

**MAU23203—Analysis in Several Variables**  
**School of Mathematics, Trinity College**  
**Michaelmas Term 2023**  
**Section 5: Continuous Functions of Several**  
**Real Variables**

Trinity College Dublin

### 5. Continuous Functions of Several Real Variables

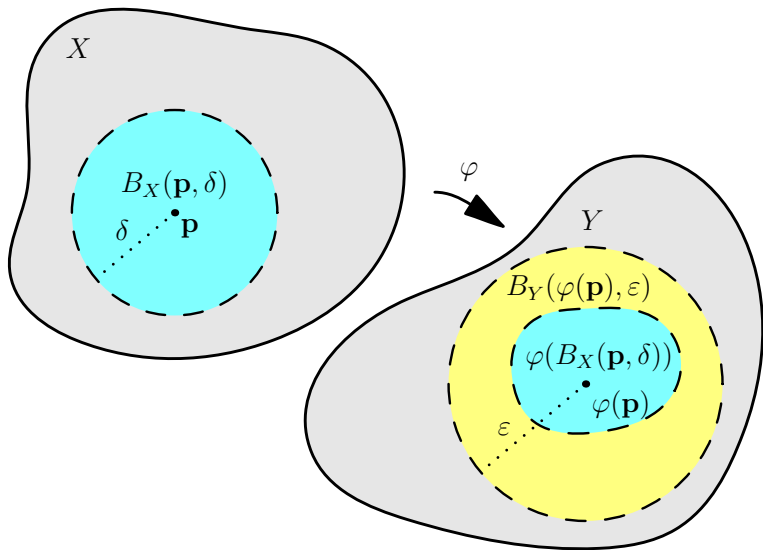
#### 5.1. The Concept and Basic Properties of Continuity

##### Definition

Let  $X$  and  $Y$  be subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$  respectively. A function  $\varphi: X \rightarrow Y$  from  $X$  to  $Y$  is said to be *continuous* at a point  $\mathbf{p}$  of  $X$  if and only if, given any strictly positive real number  $\varepsilon$ , there exists some strictly positive real number  $\delta$  such that  $|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$  whenever  $\mathbf{x} \in X$  satisfies  $|\mathbf{x} - \mathbf{p}| < \delta$ .

The function  $\varphi: X \rightarrow Y$  is said to be continuous on  $X$  if and only if it is continuous at every point  $\mathbf{p}$  of  $X$ .

## 5. Continuous Functions of Several Real Variables (continued)



**Proposition 5.1**

*Let  $X$ ,  $Y$  and  $Z$  be subsets of Euclidean spaces, let  $\varphi: X \rightarrow Y$  be a function from  $X$  to  $Y$  and let  $\psi: Y \rightarrow Z$  be a function from  $Y$  to  $Z$ . Suppose that  $\varphi$  is continuous at some point  $\mathbf{p}$  of  $X$  and that  $\psi$  is continuous at  $\varphi(\mathbf{p})$ . Then the composition function  $\psi \circ \varphi: X \rightarrow Z$  is continuous at  $\mathbf{p}$ .*

**Proof**

Let  $\mathbf{q} = \varphi(\mathbf{p})$ , and let some positive real number  $\varepsilon$  be given. Then there exists some positive real number  $\eta$  such that  $|\psi(\mathbf{y}) - \psi(\mathbf{q})| < \varepsilon$  for all  $\mathbf{y} \in Y$  satisfying  $|\mathbf{y} - \mathbf{q}| < \eta$ . But then there exists some positive real number  $\delta$  such that  $|\varphi(\mathbf{x}) - \mathbf{q}| < \eta$  for all  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ . It follows that  $|\psi(\varphi(\mathbf{x})) - \psi(\varphi(\mathbf{p}))| < \varepsilon$  for all  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ , and thus  $\psi \circ \varphi$  is continuous at  $\mathbf{p}$ , as required. ■

