DIFFERENTIABILITY IMPLIES CONTINUITY

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Here is a theorem that we talked about in class, but never fully explored; the idea that any differentiable function is automatically continuous. We did offer a number of examples in class where we tried to calculate the derivative of a function at a point where the function was not continuous. All of these attempts failed. But we never actually showed why a function must be continuous to have a derivative.

Theorem 0.1. If a function f(x) is differentiable at a point x = c in its domain, then f(c) is continuous at x = c.

Note that the converse is definitely not true, as, for example, f(x) = |x| is continuous at x = 0, but not differentiable there. Note also that, for a function f(x) to be continuous at x = c, we must have

$$\lim_{x \to c} f(x) = f(c)$$

But we can also write this as

$$\lim_{x \to c} f(x) - f(c) = 0.$$

This will be useful.

Proof. Assume we have a function f(x) that is differentiable at a point x = c in its domain. Then the limit

$$f'(c) = \lim_{x \to c} \frac{f(x) - f(c)}{x - c}$$

exists. Knowing this, we calculate $\lim_{x\to c} f(x) - f(c)$ as follows (we would like it to be 0):

$$\lim_{x \to c} f(x) - f(c) = \lim_{x \to c} (f(x) - f(c)) \left(\frac{x - c}{x - c}\right)$$
Clever form of 1 multiplication
$$= \lim_{x \to c} \left(\frac{f(x) - f(c)}{x - c}\right) (x - c)$$
Algebraic rearrangement
$$= \underbrace{\left(\lim_{x \to c} \frac{f(x) - f(c)}{x - c}\right)}_{f'(c)} \underbrace{\left(\lim_{x \to c} x - c\right)}_{0}$$
Product Rule for limits
$$= f'(c) \cdot 0 = 0.$$

Hence $\lim_{x \to c} f(x) - f(c) = 0$, so that $\lim_{x \to c} f(x) = f(c)$ and f(x) is continuous at x = c.