

Question

Prove, if f is continuous and if $\lim_{x \rightarrow \infty} (f(x+1) - f(x)) = 0$, that

$$\lim_{x \rightarrow \infty} \frac{f(x)}{x} = 0.$$

Answer

First, since $\lim_{x \rightarrow \infty} (f(x+1) - f(x)) = 0$, for any $\varepsilon > 0$, there exists x_0 (which we can take to be positive) so that $|f(x+1) - f(x)| < \frac{1}{2}\varepsilon$ for $x > x_0$. Now, using the maximum value property (see note below), there exists a maximum value M of $|f(x)|$ on the interval $[x_0, x_0 + 1]$.

The first claim is that for any $k \geq 0$, we have that $|f(x)| \leq \frac{k}{2}\varepsilon + M$ for x in the interval $[x_0 + k, x_0 + k + 1]$. To see this, let K be the maximum value of $|f(x)|$ on $[x_0 + k, x_0 + k + 1]$, occurring at y . Then, $x_0 + k \leq y \leq x_0 + k + 1$, and so $x_0 \leq y - k \leq x_0 + 1$. We now engage in some algebraic manipulation:

$$\begin{aligned} |f(y)| &= |f(y) - f(y-k) + f(y-k)| \\ &\leq |f(y) - f(y-k)| + |f(y-k)| \\ &\leq |f(y) - f(y-1) + f(y-1) - \cdots - f(y-k+1) + f(y-k+1) - f(y-k)| + |f(y-k)| \\ &\leq |f(y) - f(y-1)| + |f(y-1) - f(y-2)| + \cdots + |f(y-k+1) - f(y-k)| + |f(y-k)| \\ &\leq \frac{1}{2}\varepsilon + \frac{1}{2}\varepsilon + \cdots + \frac{1}{2}\varepsilon + M \\ &\leq \frac{k}{2}\varepsilon + M. \end{aligned}$$

In particular, this tells us that

$$\frac{|f(y)|}{y} \leq \frac{\frac{k}{2}\varepsilon + M}{y} \leq \frac{\frac{k}{2}\varepsilon}{y} + \frac{M}{y} \leq \frac{\frac{k}{2}\varepsilon}{x_0 + k} + \frac{M}{y} < \frac{\frac{k}{2}\varepsilon}{k} + \frac{M}{y} < \frac{1}{2}\varepsilon + \frac{M}{y}$$

for all y in the interval $[x_0 + k, x_0 + k + 1]$.

Now, choose $x_1 > x_0$ so that $\frac{M}{x_1} < \frac{1}{2}\varepsilon$. Then, for all $y > x_1$, we have that

$$\left| \frac{f(y)}{y} \right| = \frac{|f(y)|}{y} < \frac{1}{2}\varepsilon + \frac{M}{y} < \frac{1}{2}\varepsilon + \frac{1}{2}\varepsilon$$

for all $y > x_1$. In particular, we have that the definition of $\lim_{x \rightarrow \infty} \frac{f(x)}{x} = 0$ is satisfied, as desired.

Note:

Maximum value property for continuous functions: Let f be a function that is continuous on the closed interval $[a, b]$. Then f achieves its maximum on $[a, b]$; that is, there exists some x_0 in $[a, b]$ so that $f(x_0) \geq f(x)$ for all $x \in [a, b]$.