Math 554 Homework, Some Solutions.

Proposition 1 (Squeeze Lemma). Let f, g, and h be defined in a punctured neighborhood of x_0 . Assume

$$g(x) \le f(x) \le h(x)$$

and

$$\lim_{x \to x_0} g(x) = \lim_{x \to x_0} h(x) = L.$$

then

$$\lim_{x \to x_0} f(x) = L.$$

Problem 1. Draw a picture and write a few sentences that make this look and sound reasonable.

Problem 2. Show $a \le b \le c$ implies $|b| \le \max\{|a|, |c|\}$.

Solution. This is just an annoying proof by cases.

Case 1. $0 \le b$. Then $0 \le b \le c$ so that $c \ge 0$. Therefore

$$|b| = b \le c = |c| \le \max\{|a|, |c|\}.$$

Case 2. b < 0. Then a < b < 0. Thus 0 < -b < -a. Whence

$$|b| = -b \le -a = |a| \le \max\{|a|, |c|\}.$$

As either $b \ge 0$ or b < 0 this covers all cases.

Problem 3. Prove Proposition 1. *Hint*: $g(x) \le f(x) \le h(x)$ implies $g(x) - L \le f(x) - L \le h(x) - L$ and so by Problem 2 we have $|f(x) - L| \le \max\{|g(x) - L|, |h(x) - L|\}$. And we can make both of |g(x) - L| and |h(x) - L| small.

Solution. Let $\varepsilon > 0$. As in the hint we have

(1)
$$|f(x) - L| \le \max\{|g(x) - L|, |h(x) - L|\}$$

As $\lim_{x\to x_0} g(x) = \lim_{x\to x_0} h(x) = L$ there are $\delta_1 > 0$ and $\delta_2 > 0$ so that

$$0 < |x - x_0| < \delta_1 \qquad \Longrightarrow \qquad |g(x) - L| < \varepsilon$$

$$0 < |x - x_0| < \delta_2$$
 \Longrightarrow $|h(x) - L| < \varepsilon$

Let $\delta = \min\{\delta_1, \delta_2\}$. Then $0 < |x - x_0| < \delta$, along with the inequality (1), implies

$$|f(x)-L| \leq \max\{|g(x)-L|,|h(x)-L|\} < \max\{\varepsilon,\varepsilon\} = \varepsilon,$$

as required to show $\lim_{x\to x_0} f(x) = L$.

Problem 4. Show

$$\lim_{x \to 1} (x - 1) \sin(1/(x - 1)) = 0.$$

Hint: We know $\lim_{x\to 1} |x-1| = \lim_{x\to 1} (-|x-1|) = 0$ (you don't have to prove these). And $-|x-1| \le (x-1)\sin(1/(x-1)) \le |x-1|$ (explain why).

Solution. Done in class.

Read pages 37–40 on one sided limits in the text.

Problem 5. Do problems 7a and 7b on page 49 of the text.

Solution to 7a. Let f(x) = (x + |x|)/x. Then

$$f(x) = \begin{cases} \frac{x+x}{x} = 2, & x > 0; \\ \frac{x-x}{x} = 0, & x < 0 \end{cases}$$

Thus

$$\lim_{x\to 0^-}f(x)=0,\qquad\text{and}\qquad\lim_{x\to 0^+}f(x)=2.$$
 To prove this let $\varepsilon>0$ and let $\delta=17$. Then

$$-\delta < x < 0 \implies |f(x) - 0| = |0 - 0| = 0 < \varepsilon$$

which proves $\lim_{x\to 0^-} f(x) = 0$ and

$$0 < x < \delta \implies |f(x) - 2| = |2 - 2| = 0 < \varepsilon$$

which proves $\lim_{x\to 0^+} f(x) = 2$.

There was nothing special about $\delta = 17$, any positive number would have worked on this function. The reason for this is that f is constant on each of the intervals $(-\infty,0)$ and $(0,\infty)$.

