Do 20 if you finish 19 on the HW

Theorem 5.1.13 (as seen in Lec 20)

Let $f: D \longrightarrow \mathbb{R}$, $g: D \longrightarrow \mathbb{R}$ and let $c \in D'$ If $\lim_{x\to c} f(x) = L$ and $\lim_{x\to c} g(x) = M$, then

a.
$$\lim_{x\to c} (f + g) = L + M$$

b. Let
$$k \in \mathbb{R}$$
, $\lim_{r \to c} kf = kL$

c.
$$\lim_{g \to g} (fg) = LM$$

d.
$$\lim_{x\to c} \left(\frac{f}{g}\right) = \frac{L}{M}$$
, provided that $M \neq 0$

Proof.

(a) through (c) are similar to (d).

(d): Let $\{s_n\}$ be a sequence in D st $s_n \neq c \ \forall \ n \in \mathbb{N}$ and $\lim s_n = c$.

Then, by Theorem 5.1.8, $\lim_{n\to\infty} f(s_n) = L$.

Now,
$$\lim_{n \to \infty} g(x) = M \neq 0$$
.

So $\exists N \in \mathbb{N}$ st

$$g(s_n) \neq 0 \text{ for } n \geq N$$

(ask why? next time)

Then,
$$\lim_{n\to\infty} \left(\frac{f}{g}\right)(\mathbf{s}_n) = \lim_{n\to\infty} \frac{f(s_n)}{g(s_n)} = \frac{\lim_{n\to\infty} f(s_n)}{\lim_{n\to\infty} g(s_n)}$$
 (by Theorem 4.2.11d) = $\frac{L}{M}$

Recall:

$$|x| - |y| \le ||x| - |y|| \le |x - y|$$

$$|y| \geq |x| - |x - y|$$

So,

$$|g(s_n)| \ge |M| - |M - g(s_n)|$$

and since,

$$\lim_{n \to \infty} g(\mathbf{s}_n) = \mathbf{M} \neq 0$$

$$\begin{aligned} &|\mathbf{g}(\mathbf{s}_n) - \mathbf{M}| < \frac{|\mathbf{M}|}{2} \\ &-|\mathbf{g}(\mathbf{s}_n) - \mathbf{M}| > \frac{-|\mathbf{M}|}{2} \end{aligned}$$

$$-|g(\mathbf{s}_n) - \mathbf{M}| > \frac{-|M|}{2}$$

for $n \ge N$

$$|g(s_n)| > |M| - \frac{|M|}{2} = \frac{|M|}{2} > 0 \text{ for } n \ge N$$

Also, for the homework:

 $\lim P(x) = P(c)$ where P is a polynomial.

Example 5.1.14

Since $\lim x^1 = c$ (Example 5.1.3),

then it follows by induction that $\lim_{n \to \infty} x^n = c^n \ \forall \ n \in \mathbb{N}$

Assume: for $k \in \mathbb{N}$, $\lim_{n \to \infty} x^k = c^k$

Want to show: $\lim_{n \to \infty} x^{k+1} = c^{k+1}$

Define: $f(x) = x^k$, g(x) = x

Then $\lim_{x\to c} f(x) = c^k$, $\lim_{x\to c} g(x) = c$ So.

$$\lim_{x \to c} x^{k+1} = \lim_{x \to c} (x^k x^1) = \lim_{x \to c} (f(x)g(x)) = \lim_{x \to c} f(x) \lim_{x \to c} g(x) = c^k c = c^{k+1}$$

Hence, $\lim x^n = c^n$, $\forall n \in \mathbb{N}$ by induction.

Combining the result with Theorem 5.1.13, we see that if P is a polynomial and $c \in \mathbb{R}$, then $\lim_{x \to c} P(x) = P(c)$.

To see this,

Let: $P(x) = a_n x^n + a_{n-1} x^{n-1} + ... \ a_1 x + a_0 \text{ where } a_i \in \mathbb{R} \text{ for } i = 0, 1, 2, ... \ n$

Example 5.1.5

Find $\lim_{x \to 1} \frac{2x^2 - 3x + 1}{x - 1}$

We need the 0 < part of the limit definition so that the limit can exist even if the function is undefined at that point.

