1: Note that $\mathbb{C} = \mathbb{R}^2$ so a sequence in \mathbb{C} is a sequence in \mathbb{R}^2 .

(a) For $k \geq 0$, let $x_k = \left(\frac{3+i\sqrt{3}}{4}\right)^k \in \mathbb{C}$, and for $n \geq 0$, let $s_n = \sum_{k=0}^n x_k \in \mathbb{C}$. Use the definition of the limit (for a sequence in \mathbb{R}^2) to find $a, b \in \mathbb{R}$ such that $\lim_{n \to \infty} s_n = a + ib$.

Solution: From the formula for the sum of a geometric series, or by noting that $s_n = \sum_{k=0}^n \left(\frac{3+i\sqrt{3}}{4}\right)^k$ and $\left(\frac{3+i\sqrt{3}}{4}\right)s_n = \sum_{k=0}^n \left(\frac{3+i\sqrt{4}}{4}\right)^{k+1}$, so that $s_n - \left(\frac{3+i\sqrt{3}}{4}\right)s_n = 1 - \left(\frac{3+i\sqrt{3}}{4}\right)^{n+1}$, we have

$$s_n = \frac{1 - \left(\frac{3 + i\sqrt{3}}{4}\right)^{n+1}}{1 - \frac{3 + i\sqrt{3}}{4}} = \frac{1 - \left(\frac{3 + i\sqrt{3}}{4}\right)^{n+1}}{\frac{1 - i\sqrt{3}}{4}} \cdot \frac{1 + i\sqrt{3}}{1 + i\sqrt{3}} = \left(1 + i\sqrt{3}\right) \left(1 - \left(\frac{3 + i\sqrt{3}}{4}\right)^{n+1}\right)$$

and hence

$$|s_n - (1+i\sqrt{3})| = |1+i\sqrt{3}| \left| \frac{3+i\sqrt{3}}{4} \right|^{n+1} = 2 \cdot \left(\frac{\sqrt{3}}{2} \right)^{n+1}.$$

It follows that $\lim_{n\to\infty} s_n = 1 + i\sqrt{3}$: indeed given $\epsilon > 0$ we can choose $m \in \mathbb{N}$ so that $\left(\frac{\sqrt{3}}{2}\right)^m < \frac{\epsilon}{2}$, and then when $n \ge m$ we have $\left|s_n - (1 + i\sqrt{3})\right| = 2 \cdot \left(\frac{\sqrt{3}}{2}\right)^n \le 2 \cdot \left(\frac{\sqrt{3}}{2}\right)^m < \epsilon$.

(b) Let $c = \frac{2-i}{8} \in \mathbb{C}$. Let $(z_n)_{n \geq 0}$ be the sequence in \mathbb{C} given by $z_0 = 0$ and $z_{n+1} = z_n^2 + c$ for $n \geq 0$. Determine whether $(z_n)_{n \geq 0}$ converges in \mathbb{C} and, if so, find $\lim_{n \to \infty} z_n$ in \mathbb{C} .

Solution: If (z_n) converges with $z_n \to w$ in \mathbb{C} , then taking the limit on each side of the equality $z_{n+1} = z_n^2 + c$ gives $w = w^2 + c$. By the Quadratic Formula, we have $w = w^2 + c \iff w^2 - w + c = 0 \iff w = \frac{1 \pm \sqrt{1 - 4c}}{2}$, (where $\sqrt{1 - 4c}$ is one of the two square roots of 1 - 4c in \mathbb{C}). Note that $1 - 4c = 1 - \frac{2 - i}{2} = \frac{i}{2} = \left(\frac{1 + i}{2}\right)^2$, so we must have $w = \frac{1 \pm \frac{1 + i}{2}}{2} = \frac{2 \pm (1 + i)}{4}$, that is $w = \frac{3 + i}{4}$ or $w = \frac{1 - i}{4}$.

