Continuity Implies Uniform Continuity

Of course this only applies on a closed interval

Theorem 1 on p. 143 is kind of a shock: If *f* is continuous on [*a*, *b*] then *f* is uniformly continuous on [*a*, *b*].

Couldn't the function get steeper and steeper?

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Consider the function f[x] = \sqrt{|x|}
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In[*]:= Plot[Sqrt[Abs[x]], \{x, -1, 1\}, PlotRange \rightarrow \{\{-1, 1\}, \{0, 1\}\}, PlotPoints \rightarrow 1000]
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This function gets arbitrarily steep near 0. Therefore an ϵ that works for a given δ near say $x = \frac{1}{2}$ isn't going to work at $x = \frac{1}{4}$ or $x = \frac{1}{8}$ because at some point, that δ is just not small enough.

Isn't this a counter-example to Theorem 1 on p. 143?

The answer is no or it wouldn't be a theorem. For definiteness, consider the interval [0, 1].

The trick is to go straight to the worst point, where the function is steepest, which is at x = 0. Whatever δ works there works at all the places where the function is less steep.

The δ that works there, we already have found in prior problem sets, it is $\delta = \epsilon^2$.