Notice that for $x \neq 1$,

$$\frac{2x^2 - 3x + 1}{x - 1} = \frac{(x - 1)(2x - 1)}{(x - 1)}$$

So,

$$\lim_{x \to 1} \frac{2x^2 - 3x + 1}{x - 1} = \lim_{x \to 1} 2x - 1 = 2 - 1 = 1$$

If we let $q = f(x) = \frac{2x^2 - 3x + 1}{x - 1}$, then f(x) = 2x - 1 with a hole at x = 1.

One Sided Limits

Let: $f: D \longrightarrow \mathbb{R}$ and let $c \in D'$ Then,

- i) We write $\lim_{x \to c-} f(x) = L$ iff, for $\epsilon > 0$, $\exists \ \delta > 0$ st $|f(x) L| < \epsilon$ whenever $c \delta < x < c$ and $x \in D$
- ii) We write $\lim_{x \to c+} f(x) = L$ iff, for $\epsilon > 0$, $\exists \ \delta > 0$ st $|f(x) L| < \epsilon$ whenever $c < x < c + \delta$ and $x \in D$

Of course, if $\lim_{x\to c} f(x) = L$ iff both $\lim_{x\to c-} f(x) = \lim_{x\to c+} f(x) = L$

5.2 Continuous Functions

Definition 5.2.1

Let: $f: D \longrightarrow \mathbb{R}$ and $c \in D$ (we don't know that c is an accumulation point) We say that f is **continuous at c** if for any $\epsilon > 0$, $\exists \ \delta > 0$ st

$$|f(x) - f(c)| < \epsilon$$
 whenever $|x - c| < \delta$ and $x \in D$

N.B.: f(c) must be defined in order for f(x) to be continuous at x = c

Theorem 5.2.2

Let: $f: D \longrightarrow \mathbb{R}$ and $c \in D$

Then the following are equivalent:

- a. f is continuous at c
- b. If $\{x_n\}$ is any sequence in D st $x_n \longrightarrow c$ as $n \longrightarrow \infty$ (x_n can actually be c), then $\lim_{n \to \infty} f(x_n) = f(c)$
- c. For every neighborhood V of f(c), \exists a neighborhood U of c st $f(U \cap D) \subset V$ Furthermore, if $c \in D'$, then the above are all equivalent to d)
- d. f has a limit at c and $\lim_{x\to c} f(x) = f(c)$

Proof.

Case:

i) $c \in D \setminus D'$ (i.e. c is an isolated point)

Thus, \exists a neighborhood $U \subset \mathbb{R}$ of c st

$$U \cap D = \{c\}$$

(i.e.
$$U = (c - \delta, c + \delta) = \{c\}$$
)

(a)

Want to show: f is continuous at x = c

For
$$\epsilon > 0$$
, $\exists \delta > 0$ st $(c - \delta, c + \delta) \subset U$.

This follows since a neighborhood is open. Thus,

$$|f(x) - f(c)| = 0 < \epsilon$$
 whenever $|x - c| < \delta$ and $x \in D$

This means by definition that f(x) is continuous at x = c.

(b)

Let:
$$\{x_n\} \subset D \text{ st } x_n \longrightarrow c \text{ as } n \longrightarrow \infty$$

and

For
$$\epsilon > 0$$
, $\exists \delta > 0$ st $(c - \delta, c + \delta) \subset U$

Want to show: $\lim_{n\to\infty} f(x_n) = f(c)$.

Since U is open, $\exists N \in \mathbb{N}$ st

$$|x_n - c| < \delta \text{ for } n \ge N$$

Thus, $\mathbf{x}_n \in \mathbf{U}$ for $\mathbf{n} \geq \mathbf{N}$

We see that

$$|f(x_n) - f(c)| = 0 < \epsilon \text{ for } n \ge N$$

Hence, $\lim_{n\to\infty} f(x_n) = f(c)$

(c)

Now.

Let: V be a neighborhood of f(c)

Then, using U as defined prior to (a):

$$f(U \cap D) \subset V$$

Hence, a, b, and c, are equivalent if $c \in D \setminus D'$

ii) $c \in D \cap D'$ (i.e. c is an accumulation point)