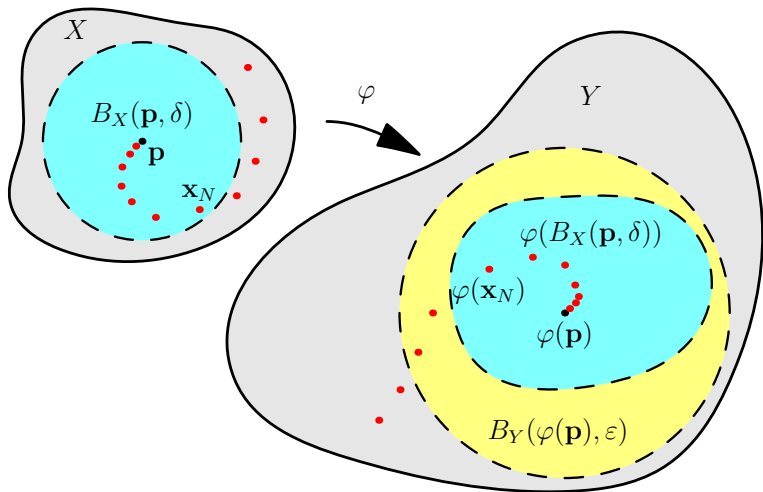
**Proposition 5.2**

*Let  $X$  and  $Y$  be subsets of Euclidean spaces, and let  $\varphi: X \rightarrow Y$  be a continuous function from  $X$  to  $Y$ . Let  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  be an infinite sequence of points of  $X$  which converges to some point  $\mathbf{p}$  of  $X$ . Then the sequence  $\varphi(\mathbf{x}_1), \varphi(\mathbf{x}_2), \varphi(\mathbf{x}_3), \dots$  converges to  $\varphi(\mathbf{p})$ .*

**Proof**

Let some positive real number  $\varepsilon$  be given. The function  $\varphi$  is continuous at  $\mathbf{p}$ , and therefore there exists some positive real number  $\delta$  such that  $|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$  for all  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ . Also the infinite sequence  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  converges to the point  $\mathbf{p}$ , and therefore there exists some positive integer  $N$  such that  $|\mathbf{x}_j - \mathbf{p}| < \delta$  whenever  $j \geq N$ . It follows that if  $j \geq N$  then  $|\varphi(\mathbf{x}_j) - \varphi(\mathbf{p})| < \varepsilon$ . Thus the sequence  $\varphi(\mathbf{x}_1), \varphi(\mathbf{x}_2), \varphi(\mathbf{x}_3), \dots$  converges to  $\varphi(\mathbf{p})$ , as required. ■

## 5. Continuous Functions of Several Real Variables (continued)



Let  $X$  and  $Y$  be subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$  respectively, and let  $\varphi: X \rightarrow Y$  be a function from  $X$  to  $Y$ . Then

$$\varphi(\mathbf{x}) = (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_n(\mathbf{x}))$$

for all  $\mathbf{x} \in X$ , where  $f_1, f_2, \dots, f_n$  are functions from  $X$  to  $\mathbb{R}$ , referred to as the *components* of the function  $\varphi$ .

**Proposition 5.3**

*Let  $X$  and  $Y$  be subsets of Euclidean spaces, and let  $\mathbf{p} \in X$ . A function  $\varphi: X \rightarrow Y$  is continuous at the point  $\mathbf{p}$  if and only if its components are all continuous at  $\mathbf{p}$ .*

**Proof**

Let  $Y$  be a subset of  $n$ -dimensional Euclidean space  $\mathbb{R}^n$ . Note that the  $i$ th component  $f_i$  of  $\varphi$  is given by  $f_i = \pi_i \circ \varphi$ , where  $\pi_i: \mathbb{R}^n \rightarrow \mathbb{R}$  is the continuous function which maps  $(y_1, y_2, \dots, y_n) \in \mathbb{R}^n$  onto its  $i$ th component  $y_i$ . Now any composition of continuous functions is continuous, by Proposition 5.1. Thus if  $\varphi$  is continuous at  $\mathbf{p}$ , then so are the components of  $\varphi$ .



