MA 109 Recap Week 2 Recap Slides

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Limit of a function

A function $f:(a,b)\to\mathbb{R}$ is said to converge to a limit L at a point $x_o\in[a,b]$ if for all $\epsilon>0$ there exists $\delta>0$ such that

$$|f(x) - L| < \epsilon$$

for all $x \in (a, b)$ such that $0 < |x - x_o| < \delta$ We write this as $\lim_{x \to x_o} f(x) = L$

What this definition says is that the distance between f(x) and L can be made as small as we want by making the distance between x and x_o sufficiently small.

Limit of a function can exist at a point on which function is not defined.

Formulae

If $\lim_{x\to x_o} f(x) = L_1$ and $\lim_{x\to x_o} g(x) = L_2$ then,

- **3** $\lim_{x\to x_0} f(x)/g(x) = L_1/L_2$ if $L_2 \neq 0$

Sandwich Theorem for functions

If $\lim_{x\to x_o} f(x) = L_1$, $\lim_{x\to x_o} g(x) = L_2$ and $\lim_{x\to x_o} h(x) = L_3$ for functions f, g and h on some interval (a,b) such that $f(x) \le g(x) \le h(x)$ for all $x \in (a,b)$, then

$$L_1 \leq L_2 \leq L_3$$

If $\lim_{x\to x_o} f(x) = \lim_{x\to x_o} h(x) = L$ and if g(x) is a function satisfying $f(x) \le g(x) \le h(x)$ for all $x \in (a,b)$, then g(x) tends to a limit as $x\to x_o$ and

$$\lim_{x\to x_o} g(x) = L$$

We haven't assumed convergence of g(x) here. We get convergence of g(x) for free.

Limits at Infinity

We say that $f : \mathbb{R} \to \mathbb{R}$ tends to a limit L as $x \to \infty$ (resp. $x \to -\infty$) if for all $\epsilon > 0$ there exists $x_o \in \mathbb{R}$ such that

$$|f(x) - L| < \epsilon$$

whenever $x > x_o$ (resp. $x < x_o$) and we denote it as

$$\lim_{x\to\infty} f(x) = L \text{ or } \lim_{x\to-\infty} f(x) = L$$

Limits from the left

If $f:(a,b)\to\mathbb{R}$ is a function and $c\in(a,b)$, then we can define the limit of the function f(x) as x approaches c from the left (if it exists) as a number L^- such that for all $\epsilon>0$ there exists $\delta>0$ such that $|f(x)-L^-|<\epsilon$ whenever $|x-c|<\delta$ and $x\in(a,c)$.

Limits from the right

If $f:(a,b)\to\mathbb{R}$ is a function and $c\in(a,b)$, then we can define the limit of the function f(x) as x approaches c from the right (if it exists) as a number L^+ such that for all $\epsilon>0$ there exists $\delta>0$ such that $|f(x)-L^-|<\epsilon$ whenever $|x-c|<\delta$ and $x\in(c,b)$.

Continuity

If $f:[a,b]\to\mathbb{R}$ is a function and $c\in[a,b]$, then f is said to be continuous at the point c if and only if

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

Continuous Function

A function f on (a,b) is said to be continuous if and only if it is continuous at every point c in (a,b).

Note - You can change brackets from (to [to include a, b or both

Theorem

Let $f:(a,b)\to(c,d)$ and $g:(c,d)\to(e,f)$ be functions such that f is continuous at x_0 in (a;b) and g is continuous at $f(x_0)=y_0$ in (c,d). Then the function g(f(x)) (also written as $g\circ f(x)$ sometimes) is continuous at x_0 . So the composition of continuous functions is continuous.

Theorem - Intermediate Value Theorem

Suppose $f:[a,b]\to\mathbb{R}$ is a continuous function. For every u between f(a) and f(b) there exists $c\in[a,b]$ such that f(c)=u.

Theorem

Every polynomial of odd degree has at least one real root. (Consequence of IVT)

Theorem

A continuous function on a closed bounded interval [a, b] is bounded and attains its infimum and supremum, that is, there are points x_1 and x_2 in [a, b] such that $f(x_1) = m$ and $f(x_2) = M$, where m and M denote the infimum and supremum respectively.

Sequential Continuity

A function f (x) is continuous at a point a if and only if for every sequence $x_n \to a$

$$\lim_{x_n\to a}f(x_n)=f(a)$$

Do mention limit of various functions briefly

Differentiability

A function $f:(a,b)\to\mathbb{R}$ is said to be differentiable at a point $c\in(a,b)$ if

$$\lim_{h\to 0}\frac{f(c+h)-f(c)}{h}$$

exists. In this case value of the limit is denoted by f'(c) and is called the derivative of f at c.

Slope of the tangent

The derivative f'(c) gives us the slope of the curve, that is, the slope of the tangent to the curve y = f(x) at (c, f(c)). This becomes clear if we rewrite the derivative as

$$\lim_{y\to c}\frac{f(y)-f(c)}{y-c}$$