f}(a) = 0$, and $\tilde{f}(a) \leq 0$, $\tilde{f}(b) \geq 0$.



We get two Cauchy sequences $(a_n)_{n \in \mathbb{N}}$, $(b_n)_{n \in \mathbb{N}}$ and $b_n - a_n \xrightarrow{n \rightarrow \infty} 0$

$$\Rightarrow \tilde{x} := \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n \in [a, b]$$

We know:

$$\lim_{n \rightarrow \infty} \tilde{f}(a_n) \leq 0 \Rightarrow \tilde{f}(\lim_{n \rightarrow \infty} a_n) \leq 0 \Rightarrow \tilde{f}(\tilde{x}) \leq 0$$

$$\lim_{n \rightarrow \infty} \tilde{f}(b_n) \geq 0 \Rightarrow \tilde{f}(\lim_{n \rightarrow \infty} b_n) \geq 0 \Rightarrow \tilde{f}(\tilde{x}) \geq 0$$

$$\Rightarrow \tilde{f}(\tilde{x}) = 0 \Rightarrow g(\tilde{x}) = 0 \Rightarrow f(\tilde{x}) = y \quad \square$$

