Second Supplement to Chapter 12 of Sutherland,

Introduction to Metric and Topological Spaces (Second Edition)

At various points in the course we have stated that if f is a continuous and strictly increasing function from some interval $J \subset \mathbb{R}$ to \mathbb{R} , then f has a continuous and strictly increasing inverse function. The proof of this fact depends upon the concept of connectedness, and since the latter was developed in Chapter 12 we are now in a position to give a rigorous proof of this fact. Here is the formal statement of the result when J is an open interval.

THEOREM. Let a and b be real numbers or $\pm \infty$ such that a < b, and let $f : (a, b) \to \mathbb{R}$ be a continuous function which is strictly increasing. Then the image of f is an open interval (c, d), where c and d are real numbers or $\pm \infty$, and there is an inverse function $g : (c, d) \to \mathbb{R}$ such that g(f(x)) = x for all $x \in (a, b)$ and f(g(y)) = y for all $y \in (c, d)$; in other words, x = g(y) if and only if y = f(x).

There is a similar result for continuous functions which are strictly decreasing, and it is an immediate consequence of the theorem by the following argument:

If we are given a continuous function $f : (a, b) \to \mathbb{R}$ which is strictly decreasing, then F = -f is increasing, so by the theorem it has an inverse G, and we obtain the inverse g to f by setting g equal to -G.

Proof of the theorem. Since (a, b) is a connected subset of \mathbb{R} , its image must also be a connected subset of \mathbb{R} , which means that the image is some interval. In fact, the image must be an open interval, for (a, b) has no minimal or maximal element, and since f is strictly increasing the same must be true for its image. Therefore the image must be an interval of the form (c, d), where c and d are real numbers or $\pm \infty$.

Since a strictly increasing function is 1–1 (because x < x' implies f(x) < f(x')), we know that there is some set-theoretic inverse function $g: (c, d) \to (a, b)$. This inverse is also strictly increasing, for if y < y' and we have y = f(x) and y' = f(x'), then we must have g(y) = x < x' = g(y'); if the latter did not hold, then we would have $xz \ge x'$, which would imply $y \ge y'$ because f is strictly increasing. To complete the proof of the theorem, we need to verify that g is continuous.

The continuity of g will follow if we can find a base \mathcal{B} for the topology of (a, b) such that for each basic open set $V \in \mathcal{B}$ the set $g^{-1}[V]$ is open in (c, d). We shall take the base consisting of all open intervals $(u, v) \subset (a, b)$, where a < u < v < b, and we claim that $g^{-1}[(u, v)] = (f(u), f(v))$. Since $g(y) \in (u, v)$ implies that $y = f \circ g(y) \in (f(u), f(v))$ because f is strictly increasing, it follows immediately that $g^{-1}[(u, v)] \subset (f(u), f(v))$, so at this point we only need to prove that the reverse inclusion also holds. But if f(u) < y < f(v) then we can use the strictly increasing behavior of the inverse function g to conclude that $u = g \circ f(u) < g(y) < g \circ f(v) = v$ which yields $g(y) \in (u, v)$ and hence implies that $g^{-1}[(u, v)] \supset (f(u), f(v))$. By the previous remarks, this concludes the proof that g is continuous.

Generalization to other types of intervals

Similar results hold if the domain of the continuous and strictly increasing function f is either a closed interval or a half-open interval which contains an end point either on the left or on the right. One quick way of proving this is to extend the original function f to a larger interval so that the new function F is still continuous and strictly increasing. Specifically, we can construct the extension F as follows: Let J be an interval of the form [a, b), (a, b] or [a, b], where we allow $a = -\infty$ or $b = +\infty$ if a or b (respectively) is not contained in J.

- (1) If $a \in J$, extend f to (a 1, b) by the linear formula F(x) = x a + f(a) on (a 1, a]. The combination of these maps is continuous because F(a) = f(a).
- (2) If $b \in J$, extend f to (a, b+1) by the linear formula F(x) = x b + f(b) on [b, b+1). The combination of these maps is continuous because F(b) = f(b).
- (3) If $a, b \in J$, extend f to (a 1, b + 1) as in (1) and (2). For the same reasons as above, the combination of the maps defined on the subintervals (a 1, a], [a, b] and [b, b + 1) will be continuous.

In all cases the extended function F has a continuous, strictly increasing inverse by the theorem, and we shall denote this continuous, strictly increasing inverse by G. We can then retrieve the inverse g to f by taking the restriction of G to (f(a), f(b)], [f(a), f(b)] and [f(a), f(b)] in the respective three cases, and in each instance the continuity of g follows from the continuity of G.

As before, there are also similar results for continuous and strictly **decreasing** functions defined on closed or half-open intervals.