Let $w = \frac{1 - i}{4}$. We claim that $z_n \to w$. Note that $z_0 - w = 0 - w = \frac{-1 + i}{4}$ so that $|z_0 - w| = \frac{1}{2\sqrt{2}}$ and

Let $w = \frac{1-i}{4}$. We claim that $z_n \to w$. Note that $z_0 - w = 0 - w = \frac{-1+i}{4}$ so that $|z_0 - w| = \frac{1}{2\sqrt{2}}$ and $z_1 - w = c - w = \frac{2-i}{8} - \frac{1-i}{4} = \frac{i}{8}$ so that $|z_1 - w| = \frac{1}{8}$. Let $n \ge 1$ and suppose, inductively, that $|z_n - w| \le \frac{1}{8}$ and that $|z_n - w| \le \frac{1}{8} \left(\frac{5}{4\sqrt{2}}\right)^{n-1}$. We have

$$z_{n+1} - w = z_n^2 + c - w = z_n^2 + \frac{i}{8} = z_n^2 - w^2 = (z_n - w)(z_n + w) = (z_n - w)((z_n - w) + 2w)$$

so that

$$|z_{n+1} - w| \le |z_n - w| (|z_n - w| + |2w|) = |z_n - w| (|z_n - w| + \frac{1}{\sqrt{2}}).$$

Using the first induction hypotheses gives

$$|z_{n+1} - w| \le |z_n - w| \left(\frac{1}{8} + \frac{1}{\sqrt{2}}\right) \le |z_n - w| \left(\frac{1}{4\sqrt{2}} + \frac{1}{\sqrt{2}}\right) = \frac{5}{4\sqrt{2}} |z_n - w|.$$

Using this with the first induction hypothesis again gives $|z_{n+1} - w| \le \frac{5}{4\sqrt{2}}|z_n - w| \le |z_n - w| \le \frac{1}{8}$, and using it with the second induction hypothesis gives $|z_{n+1} - w| \le \frac{5}{4\sqrt{2}}|z_n - w| \le \frac{5}{4\sqrt{2}} \cdot \frac{1}{8} \left(\frac{5}{\sqrt{2}}\right)^{n-1} = \frac{1}{8} \left(\frac{5}{4\sqrt{2}}\right)^n$. Thus, by induction, we have $|z_n - w| \le \frac{1}{8} \left(\frac{5}{4\sqrt{2}}\right)^{n-1}$ for all $n \ge 1$.

It follows that $z_n \to w$, as claimed: indeed given $\epsilon > 0$, since $\frac{5}{4\sqrt{2}} < 1$ so that $\left(\frac{5}{4\sqrt{2}}\right)^{n-1} \to 0$, we can choose $m \in \mathbb{Z}^+$ so that $\left(\frac{5}{4\sqrt{2}}\right)^{m-1} < 8\epsilon$ and then for $n \ge m$ we have

$$|z_n - w| \le \frac{1}{8} \left(\frac{5}{4\sqrt{2}}\right)^{n-1} \le \frac{1}{8} \left(\frac{5}{4\sqrt{2}}\right)^{m-1} < \epsilon.$$

2: (a) Let $f(x,y) = \frac{xy^2}{x^2 + 2y^2}$ for $(x,y) \neq (0,0)$. Determine whether $\lim_{(x,y)\to(0,0)} f(x,y)$ exists and, if so, find it.

Solution: We claim that $\lim_{(x,y)\to(0,0)} f(x,y) = 0$. For all x,y we have $|x| = \sqrt{x^2} \le \sqrt{x^2 + y^2}$ and $y^2 \le x^2 + y^2$ and $x^2 + 2y^2 \ge x^2 + y^2$ and so

$$\left| f(x,y) - 0 \right| = \left| \frac{xy^2}{x^2 + 2y^2} \right| = \frac{|x|y^2}{x^2 + 2y^2} \le \frac{\sqrt{x^2 + y^2} (x^2 + y^2)}{x^2 + y^2} = \sqrt{x^2 + y^2}.$$

Thus given $\epsilon > 0$ we can choose $\delta = \epsilon$ and then for all x with $0 < |(x,y) - (0,0)| < \delta$ we have

$$|f(x,y) - 0| \le \sqrt{x^2 + y^2} < \delta = \epsilon.$$

(b) Let $f(x,y) = \frac{x\sqrt{y}}{x^2 + y}$ for y > 0. Determine whether $\lim_{(x,y)\to(0,0)} f(x,y)$ exists and, if so, find it.

