

HW 9: page 203 - 205, #1, 2, 3(a)(c)(e)(g), 7(c), 13, 16, 18, 19

Chapter 5 Continued:

Theorem 5.1.8

Let $f : D \rightarrow \mathbb{R}$ and let $c \in D'$

Then,

$\lim_{x \rightarrow c} f(x) = L \in \mathbb{R}$ iff for **every** sequence $\{s_n\}$ in D st $s_n \neq c \forall n \in \mathbb{N}$ and $\lim_{n \rightarrow \infty} s_n = c$ it follows that $\lim_{n \rightarrow \infty} \{f(s_n)\} = L$

So,

$\lim_{x \rightarrow c} f(x) = L$

for $\epsilon > 0, \exists \delta > 0$ st

$|f(x) - L| < \epsilon$ (i.e. $L - \epsilon < f(x) < L + \epsilon$) whenever $0 < |x - c| < \delta$

Corollary 5.1.9

If $f : D \rightarrow \mathbb{R}$ and if $c \in D'$,

then

if $\lim_{x \rightarrow c} f(x) = L$, then L is unique.

Proof.

Assume that

$$\lim_{x \rightarrow c} f(x) = L_1 \tag{1}$$

and

$$\lim_{x \rightarrow c} f(x) = L_2 \tag{2}$$

Let $\{s_n\}$ be a sequence in D st

$s_n \neq c \forall n \in \mathbb{N}$ and $\lim_{n \rightarrow \infty} s_n = c$

By (1) and Theorem 5.1.8, $\lim_{n \rightarrow \infty} f(s_n) = L_1$.

And by (2) and Theorem 5.1.8, $\lim_{n \rightarrow \infty} f(s_n) = L_2$

However, by Theorem 4.1.14, if a sequence converges, then its limit is unique.

So, $L_1 = L_2$, hence, uniqueness. \square

Theorem 5.1.10

Let $f : D \rightarrow \mathbb{R}$ and let $c \in D'$

Then the following are equivalent:

a. f does not have a limit at c

b. \exists a sequence $\{s_n\}$ in D st $s_n \neq c \forall n \in \mathbb{N}$ and $\lim_{n \rightarrow \infty} s_n = c$ but $\{f(s_n)\}$ is not convergent in \mathbb{R}

(looks like the second part of Thm 5.1.8 except the opposite)

Proof.

\longrightarrow

We first prove that a \Rightarrow b by using the contrapositive. (i.e. not b implies not a)

Assume (b) is false.

Thus, for every sequence $\{s_n\}$ in D st $s_n \neq c \forall n \in \mathbb{N}$ and $\lim_{n \rightarrow \infty} s_n = c$

it follows that $\{f(s_n)\}$ converges in \mathbb{R}

Want to show: $\lim_{x \rightarrow c} f(x)$ exists

Let $\{s_n\}$ and $\{t_n\}$ be sequences in D st $s_n \neq c$ and $t_n \neq c \forall n \in \mathbb{N}$ in $\lim_{n \rightarrow \infty} s_n = c, \lim_{n \rightarrow \infty} t_n = c$.

Thus,

$\exists L_1, L_2 \in \mathbb{R}$ st $\lim_{n \rightarrow \infty} f(s_n) = L_1$ and $\lim_{n \rightarrow \infty} f(t_n) = L_2$

Want to show: $L_1 = L_2$

Define the sequence $\{u_n\}$ in D by

$\{u_n\} = s_1, t_1, s_2, t_2, \dots$

Then $u_n \neq c \forall n \in \mathbb{N}$ (should be obvious) and $\lim_{n \rightarrow \infty} u_n = c$

So $\exists L \in \mathbb{R}$ st $\lim_{n \rightarrow \infty} f(u_n) = L$

Since s_n and t_n are subsequences of u_n , s_n and t_n must also converge to L .