Solution to 7b. Let $f(x) = x\cos(1/x) + \sin(1/x) + \sin(1/|x|)$. We can simplify this a bit. If x > 0, then |x| = x and we have

$$f(x) = x\cos(1/x) + \sin(1/x) + \sin(1/|x|) = x\cos(1/x) + 2\sin(1/x).$$

and if x < 0 then |x| = -x and so $\sin(1/|x|) = \sin(1/(-x)) = -\sin(1/x)$ and thus for x < 0

$$f(x) = x\cos(1/x) + \sin(1/x) + \sin($$

In summary

$$f(x) = \begin{cases} x\cos(1/x) + 2\sin(1/x), & x > 0; \\ x\cos(1/x), & x < 0. \end{cases}$$

Thus

$$\lim_{x\to 0^+} f(x)$$
 Does not exist.

and

$$\lim_{x \to 0^-} f(x) = 0.$$

We are only required to the ε , δ stuff for $\lim_{x\to 0^-} f(x) = 0$. So let $\varepsilon > 0$ and let $\delta = \varepsilon$. Then

$$-\delta < x < 0 \implies |f(x) - 0| = |x \cos(1/x)| \le |x| < \delta = \varepsilon,$$

where we have used that $-\delta < x < 0$ implies $|x| < \delta$ and $|\cos(1/x)| \le 1$. \square

Problem 6. Show that if f is defined in a punctured neighborhood of x_0 and $\lim_{x\to x_0} f(x) = L$, then the two one sided limits $\lim_{x\to x_0^-} f(x)$ and $\lim_{x\to x_0^+} f(x)$ both exist are equal to L.

Solution. Let $\varepsilon > 0$. Then, as $\lim_{x \to x_0} f(x) = L$, there is a $\delta > 0$ so that

(2)
$$0 < |x - x_0| < \delta \implies |f(x) - L| < \varepsilon.$$

As $x_0 < x < x_0 + \delta$ implies $0 < |x - x_0| < \delta$ the implication (2) yields

$$x_0 < x < x_0 + \delta \implies |f(x) - L| < \varepsilon,$$

which is what is required to show $\lim_{x\to x_0^+} f(x) = L$.

Likewise $x_0 - \delta < x < x_0$ implies $0 < |x - x_0| < \varepsilon$ and we can again use (2) get

$$x_0 - \delta < x < x_0 \implies |f(x) - L| < \varepsilon,$$

which shows $\lim_{x\to x_0^-} f(x) = L$.

Problem 7. Show that if f is defined in a punctured neighborhood of x_0 and the two one sided limits $\lim_{x\to x_0^-} f(x)$ and $\lim_{x\to x_0^+} f(x)$ exist and have the same value L, then $\lim_{x\to x_0} f(x) = L$.

Solution. Let $\varepsilon > 0$. As $\lim_{x \to x_0^-} f(x) = L$, there is a $\delta_1 > 0$ so that

(3)
$$x_0 - \delta_1 < x < x_0 \implies |f(x) - L| < \varepsilon.$$

As $\lim_{x\to x_0^-} f(x) = L$, there is a $\delta_2 > 0$ so that

(4)
$$x_0 < x < x_0 + \delta_2 \implies |f(x) - L| < \varepsilon.$$

Let $\delta = \min\{\delta_1, \delta_2\}$. If $0 < |x - x_0| < \delta$ then one of two cases holds:

Case 1. $x < x_0$, in which case $x_0 - \delta < x < x_0$. But $\delta \le \delta_1$ thus $x_0 - \delta_1 < x < x_0$ holds and so by (3) $|f(x) - L| < \varepsilon$.

Case 2. $x_0 < x$, in which case $x_0 < x < x_0 + \delta$. But $\delta \leq \delta_2$ thus $x_0 < x < x_0 + \delta_2$ holds and so by $(4) |f(x) - L| < \varepsilon$.

Putting the cases together we see

$$0 < |x - x_0| < \delta \implies |f(x) - L| < \varepsilon$$

and we have thus shown $\lim_{x\to x_0} f(x) = L$.

Putting these together we have:

Theorem 2. Let f be defined on a punctured neighborhood of x_0 . Show that $\lim_{x\to x_0^-} exists$ if and only if both the one side limits $\lim_{x\to x_0^+} f(x)$ and $\lim_{x\to x_0^-} f(x)$ exist and are equal.