Solution: Suppose, for a contradiction, that $\lim_{(x,y)\to(0,0)} f(x,y)$ exists. Let $\alpha(t)=(t,0)$ for t>0. Since $\alpha(t)\neq(0,0)$ for t>0 and $\lim_{t\to 0}\alpha(t)=(0,0)$ it follows, by Part 1 of Theorem 3.31 (Composition and Limits), that $\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{t\to 0} f(\alpha(t)) = \lim_{t\to 0} 0 = 0$. Let $\beta(t)=(t,t^2)$ for t>0. Since $\beta(t)\neq(0,0)$ for t>0 and $\lim_{t\to 0} \beta(t)=(0,0)$, it follows, again by Theorem 3.31, that $\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{t\to 0} f(\beta(t)) = \lim_{t\to 0} \lim_{t\to 0} \frac{1}{2} = \frac{1}{2}$. By Theorem 3.18 (the uniqueness of limits), we cannot have $\lim_{(x,y)\to(0,0)} f(x,y) = 0$ and $\lim_{(x,y)\to(0,0)} \frac{1}{2} = \frac{1}{2}$, so we obtain the desired contradiction. Thus $\lim_{(x,y)\to(0,0)} f(x,y)$ does not exist.

(c) Define $f: \mathbb{R}^2 \to \mathbb{R}$ by $f(x,y) = \left\{ \begin{array}{l} \frac{xy}{x^2-y^2} \text{ if } y \neq \pm x \\ 0 \text{ if } y = \pm x \end{array} \right\}$. Determine where f(x,y) is continuous, that is find all points $(a,b) \in \mathbb{R}^2$ such that f is continuous at (a,b).

Solution: Note that f is continuous for all points (x,y) with $y \neq \pm x$ because elementary functions are continuous in their domains. We claim that f not continuous at any other points.

First, let us show that f is not continuous at (0,0). Suppose, for a contradiction, that f is continuous at (0,0). Define $\alpha: \mathbb{R} \to \mathbb{R}^2$ by $\alpha(t) = (2t,t)$. Since α is continuous (it is elementary) with $\alpha(0) = (0,0)$, it follows, by Part 1 of Corollary 3.32 (Composition of Continuous Functions), that $g = f \circ \alpha$ is continuous at 0. This implies that $g(0) = \lim_{t \to 0} g(t) = \lim_{t \to 0} f(\alpha(t)) = \lim_{t \to 0} \frac{2t^2}{4t^2 - t^2} = \frac{2}{3}$, but in fact $g(0) = f(\alpha(0)) = f(0,0) = 0$, which gives the desired contradiction.

Finally, let us show that f is not continuous at any point $(a,\pm a)$ with $a\neq 0$. Let $0\neq a\in\mathbb{R}$. Suppose, for a contradiction, that f is continuous at (a,a). Define $\beta:\mathbb{R}\to\mathbb{R}^2$ by $\beta(t)=(a,a)+t(a,-a)$ and note that β is continuous with $\beta(0)=(a,a)$. By Corollary 3.32, the composite $h=f\circ\beta$ is continuous at 0. This implies that $h(0)=\lim_{t\to 0}f(\beta(t))=\lim_{t\to 0}\frac{(a+ta)(a-ta)}{(a+ta)^2-(a-ta)^2}=\lim_{t\to 0}\frac{1-t^2}{4t}$, but this is not possible since $\lim_{t\to 0}\frac{1-t^2}{4t}$ does not exist. Similarly, f is not continuous at (a,-a) since, if it was, then for $\gamma(t)=(a,-a)+t(a,a)$ and $k=f\circ\gamma$, we would have $k(0)=\lim_{t\to 0}f(\gamma(t))=\lim_{t\to 0}\frac{(a+ta)(-a+ta)}{(a+ta)^2-(-a+ta)^2}=\lim_{t\to 0}\frac{t^2-1}{4t}$, which does not exist.

3: For each of the following subsets $A \subseteq \mathbb{R}^n$, determine whether A is closed, whether A is compact, and whether A is connected.

(a)
$$A = \left\{ (a, b, c, d) \in \mathbb{R}^4 \middle| \begin{pmatrix} a & b \\ c & d \end{pmatrix}^2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right\}.$$

Solution: We claim that A is closed. For $a,b,c,d \in \mathbb{R}$ we have $\begin{pmatrix} a & b \\ c & d \end{pmatrix}^2 = \begin{pmatrix} a^2 + bc & ab + bd \\ ac + cd & bc + d^2 \end{pmatrix}$ so that $(a,b,c,d) \in A \iff (a^2 + bc,ab + bd,ac + cd,bc + d^2) = (1,0,0,1)$, and so $A = f^{-1}(p)$ where $f: \mathbb{R}^4 \to \mathbb{R}^4$ is given by $f(a,b,c,d) = \begin{pmatrix} a^2 + bc,ab + bd,ac + cd,bc + d^2 \end{pmatrix}$ and $p = (1,0,0,1) \in \mathbb{R}^4$. The map f is continuous (it is a polynomial map) and $\{p\}$ is closed in \mathbb{R}^4 , and so $A = f^{-1}(\{p\})$ is closed in \mathbb{R}^4 (by Theorem 3.36).