Thus,

$L_1 = L_2$

Side Note

To see that $\lim_{n \rightarrow \infty} u_n = c$,

Let: $\epsilon > 0$

Then $\exists N_1, N_2 \in \mathbb{N}$ st $|s_n - c| < \epsilon$ for $n \geq N_1$, and

$|t_n - c| < \epsilon$ for $n \geq N_2$

Let $N = \max \{N_1, N_2\}$

Also, consider $|u_n - c|$

Case:

i) n is even

Then $n = 2k$ for some $k \in \mathbb{N}$ and

$$|u_n - c| = |u_{2k} - c| = |t_k - c| < \epsilon \text{ for } k \geq N$$

So,

$$|u_n - c| < \epsilon \text{ for } n \geq 2N \tag{1}$$

ii) n is odd

Then $n = 2k - 1$ for some $k \in \mathbb{N}$ and

$$|u_n - c| = |u_{2k-1} - c| = |s_k - c| < \epsilon \text{ for } k \geq N$$

So,

$$|u_n - c| < \epsilon \text{ for } n = 2k - 1 \geq 2N - 1 \tag{2}$$

From (1) and (2), $\lim_{n \rightarrow \infty} u_n = c$

Since $\{f(u_n)\}$ converges to L and $\{f(s_n)\}, \{f(t_n)\}$ are subsequences of $\{f(u_n)\}$,

it follows by Theorem 4.4.4 that $L_1 = L_2 = L$

Hence, by Theorem 5.1.8, $\lim_{x \rightarrow c} f(x) = L$

□

←

Direct proof of (b) implies (a).

Assume (a) is false.

Then,

$\exists L \in \mathbb{R}$ st $\lim_{x \rightarrow c} f(x) = L$. The result follows directly from Theorem 5.1.8

Recall: $a \text{ iff } b \longrightarrow \text{not } a \text{ iff not } b$

Example 5.1.11

Let: $f(x) = \sin(\frac{1}{x})$ for $x > 0$

Prove that $\lim_{x \rightarrow 0} f(x)$ does not exist.

Proof.

Let: $x_n = \frac{2}{n\pi}$ for $n \in \mathbb{N}$

Then,

$\{x_n\}$ is a sequence in D ($x > 0$) st

$x_n \neq 0 \forall n \in \mathbb{N}$ and $\lim_{n \rightarrow \infty} x_n = 0$, but, $\forall n \in \mathbb{N}$,

$$f(x_n) = \sin\left(\frac{1}{x_n}\right) = \sin\left(\frac{n\pi}{2}\right)$$

Now, $\{f(x_n)\} = 1, 0, -1, 0, 1, 0, -1, 0 \dots$

Notice that $\{f(x_n)\}$ does not converge since it possesses subsequences that converge to different limits.

(i.e. $\lim_{k \rightarrow \infty} f(x_{2k}) = 0$, $\lim_{k \rightarrow \infty} f(x_{4k-3}) = 1$, etc.)

By Theorem 5.1.10, $f(x)$ does not have a limit at $x = 0$. □

Definition 5.1.12

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

Define:

- a. The **sum** $f + g : D \longrightarrow \mathbb{R}$ by $(f + g)(x) = f(x) + g(x) \forall x \in D$
- b. The **product** $fg : D \longrightarrow \mathbb{R}$ by $(fg)(x) = f(x)g(x) \forall x \in D$
- c. The **multiple** $kf : D \longrightarrow \mathbb{R}$ $(kf)(x) = kf(x) \forall x \in D, k \in \mathbb{R}$
- d. The **quotient** $\frac{f}{g} : D \longrightarrow \mathbb{R}$ $(\frac{f}{g})(x) = \frac{f(x)}{g(x)} \forall x \in D$ provided that $g(x) \neq 0 \forall x \in D$

Theorem 5.1.13

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

If $\lim_{x \rightarrow c} f(x) = L$ and $\lim_{x \rightarrow c} g(x) = M$, then

- $\lim_{x \rightarrow c} (f + g) = L + M$
- Let $k \in \mathbb{R}$, $\lim_{x \rightarrow c} kf = kL$
- $\lim_{x \rightarrow c} (fg) = LM$
- $\lim_{x \rightarrow c} \left(\frac{f}{g}\right) = \frac{L}{M}$, 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 $\lim_{n \rightarrow \infty} s_n = c$.

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

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

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

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

(ask why? next time)

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

Recall:

$$|x| - |y| \leq ||x| - |y|| \leq |x - y|$$

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

So,

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

and since,

$$\lim_{n \rightarrow \infty} g(s_n) = M \neq 0$$

$$|g(s_n) - M| < \frac{|M|}{2}$$

$$-|g(s_n) - M| > -\frac{|M|}{2}$$

for $n \geq N$

So,

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

□

Also, for the homework:

$\lim_{x \rightarrow c} P(x) = P(c)$ where P is a polynomial.