Real Analysis

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1 Limits and Continuity

1.1 Limits

The value of a function f at a, in the abscence of any other information about f, gives absolutely no information about f for values close to a. A behaviour that is of significant interest is when f "approaches" a value (which is not necessarily fa) at a, in the specific sense that by considering a sufficiently small neighborhood of a, all the images of f are arbitrarily close to a. We formalise this intuition in defining the limit of f at a.

Definition (Limit). l is the limit of f at a, or symbolically $\lim_{x\to a} f(x) = l$ if and only if

$$\forall \epsilon > 0 \exists \delta > 0 : \forall 0 < |x - a| < \delta : |f(x) - l| < \epsilon.$$