Note that A is not bounded because for r > 0 we have $(1, r, 0, -1) \in A$ and $|(1, r, 0, -1)| = \sqrt{2 + r^2} \to \infty$ as $r \to \infty$. Since A is not bounded in \mathbb{R}^4 , it is not compact (by the Heine Borel Theorem).

We claim that A is not connected. For $a,b,c,d\in\mathbb{R}$, if $(a,b,c,d)\in A$ then we have $\begin{pmatrix} a & b \\ c & d \end{pmatrix}^2=I$ so that $\det\begin{pmatrix} a & b \\ c & d \end{pmatrix}=\pm 1$, that is $ad-bc=\pm 1$. It follows that A can be separated in \mathbb{R}^4 by the two open sets $U=\left\{(a,b,c,d)\big|ad-bc>0\right\}$ and $V=\left\{(a,b,c,d)\big|ad-bc<0\right\}$. Note that U is open because $U=g^{-1}\big((0,\infty)\big)$ where $g:\mathbb{R}^4\to\mathbb{R}$ is given by g(a,b,c,d)=ad-bc (and g is continuous and $(0,\infty)$ is open), and similarly V is open because $V=g^{-1}\big((-\infty,0)\big)$. And we have $U\cap A\neq\emptyset$ because for example $(1,0,0,1)\in U\cap A$, and we have $V\cap A\neq\emptyset$ because for example $(0,1,1,0)\in V\cap A$. And $A\subseteq U\cup V$ since $(a,b,c,d)\in A\Longrightarrow ad-bc\neq 0$.

(b) A is the set of points $(a, b, c) \in \mathbb{R}^3$ such that the polynomial $p(x) = x^3 + ax^2 + bx + c$ has three distinct real roots which all lie in the closed interval [-1, 1].

Solution: We claim that A is not closed in \mathbb{R}^3 . For $n \in \mathbb{Z}^+$, let $u_n = (a_n, b_n, c_n) = \left(0, -\frac{1}{n^2}, 0\right) \in \mathbb{R}^3$. Note that $u_n \in A$ since the polynomial $p_n(x) = x^3 + a_n x^2 + b_n x + c_n = x^3 - \frac{1}{n^2} x = \left(x + \frac{1}{n}\right) \left(x - 0\right) \left(x - \frac{1}{n}\right)$ has 3 distinct real roots, namely $-\frac{1}{n}$, 0, and $\frac{1}{n}$, which all lie in [-1,1]. Note that $\lim_{n \to \infty} u_n = (0,0,0)$ so that $(0,0,0) \notin A$ because the polynomial $p(x) = x^3 + 0x^2 + 0x + 0 = x^3$ does not have three distinct real roots (it has the single triple root, 0). Thus A is not closed in \mathbb{R}^3 (by Theorem 3.11), as claimed. Since A is not closed in \mathbb{R}^3 , it is not compact (by the Heine-Borel Theorem).

We claim that A is connected. Let $C = \{(r, s, t) \in \mathbb{R}^3 | -1 \le r < s < t \le 1\}$ and define $f: C \to A$ by f(r, s, t) = (-(r+s+t), st+tr+rs, -rst). Note that f is continuous (all polynomial functions are continuous), and f takes values in A and is surjective because $x^3 - (r+s+t)x^2 + (st+tr+rs)x - rst = (x-r)(x-s)(x-t)$. Note that $C = C_1 \cap C_2 \cap C_3 \cap C_4$ where $C_1 = \{(r, s, t) | -1 \le r\}, C_2 = \{(r, s, t) | r < s\}, C_3 = \{(r, s, t) | s < t\}$ and $C_4 = \{(r, s, t) | t \le 1\}$. Each of these sets C_k is easily seen to be convex: for example, C_2 is convex because if $u_1 = (r_1, s_1, t_1) \in C_2$ (so $r_1 < s_2$) and $u_2 = (r_2, s_2, t_2) \in C_2$ (so $r_2 < s_2$) then for all $\lambda \in [0, 1]$ we have $(1 - \lambda)r_1 + \lambda r_2 < (1 - \lambda)s_1 + \lambda s_2$ so that

$$(1 - \lambda)u_1 + \lambda u_2 = ((1 - \lambda)r_1 + \lambda r_2, (1 - \lambda)s_1 + \lambda s_2, (1 - \lambda)t_1 + \lambda t_2) \in C_2.$$