## 5. Continuous Functions of Several Real Variables (continued)

Conversely suppose that the components of  $\varphi$  are continuous at  $\mathbf{p} \in X$ . Let some positive real number  $\varepsilon$  be given. Then there exist positive real numbers  $\delta_1, \delta_2, \dots, \delta_n$  such that  $|f_i(\mathbf{x}) - f_i(\mathbf{p})| < \varepsilon/\sqrt{n}$  for  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta_i$ . Let  $\delta$  be the minimum of  $\delta_1, \delta_2, \dots, \delta_n$ . If  $\mathbf{x} \in X$  satisfies  $|\mathbf{x} - \mathbf{p}| < \delta$  then

$$|\varphi(\mathbf{x}) - \varphi(\mathbf{p})|^2 = \sum_{i=1}^n |f_i(\mathbf{x}) - f_i(\mathbf{p})|^2 < \varepsilon^2,$$

and hence  $|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$ . Thus the function  $\varphi$  is continuous at  $\mathbf{p}$ , as required. ■

**Lemma 5.4**

*Let functions  $s: \mathbb{R}^2 \rightarrow \mathbb{R}$  and  $m: \mathbb{R}^2 \rightarrow \mathbb{R}$  be defined so that  $s(x, y) = x + y$  and  $m(x, y) = xy$  for all real numbers  $x$  and  $y$ . Then the functions  $s$  and  $m$  are continuous.*

**Proof**

Let  $(u, v) \in \mathbb{R}^2$ . We first show that  $s: \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuous at  $(u, v)$ . Let some positive real number  $\varepsilon$  be given. Let  $\delta = \frac{1}{2}\varepsilon$ . If  $(x, y)$  is any point of  $\mathbb{R}^2$  whose distance from  $(u, v)$  is less than  $\delta$  then  $|x - u| < \delta$  and  $|y - v| < \delta$ , and hence

$$|s(x, y) - s(u, v)| = |x + y - u - v| \leq |x - u| + |y - v| < 2\delta = \varepsilon.$$

This shows that  $s: \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuous at  $(u, v)$ .

## 5. Continuous Functions of Several Real Variables (continued)

Next we show that  $m: \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuous at  $(u, v)$ . Let some positive real number  $\varepsilon$  be given. Now

$$m(x, y) - m(u, v) = xy - uv = (x - u)(y - v) + u(y - v) + (x - u)v.$$

for all points  $(x, y)$  of  $\mathbb{R}^2$ . Thus if the distance from  $(x, y)$  to  $(u, v)$  is less than  $\delta$  then  $|x - u| < \delta$  and  $|y - v| < \delta$ , and hence  $|m(x, y) - m(u, v)| < \delta^2 + (|u| + |v|)\delta$ . Consequently if the positive real number  $\delta$  is chosen to be the minimum of 1 and  $\varepsilon/(1 + |u| + |v|)$  then  $\delta^2 + (|u| + |v|)\delta \leq (1 + |u| + |v|)\delta \leq \varepsilon$ , and thus  $|m(x, y) - m(u, v)| < \varepsilon$  for all points  $(x, y)$  of  $\mathbb{R}^2$  whose distance from  $(u, v)$  is less than  $\delta$ . This shows that  $m: \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuous at  $(u, v)$ . ■

**Proposition 5.5**

*Let  $X$  be a subset of  $\mathbb{R}^n$ , and let  $f: X \rightarrow \mathbb{R}$  and  $g: X \rightarrow \mathbb{R}$  be continuous functions from  $X$  to  $\mathbb{R}$ . Then the functions  $f + g$ ,  $f - g$  and  $f \cdot g$  are continuous. If in addition  $g(\mathbf{x}) \neq 0$  for all  $\mathbf{x} \in X$  then the quotient function  $f/g$  is continuous.*

**Proof**

Note that  $f + g = s \circ \psi$  and  $f \cdot g = m \circ \psi$ , where the functions  $\psi: X \rightarrow \mathbb{R}^2$ ,  $s: \mathbb{R}^2 \rightarrow \mathbb{R}$  and  $m: \mathbb{R}^2 \rightarrow \mathbb{R}$  are defined so that  $\psi(\mathbf{x}) = (f(\mathbf{x}), g(\mathbf{x}))$ ,  $s(u, v) = u + v$  and  $m(u, v) = uv$  for all  $\mathbf{x} \in X$  and  $u, v \in \mathbb{R}$ . It follows from Proposition 5.3, Lemma 5.4 and Proposition 5.1 that  $f + g$  and  $f \cdot g$  are continuous, being compositions of continuous functions. Now  $f - g = f + (-g)$ , and both  $f$  and  $-g$  are continuous. Therefore  $f - g$  is continuous.

