

Formal Definition of Limits

For a function f(x),

$$\lim_{x \to a} f(x) = L$$

if and only if for each positive number

 ϵ

(the lowercase Greek ``epsilon"), there exists a positive number

 δ

(the lowercase Greek letter "delta") with the property that

$$|f(x)-L|<\epsilon \quad \text{whenever} \quad 0<|x-a|<\delta.$$

That may be quite a bit to swallow all at once. You might want to shake those epsilons and deltas from your head and take a step back. The limit is concerned with what f(x) looks like *around* the point x = a. The formal statement says that the limit L is the number such that if you take numbers arbitrarily close to a (or, values of x within delta of a) that the result of a applied to those numbers must be arbitrarily close to a (or, within epsilon of a).

One of the important things is that nowhere is the formal definition mention *anything* about the actual value of f(x) at x = a. The value of f(a) does not affect the limit, and may not even be defined.

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