Since C is the intersection of four convex sets, it follows that C is convex: indeed given $a, b \in C$, we have $a, b \in C_k$ so that $[a, b] \subseteq C_k$ for every index k, and hence $[a, b] \subseteq C = \bigcap_{k=1}^4 C_k$. Since C is convex, it is path connected, and hence connected. Since f is continuous and C is connected and A = f(C), it follows that A is connected by Part 1 of Theorem 3.37.

4: (a) When $A \subseteq \mathbb{R}^{\ell}$ is unbounded, $f: A \subseteq \mathbb{R}^{\ell} \to \mathbb{R}^{m}$, and $b \in \mathbb{R}^{m}$, we write $\lim_{x \to \infty} f(x) = b$ when

$$\forall \epsilon > 0 \ \exists r > 0 \ \forall x \in A \ (|x| \ge r \Longrightarrow |f(x) - b| < \epsilon).$$

Show that if $A \subseteq \mathbb{R}^{\ell}$ is closed and unbounded, and $f: A \subseteq \mathbb{R}^{\ell} \to \mathbb{R}^{m}$ is continuous, and $\lim_{x \to \infty} f(x) = b \in \mathbb{R}^{m}$, then f is uniformly continuous on A.

Solution: Suppose A is closed and unbounded in \mathbb{R}^ℓ , and $f:A\subseteq\mathbb{R}^\ell\to\mathbb{R}^m$ is continuous with $\lim_{x\to\infty}f(x)=b$. Let $\epsilon>0$. Since $\lim_{x\to\infty}f(x)=b$ we can choose r>0 such that for all $x\in A$ with $x\geq r$ we have $|f(x)-b|<\frac{\epsilon}{2}$. Since A is closed, the set $B=\overline{B}(0,3r)\cap A$ is closed, and since B is also bounded, it is compact. Since f is continuous on B, which is compact, it follows that f is uniformly continuous on B, so we can choose $\delta>0$ with $\delta< r$ such that for all $a,x\in A$, if $|x-a|<\delta$ then $|f(x)-f(a)|<\epsilon$. Let $a,x\in A$ with $|x-a|<\delta$. If $|a|\leq 2r$ then since |x-a|< r we have $|x|\leq |x-a|+|a|< r+2r=3r$, so that $x,a\in B$ with $|x-a|<\delta$, and hence $|f(x)-f(a)|<\epsilon$. If $|a|\geq 2r$ then since |x-a|< r we have $|a|\leq |a-x|+|x|$ so that $|x|\geq |a|-|x-a|>2r-r=r$, so we have |a|>r and |x|>r, and hence $|f(a)-b|<\frac{\epsilon}{2}$ and $|f(x)-b|<\frac{\epsilon}{2}$ so that $|f(x)-f(a)|\leq |f(x)-b|+|b-f(a)|<\frac{\epsilon}{2}+\frac{\epsilon}{2}=\epsilon$.

(b) Show that if $f: A \subseteq \mathbb{R}^{\ell} \to \mathbb{R}^m$ is uniformly continuous on A then there exists a unique continuous function $g: \overline{A} \subseteq \mathbb{R}^{\ell} \to \mathbb{R}^m$ with g(x) = f(x) for all $x \in A$, and that g is uniformly continuous on \overline{A} .

Solution: Suppose that f is uniformly continuous on A. Note that if $a \in \overline{A}$ then there exists a sequence (x_n) in A such that $x_n \to a$: indeed if $a \in A$ then we can use the constant sequence $x_n = a$ for all n, and if $a \in A'$ then we can choose a sequence in $A \setminus \{a\}$ by Theorem 3.10 (the sequential characterization of limit points).