## 5. Continuous Functions of Several Real Variables (continued)

Now suppose that  $g(\mathbf{x}) \neq 0$  for all  $\mathbf{x} \in X$ . Note that  $1/g = r \circ g$ , where  $r: \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}$  is the reciprocal function, defined so that  $r(t) = 1/t$  for all non-zero real numbers  $t$ . Now the reciprocal function  $r$  is continuous. Thus the function  $1/g$  is a composition of continuous functions and is thus continuous. But then, using the fact that a product of continuous real-valued functions is continuous, we deduce that  $f/g$  is continuous. ■

**Example**

Consider the function  $\varphi: \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow \mathbb{R}^2$  defined so that

$$\varphi(x, y) = \left( \frac{x}{x^2 + y^2}, \frac{-y}{x^2 + y^2} \right)$$

for all real numbers  $x$  and  $y$  that are not both zero. The continuity of the components of this function  $\varphi$  follows from straightforward applications of Proposition 5.5. It then follows from Proposition 5.3 that the function  $\varphi$  is continuous on  $\mathbb{R}^2 \setminus \{(0, 0)\}$ .

**Lemma 5.6**

*Let  $X$  be a subset of  $\mathbb{R}^m$ , let  $\varphi: X \rightarrow \mathbb{R}^n$  be a continuous function mapping  $X$  into  $\mathbb{R}^n$ , and let  $|\varphi|: X \rightarrow \mathbb{R}$  be the real-valued function on  $X$  defined such that  $|\varphi|(\mathbf{x}) = |\varphi(\mathbf{x})|$  for all  $\mathbf{x} \in X$ . Then the real-valued function  $|\varphi|$  is continuous on  $X$ .*

**Proof**

Let  $\mathbf{x}$  and  $\mathbf{p}$  be points of  $X$ . Then

$$|\varphi(\mathbf{x})| = |(\varphi(\mathbf{x}) - \varphi(\mathbf{p})) + \varphi(\mathbf{p})| \leq |\varphi(\mathbf{x}) - \varphi(\mathbf{p})| + |\varphi(\mathbf{p})|$$

and

$$|\varphi(\mathbf{p})| = |(\varphi(\mathbf{p}) - \varphi(\mathbf{x})) + \varphi(\mathbf{x})| \leq |\varphi(\mathbf{x}) - \varphi(\mathbf{p})| + |\varphi(\mathbf{x})|,$$

and therefore

$$\left| |\varphi(\mathbf{x})| - |\varphi(\mathbf{p})| \right| \leq |\varphi(\mathbf{x}) - \varphi(\mathbf{p})|.$$

## 5. Continuous Functions of Several Real Variables (continued)

The result now follows on applying the definition of continuity, using the above inequality. Indeed let  $\mathbf{p}$  be a point of  $X$ , and let some positive real number  $\varepsilon$  be given. Then there exists a positive real number  $\delta$  small enough to ensure that  $|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$  for all  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ . But then

$$\left| |\varphi(\mathbf{x})| - |\varphi(\mathbf{p})| \right| \leq |\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$$

for all  $\mathbf{x} \in X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ , and thus the function  $|\varphi|$  is continuous, as required. ■



### 5.2. Continuous Functions and Open Sets

Let  $X$  and  $Y$  be subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$ , and let  $\varphi: X \rightarrow Y$  be a function from  $X$  to  $Y$ . We recall that the function  $\varphi$  is continuous at a point  $\mathbf{p}$  of  $X$  if and only if, given any positive real number  $\varepsilon$ , there exists some positive real number  $\delta$  such that  $|\varphi(\mathbf{x}) - \varphi(\mathbf{p})| < \varepsilon$  for all points  $\mathbf{x}$  of  $X$  satisfying  $|\mathbf{x} - \mathbf{p}| < \delta$ . Thus the function  $\varphi: X \rightarrow Y$  is continuous at  $\mathbf{p}$  if and only if, given any positive real number  $\varepsilon$ , there exists some positive real number  $\delta$  such that the function  $\varphi$  maps the open ball  $B_X(\mathbf{p}, \delta)$  in  $X$  of radius  $\delta$  centred on the point  $\mathbf{p}$  into the open ball  $B_Y(\mathbf{q}, \varepsilon)$  in  $Y$  of radius  $\varepsilon$  centered on the point  $\mathbf{q}$ , where  $\mathbf{q} = \varphi(\mathbf{p})$ .

