

Functions, Balls, intervals, open-ness,
limits

$\Rightarrow \epsilon - \delta$



More fun with Functions

Recall: $f: A \rightarrow B$ is $f \subseteq A \times B$ s.t
 $\forall a \in A \exists! b \in B$ s.t $(a, b) \in f$
we write $b = f(a)$

Defn] Suppose $f: A \rightarrow B$ is a function.

We define $f' \subseteq (B \times A)$ by

$$f' = \{ (b, a) \in B \times A \mid (a, b) \in f \}$$

Warning: No claim that f' is a function.

Natural Q: When is it a function?

When it satisfies,

$$\forall b \in B \exists! a \in A \text{ st. } (b, a) \in f' \iff (a, b) \in f.$$

Defn] A function $f: A \rightarrow B$ is said to be surjective
(onto) p.t

$$\forall b \in B \exists a \in A \text{ st. } f(a) = b$$

Defn] A function $f: A \rightarrow B$ is injective (one-to-one)
p.t

Whenever, $f(a) = f(a')$ we have $a = a'$.

Non eg:- $f: \mathbb{R} \rightarrow \mathbb{R}$
 $x \mapsto x^2$

Eg: $f: \mathbb{R}_{>0} \rightarrow \mathbb{R}_{>0}$
 $x \mapsto x^2$

Defn] A function is bijective p.t if it is both injective and surjective

\Leftrightarrow we call a bijective function a bijection.

- Defn] The function $f: A \rightarrow B$ is called invertible pt
 f^{-1} is also a function
- When is $f^{-1}: B \rightarrow A$ a function?
- $\forall b \in B \exists! a \in A$ s.t. $(b,a) \in f^{-1} \Rightarrow (a,b) \in f$
- surjective injective
- Defn] Let $f: A \rightarrow B$, the subset $f(A) \subseteq B$ is the image of f when
- $f(A) := \{f(a) \in B \mid a \in A\}$
- $f(A) = B$ iff f is surjective
- Lemma] Let $f: A \rightarrow B$ be a function
- f is invertible $\iff f$ is bijective
- Pf] \Rightarrow
 since f is invertible. f^{-1} is a function. Thus,
 $\forall b \in B \exists! a \in A$ s.t. $(a,b) \in f^{-1} \Rightarrow$ injective + surjective
- \Leftarrow
 f is bijective. This means,
- ① $\forall b \in B \exists a \in A$ s.t. $f(a) = b$
 - ② if $f(a) = f(a')$ then $a = a'$
- Putting ① and ② together,
- $\forall b \in B \exists! a \in A$ s.t. $(a,b) \in f$
- $\therefore f^{-1}$ is a function.

Defn Suppose $f: A \rightarrow B$ is invertible, we call $f^{-1}: B \rightarrow A$ the inverse of f . This means:

$$A \xrightarrow{f} B \xrightarrow{f^{-1}} A$$

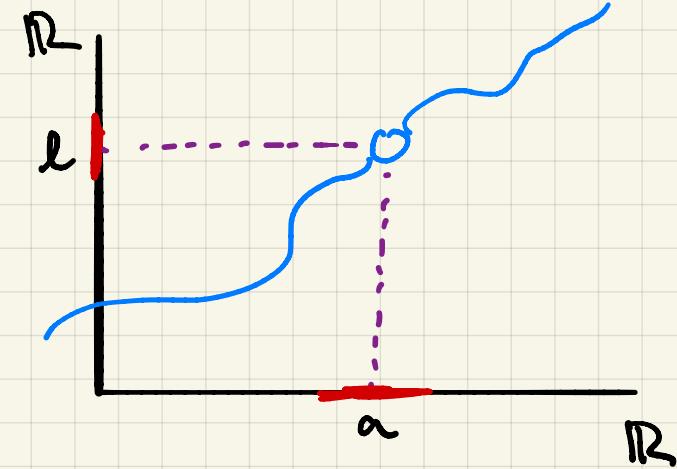
$$a \mapsto b \mapsto a$$

So, $f^{-1} \circ f: A \rightarrow A$ is the identity function on A

Similarly $f \circ f^{-1}: B \rightarrow B$ is the identity function on B .

Limits

take $f: \mathbb{R} \rightarrow \mathbb{R}$



What does

$$\lim_{x \rightarrow a} f(x) = l \text{ mean?}$$

Ideal

for every small neighborhood around l , there exists a small neighborhood around (but not including) a such that all values of x in the latter neighborhood, $f(x)$ belongs to the former neighborhood.

We start with l !!!

We are now going to work to unpack this

Def A subset $A \subseteq \mathbb{R}$ is called an interval p.t $\forall x, y \in A$, if $z \in \mathbb{R}$ if $x < z < y$, then $z \in A$.

Singlets and \emptyset are vacuously intervals

\mathbb{R} is an interval

\mathbb{Q} is not an interval (irrationals)

Fact] \exists exactly 9 types of intervals in \mathbb{R} !