We claim that when $a \in \overline{A}$ and (x_n) is a sequence in A with $x_n \to a$, the sequence $(f(x_n))$ converges in \mathbb{R}^m . Let $\epsilon > 0$. Since f is uniformly continuous on A, we can choose $\delta > 0$ such that for all $x, y \in A$ we have $|x-y| < \delta \Longrightarrow |f(x)-f(y)| < \epsilon$. Since $x_n \to a$, we can choose $n \in \mathbb{Z}^+$ such that $k \ge n \Longrightarrow |x_n-a| < \frac{\delta}{2}$. Then for $k, \ell \ge n$ we have $|x_k-x_\ell| \le |x_k-a| + |a-x_\ell| < \frac{\delta}{2} + \frac{\delta}{2} = \delta$, and hence $|f(x_k)-f(x_\ell)| < \epsilon$. This shows that the sequence $(f(x_n))$ is Cauchy in \mathbb{R}^m , and so it converges, as claimed.

We claim that when $a \in \overline{A}$ and (x_n) and (y_n) are two sequences in A with $x_n \to a$ and $y_n \to a$, we have $\lim_{n \to \infty} f(x_n) = \lim_{n \to \infty} f(y_n)$. By the previous paragraph, we know that the sequences $(f(x_n))$ and $f(y_n)$ both converge, say $f(x_n) \to b$ and $f(y_n) \to c$. We need to show that b = c. Let $\epsilon > 0$. Since f is uniformly continuous on A, we can choose $\delta > 0$ so that for all $x, y \in A$ we have $|x - y| < \delta \Longrightarrow |f(x) - f(y)| < \frac{\epsilon}{3}$. Since $x_n \to a$ and $y_n \to a$ and $f(x_n) \to b$ and $f(y_n) \to b$, we can choose $n \in \mathbb{Z}^+$ such that $|x_n - a| < \frac{\delta}{2}$, $|y_n - a| < \frac{\delta}{2}$, $|f(x_n) - b| < \frac{\epsilon}{3}$ and $|f(y_n) - c| < \frac{\epsilon}{3}$. Since $|x_n - a| < \frac{\delta}{2}$ and $|y_n - a| < \frac{\delta}{2}$ we have $|x_n - y_n| < \delta$ and hence $|f(x_n) - f(y_n)| < \frac{\epsilon}{3}$. Thus we have $|b - c| \le |b - f(x_n)| + |f(x_n) - f(y_n)| + |y_n - c| < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$. Since $\epsilon > 0$ was arbitrary, we have $|b - c| < \epsilon$ for every $\epsilon > 0$, and hence b = c, as required.

Thus we can define $g: \overline{A} \to \mathbb{R}^m$ as follows: given $a \in \overline{A}$ we choose a sequence (x_n) in A with $x_n \to a$, and we define $g(a) = \lim_{n \to \infty} f(x_n)$. Note that when $a \in A$, we do have g(a) = f(a) because we can choose (x_n) to be the constant sequence $x_n = a$ for all a, and then $g(a) = \lim_{n \to \infty} f(x_n) = \lim_{n \to \infty} f(a) = f(a)$.

It remains to show that the map $g: \overline{A} \to \mathbb{R}^m$ is uniformly continuous on \overline{A} . Let $\epsilon > 0$. Since f is uniformly continuous on A, we can choose $\delta_1 > 0$ such that for all $x,y \in A$ we have $|x-y| < \delta_1 \Longrightarrow |f(x)-f(y)| < \frac{\epsilon}{3}$. Let $\delta = \frac{1}{3}\delta_1$. Let $a,b \in \overline{A}$ with $|a-b| < \delta$. Choose sequences (x_n) and (y_n) in A with $x_n \to a$ and $y_n \to b$. Since $x_n \to a$ and $y_n \to b$ and $f(x_n) \to g(a)$ and $f(y_n) \to g(b)$, we can choose $n \in \mathbb{Z}^+$ such that $|x_n - a| < \delta$, $|y_n - b| < \delta$, $|f(x_n) - g(a)| < \frac{\epsilon}{3}$ and $|f(y_n) - g(b)| < \frac{\epsilon}{3}$. Then $|x_n - y_n| \le |x_n - a| + |a - b| + |b - y_n| < \delta + \delta + \delta = \delta_1$ so that $|f(x_n) - f(y_n)| < \frac{\epsilon}{3}$, and hence

$$|g(a) - g(b)| \le |g(a) - f(x_n)| + |f(x_n) - f(y_n)| + |f(y_n) - g(b)| < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon.$$