## 5. Continuous Functions of Several Real Variables (continued)

Given any function  $\varphi: X \rightarrow Y$ , we denote by  $\varphi^{-1}(V)$  the *preimage* of a subset  $V$  of  $Y$  under the map  $\varphi$ , defined so that

$$\varphi^{-1}(V) = \{\mathbf{x} \in X : \varphi(\mathbf{x}) \in V\}.$$

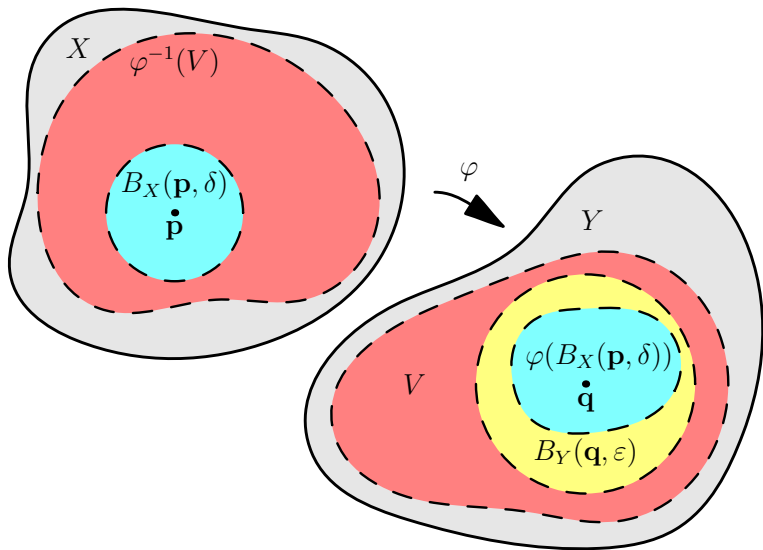
### Proposition 5.7

*Let  $X$  and  $Y$  be subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$ , and let  $\varphi: X \rightarrow Y$  be a function from  $X$  to  $Y$ . The function  $\varphi$  is continuous if and only if  $\varphi^{-1}(V)$  is open in  $X$  for every open subset  $V$  of  $Y$ .*

**Proof**

Suppose that  $\varphi: X \rightarrow Y$  is continuous. Let  $V$  be an open set in  $Y$ . We must show that  $\varphi^{-1}(V)$  is open in  $X$ . Let  $\mathbf{p}$  be a point of  $\varphi^{-1}(V)$ , and let  $\mathbf{q} = \varphi(\mathbf{p})$ . Then  $\mathbf{q} \in V$ . But  $V$  is open, hence there exists some positive real number  $\varepsilon$  with the property that  $B_Y(\mathbf{q}, \varepsilon) \subset V$ . But  $\varphi$  is continuous at  $\mathbf{p}$ . Therefore there exists some positive real number  $\delta$  such that  $\varphi$  maps  $B_X(\mathbf{p}, \delta)$  into  $B_Y(\mathbf{q}, \varepsilon)$ . Thus  $\varphi(\mathbf{x}) \in V$  for all  $\mathbf{x} \in B_X(\mathbf{p}, \delta)$ , showing that  $B_X(\mathbf{p}, \delta) \subset \varphi^{-1}(V)$ . This shows that  $\varphi^{-1}(V)$  is open in  $X$  for every open set  $V$  in  $Y$ .

