Limits

Paolo Bettelini

Contents

1	Definition	2
2	Properties	2
3	Continuity	2
4	Intermediate value theorem	2
5	Bolzano's Theorem	3
6	Squeeze Theorem	3

1 Definition

A limit is usually used to describe the behavior of a function as its argument approaches a given value.

The limit towards a certain value c within a function can be be approached both from the right and from the left.

The limit in a general sense exists if the value approached from both sides is the same and well-defined.

We define the limit of x approaching c from the left within the function f(x) as

$$\lim_{x \to c^{-}} f(x)$$

We define the limit of x approaching c from the right within function f(x) as

$$\lim_{x\to c^+} f(x)$$

We define the limit of x approaching c within function f(x) as

$$\lim_{x \to c} f(x)$$

Formally, given a function $f: D \to \mathbb{R}$ the limit $L = \lim_{x \to c} f(x)$ exists if given an arbitrary small $\epsilon > 0$ there is another number $\delta > 0$ such that

$$|f(x) - L| < \epsilon$$
, $\forall x \in D$ where $0 < |x - c| < \delta$

2 Properties

If the limit exists

$$\lim_{x \to c} f(g(x)) = f(\lim_{x \to c} g(x))$$

3 Continuity

A function f is continuous at a point c iff

$$\lim_{c_0 \to c^+} f(c_0) = \lim_{c_0 \to c^-} f(c_0) = f(c)$$

A function f is continuous on an interval [a;b] iff it is continuous at each point $c \in [a;b]$

$$\forall c \in [a; b], \lim_{c_0 \to c^+} f(c_0) = \lim_{c_0 \to c^-} f(c_0) = f(c)$$

4 Intermediate value theorem

A function f continuous on an interval [a; b] will take every value in the interval [f(a); f(b)].

5 Bolzano's Theorem

If f(x) is continuous on [a;b] and f(a) < f(b) then there is a root.

$$f(a) < f(b) \implies \exists c \in [a; b] \mid f(c) = 0$$

6 Squeeze Theorem

Let h(x), f(x) and g(x) be three functions defined TODO