

Consider a function

$$f(x) = \begin{cases} x^2 \sin \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

This function is differentiable every  $x \in \mathbb{R}$  but continuous at all  $x \in \mathbb{R}$  except  $x = 0$ .

*Proof.* **Step I:** Let  $x \neq 0$ . Then

$$f'(x) = 2x \sin \frac{1}{x} - \cos \frac{1}{x}.$$

This shows that the function  $f$  is differentiable at  $x$  and  $f'$  is continuous at  $x$  as long as  $x \neq 0$ .

**Step II:** We claim that  $f$  is differentiable at  $x = 0$ . By definition,

$$f'(0) = \lim_{h \rightarrow 0} \frac{f(0+h) - f(0)}{h} = \lim_{h \rightarrow 0} \frac{h^2 \sin \frac{1}{h}}{h}.$$

An application of the squeeze theorem using

$$-h \leq \frac{h^2 \sin \frac{1}{h}}{h} = h \sin \frac{1}{h} \leq h$$

as  $h$  tends to 0 implies that  $f'(0) = 0$ . Notice that  $\lim_{x \rightarrow 0} f'(x) = \lim_{x \rightarrow 0} [2x \sin \frac{1}{x} - \cos \frac{1}{x}]$  is not 0 because  $\lim_{x \rightarrow 0} \cos \frac{1}{x}$  does not exist.  $\square$