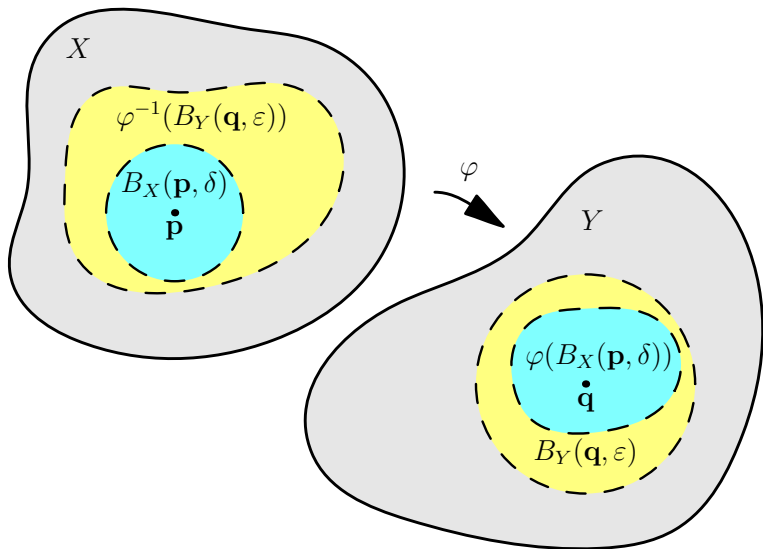
## 5. Continuous Functions of Several Real Variables (continued)



## 5. Continuous Functions of Several Real Variables (continued)

Conversely suppose that  $\varphi: X \rightarrow Y$  is a function with the property that  $\varphi^{-1}(V)$  is open in  $X$  for every open set  $V$  in  $Y$ . Let  $\mathbf{p} \in X$ , and let  $\mathbf{q} = \varphi(\mathbf{p})$ . We must show that  $\varphi$  is continuous at  $\mathbf{p}$ . Let some positive real number  $\varepsilon$  be given. Then  $B_Y(\mathbf{q}, \varepsilon)$  is an open set in  $Y$ , by Lemma 4.1, hence  $\varphi^{-1}(B_Y(\mathbf{q}, \varepsilon))$  is an open set in  $X$  which contains  $\mathbf{p}$ . It follows that there exists some positive real number  $\delta$  such that  $B_X(\mathbf{p}, \delta) \subset \varphi^{-1}(B_Y(\mathbf{q}, \varepsilon))$ . Thus, given any positive real number  $\varepsilon$ , there exists some positive real number  $\delta$  such that  $\varphi$  maps  $B_X(\mathbf{p}, \delta)$  into  $B_Y(\mathbf{q}, \varepsilon)$ . We conclude that  $\varphi$  is continuous at the point  $\mathbf{p}$ , as required. ■

## 5. Continuous Functions of Several Real Variables (continued)



## 5. Continuous Functions of Several Real Variables (continued)

Let  $X$  be a subset of  $\mathbb{R}^n$ , let  $f: X \rightarrow \mathbb{R}$  be continuous, and let  $c$  be some real number. Then the sets

$$\{\mathbf{x} \in X : f(\mathbf{x}) > c\}$$

and

$$\{\mathbf{x} \in X : f(\mathbf{x}) < c\}$$

are open in  $X$ , and, given real numbers  $a$  and  $b$  satisfying  $a < b$ , the set

$$\{\mathbf{x} \in X : a < f(\mathbf{x}) < b\}$$

is open in  $X$ .



## 5. Continuous Functions of Several Real Variables (continued)

Again let  $X$  be a subset of  $\mathbb{R}^n$ , let  $f: X \rightarrow \mathbb{R}$  be continuous, and let  $c$  be some real number. Now a subset of  $X$  is closed in  $X$  if and only if its complement is open in  $X$ . Consequently the sets

$$\{\mathbf{x} \in X : f(\mathbf{x}) \leq c\}$$

and

$$\{\mathbf{x} \in X : f(\mathbf{x}) \geq c\},$$

being the complements in  $X$  of sets that are open in  $X$ , must themselves be closed in  $X$ . It follows that that set

$$\{\mathbf{x} \in X : f(\mathbf{x}) = c\},$$

being the intersection of two subsets  $X$  that are closed in  $X$ , must itself be closed in  $X$ .

### 5.3. The Multidimensional Extreme Value Theorem

#### Lemma 5.8

*Let  $X$  be a non-empty closed bounded set in  $\mathbb{R}^m$ , and let  $f: X \rightarrow \mathbb{R}$  be a continuous real-valued function defined on  $X$ . Suppose that the set of values of the function  $f$  on  $X$  is bounded below. Then there exists a point  $\mathbf{u}$  of  $X$  such that  $f(\mathbf{u}) \leq f(\mathbf{x})$  for all  $\mathbf{x} \in X$ .*

**Proof**

Let

$$L = \inf\{f(\mathbf{x}) : \mathbf{x} \in X\}.$$

Then there exists an infinite sequence  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \dots$  in  $X$  such that

$$f(\mathbf{x}_j) < L + \frac{1}{j}$$

for all positive integers  $j$ . It follows from the multidimensional Bolzano-Weierstrass Theorem (Theorem 3.5) that this sequence has a subsequence  $\mathbf{x}_{k_1}, \mathbf{x}_{k_2}, \mathbf{x}_{k_3}, \dots$  which converges to some point  $\mathbf{u}$  of  $\mathbb{R}^m$ .

## 5. Continuous Functions of Several Real Variables (continued)

Now the point  $\mathbf{u}$  belongs to  $X$  because  $X$  is closed (see Lemma 4.7). Also

$$L \leq f(\mathbf{x}_{k_j}) < L + \frac{1}{k_j}$$

for all positive integers  $j$ . It follows that  $\lim_{j \rightarrow +\infty} f(\mathbf{x}_{k_j}) = L$ .

Consequently

$$f(\mathbf{u}) = f\left(\lim_{j \rightarrow +\infty} \mathbf{x}_{k_j}\right) = \lim_{j \rightarrow +\infty} f(\mathbf{x}_{k_j}) = L$$

(see Proposition 5.2). It follows therefore that  $f(\mathbf{x}) \geq f(\mathbf{u})$  for all  $\mathbf{x} \in X$ . Thus the function  $f$  attains a minimum value at the point  $\mathbf{u}$  of  $X$ , which is what we were required to prove. ■

### Lemma 5.9

*Let  $X$  be a non-empty closed bounded set in  $\mathbb{R}^m$ , and let  $\varphi: X \rightarrow \mathbb{R}^n$  be a continuous function mapping  $X$  into  $\mathbb{R}^n$ . Then there exists a positive real number  $M$  with the property that  $|\varphi(\mathbf{x})| \leq M$  for all  $\mathbf{x} \in X$ .*

**Proof**

Let  $g: X \rightarrow \mathbb{R}$  be defined such that

$$g(\mathbf{x}) = \frac{1}{1 + |\varphi(\mathbf{x})|}$$

for all  $\mathbf{x} \in X$ . Now the real-valued function mapping each  $\mathbf{x} \in X$  to  $|\varphi(\mathbf{x})|$  is continuous (see Lemma 5.6) and quotients of continuous real-valued functions are continuous where they are defined (see Lemma 5.5). It follows that the function  $g: X \rightarrow \mathbb{R}$  is continuous. Moreover the values of this function are bounded below by zero. Consequently there exists some point  $\mathbf{w}$  of  $X$  with the property that  $g(\mathbf{x}) \geq g(\mathbf{w})$  for all  $\mathbf{x} \in X$  (see Lemma 5.8). Let  $M = |\varphi(\mathbf{w})|$ . Then  $|\varphi(\mathbf{x})| \leq M$  for all  $\mathbf{x} \in X$ . The result follows. ■

### Theorem 5.10 (The Multidimensional Extreme Value Theorem)

*Let  $X$  be a non-empty closed bounded set in  $\mathbb{R}^m$ , and let  $f: X \rightarrow \mathbb{R}$  be a continuous real-valued function defined on  $X$ . Then there exist points  $\mathbf{u}$  and  $\mathbf{v}$  of  $X$  such that  $f(\mathbf{u}) \leq f(\mathbf{x}) \leq f(\mathbf{v})$  for all  $\mathbf{x} \in X$ .*

### Proof

It follows from Lemma 5.9 that there exists positive real number  $M$  with the property that  $-M \leq f(\mathbf{x}) \leq M$  for all  $\mathbf{x} \in X$ . Thus the set of values of the function  $f$  is bounded above and below on  $X$ . Consequently there exist points  $\mathbf{u}$  and  $\mathbf{v}$  where the functions  $f$  and  $-f$  respectively attain their minimum values on the set  $X$  (see Lemma 5.8). The result follows. ■



### 5.4. Uniform Continuity for Functions of Several Real Variables

#### Definition

Let  $X$  be a subset of  $\mathbb{R}^m$ . A function  $\varphi: X \rightarrow \mathbb{R}^n$  from  $X$  to  $\mathbb{R}^n$  is said to be *uniformly continuous* if, given any positive real number  $\varepsilon$ , there exists some positive real number  $\delta$  (whose value does not depend on either  $\mathbf{y}$  or  $\mathbf{z}$ ) such that  $|\varphi(\mathbf{y}) - \varphi(\mathbf{z})| < \varepsilon$  for all points  $\mathbf{y}$  and  $\mathbf{z}$  of  $X$  satisfying  $|\mathbf{y} - \mathbf{z}| < \delta$ .

### Theorem 5.11

*Let  $X$  be a non-empty closed bounded set in  $\mathbb{R}^m$ . Then any continuous function  $\varphi: X \rightarrow \mathbb{R}^n$  is uniformly continuous.*

**Proof**

Let some positive real number  $\varepsilon$  be given. Suppose that there did not exist any positive real number  $\delta$  small enough to ensure that  $|\varphi(\mathbf{y}) - \varphi(\mathbf{z})| < \varepsilon$  for all points  $\mathbf{y}$  and  $\mathbf{z}$  of the set  $X$  satisfying  $|\mathbf{y} - \mathbf{z}| < \delta$ . Then, for each positive integer  $j$ , there would exist points  $\mathbf{u}_j$  and  $\mathbf{v}_j$  in  $X$  such that  $|\mathbf{u}_j - \mathbf{v}_j| < 1/j$  and  $|\varphi(\mathbf{u}_j) - \varphi(\mathbf{v}_j)| \geq \varepsilon$ . But the sequence  $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3, \dots$  would be bounded, since  $X$  is bounded, and thus would possess a subsequence  $\mathbf{u}_{k_1}, \mathbf{u}_{k_2}, \mathbf{u}_{k_3}, \dots$  converging to some point  $\mathbf{p}$  (Theorem 3.5). Moreover  $\mathbf{p} \in X$ , because  $X$  is closed in  $\mathbb{R}^n$ . The sequence  $\mathbf{v}_{k_1}, \mathbf{v}_{k_2}, \mathbf{v}_{k_3}, \dots$  would also converge to  $\mathbf{p}$ , because

$$\lim_{j \rightarrow +\infty} |\mathbf{v}_{k_j} - \mathbf{u}_{k_j}| = 0.$$

But then the sequences

$$\varphi(\mathbf{u}_{k_1}), \varphi(\mathbf{u}_{k_2}), \varphi(\mathbf{u}_{k_3}), \dots$$

and

$$\varphi(\mathbf{v}_{k_1}), \varphi(\mathbf{v}_{k_2}), \varphi(\mathbf{v}_{k_3}), \dots$$

would both converge to  $\varphi(\mathbf{p})$ , because  $\varphi$  is continuous (see Proposition 5.2). Therefore

$$\lim_{j \rightarrow +\infty} |\varphi(\mathbf{u}_{k_j}) - \varphi(\mathbf{v}_{k_j})| = 0.$$

## 5. Continuous Functions of Several Real Variables (continued)

But, assuming that no positive real number  $\delta$  could be found satisfying the stated requirements, the points  $\mathbf{u}_j$  and  $\mathbf{v}_j$  had been chosen for all positive integers  $j$  so that  $|\mathbf{u}_j - \mathbf{v}_j| < 1/j$  and  $|\varphi(\mathbf{u}_j) - \varphi(\mathbf{v}_j)| \geq \varepsilon$ . Consequently  $\varphi(\mathbf{u}_{k_j})$  and  $\varphi(\mathbf{v}_{k_j})$  could not both converge to  $\varphi(\mathbf{p})$  as  $j$  increases to infinity. Thus the assumption that no positive real number  $\delta$  would have the required property would lead to a contradiction. We conclude therefore that, in order to avoid arriving at this contradiction, there must exist some positive real number  $\delta$  such that  $|\varphi(\mathbf{y}) - \varphi(\mathbf{z})| < \varepsilon$  for all points  $\mathbf{y}$  and  $\mathbf{z}$  of the set  $X$  satisfying  $|\mathbf{y} - \mathbf{z}| < \delta$ , as required. ■