Let $a, b \in \mathbb{R}$ with $a \leq b$

- $(a, b) := \{x \in \mathbb{R} \mid a < x < b\}$
- $(a, b] := \{x \in \mathbb{R} \mid a < x \leq b\}$ $\rightsquigarrow \emptyset$ is a part of this
- $[a, b) := \{x \in \mathbb{R} \mid a \leq x < b\}$
- $[a, b] := \{x \in \mathbb{R} \mid a \leq x \leq b\}$
- $(a, \infty) := \{x \in \mathbb{R} \mid a < x\}$
- $[a, \infty) := \{x \in \mathbb{R} \mid a \leq x\}$
- $(-\infty, b) := \{x \in \mathbb{R} \mid x < b\}$
- $(-\infty, b] := \{x \in \mathbb{R} \mid x \leq b\}$
- $(-\infty, \infty) := \mathbb{R}$

These are the open intervals! What does that mean?

Defn] A is a neighborhood of $P \in \mathbb{R}$ provided that A is an open interval containing P.

Defn] Let $a \in \mathbb{R}$ and $r > 0$. The set:

$$B_r(a) := \{x \in \mathbb{R} \mid a - r < x < a + r\}$$

is called an open ball centered at a with a radius r.



note: $B_r(a) := (a - r, a + r)$

\hookrightarrow consists of all real numbers x s.t. that the distance between x and the center (a) is less than the radius r.

Defn] Let $U \subseteq \mathbb{R}$, then U is open p.t. $\forall u \in U$, $\exists r > 0$ s.t $B_r(u) \subseteq U$.



$\exists?$ $r > 0$ such that $B_r(u) \subseteq U$?

It should be the case that open ball is an open subset of \mathbb{R} .

Similarly, we should check ALL "open" intervals are open subsets of \mathbb{R} .

Claim: let $a, b \in \mathbb{R}$, then (a, b) is an open interval

(I) Show it is an interval

(II) Show it is an open subset of \mathbb{R}

(I) **Pf**] if $a \geq b$, then $(a, b) = \emptyset$ so it is vacuously true.

if $a < b$,

Fix $x, y \in (a, b)$ with $x < y$

Fix $z \in \mathbb{R}$ with $x < z < y \rightarrow$ show $z \in (a, b)$

Since $x \in (a, b)$, $x > a$

Since $y \in (a, b)$, $y < b$

Thus, $a < x < z < y < b \Rightarrow z \in (a, b)$

(II) **Pf**] now show (a, b) is an open subset of \mathbb{R} .

if $a \geq b \rightarrow (a, b) = \emptyset$ and we are done

if $a < b$, $(a, b) \neq \emptyset$

Fix $x \in (a, b)$ task: find $r > 0$ s.t $B_r(x) \subseteq (a, b)$



Choose, $r = \min(x-a, b-x)$

then $B_r(x) \subseteq (a, b) \rightsquigarrow$ less work

Check: Let $y \in B_r(x)$

$$\begin{aligned} a = x - (x-a) &\leq x - r < y < x + r \\ &\leq x + (b-x) = b \end{aligned}$$

$$\therefore a < y < b \text{ so } y \in (a, b)$$

$$\text{So } B_r(x) \subseteq (a, b)$$

Corollary) Fix $a \in \mathbb{R}$ & $r > 0$. Then,

$B_r(a) = (a-r, a+r)$ is an open interval

Defn) The set $C \subseteq \mathbb{R}$ is closed if $\mathbb{R} \setminus C$ is open

Ex

$$\left. \begin{array}{l} [a, \infty) \\ (-\infty, b] \\ [a, b] \\ \emptyset \\ \mathbb{R} \end{array} \right\} \text{Closed}$$

$$\left. \begin{array}{l} \emptyset \\ \mathbb{R} \end{array} \right\} \text{Clopen}$$

What about $\{1, 2\}$? focusing on 1 it can't be open or closed!

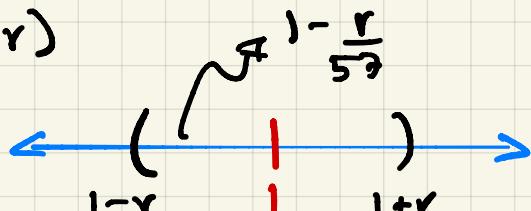
Claim) $\exists r > 0$ s.t $B_r(1) \subseteq A$

Pf) fix $r > 0$ $B_r(1) = (1-r, 1+r)$

$\exists y \in B_r(1)$ s.t $y < 1$

so, $1 - \frac{r}{5r} \in B_r(1)$

but $1 - \frac{r}{5r} \notin A$ $\therefore B_r(1) \not\subseteq A$ and so A isn't open



A similar argument can be used for $\mathbb{R} \setminus A$.

Union of Open Sets

Is the union of open sets open? Yes! Let's prove
(let Δ be an indexing set (we're labeling open sets))

$$f: \Delta \rightarrow P(\mathbb{R})$$

$$\lambda \mapsto U_\lambda$$

Space $\forall \lambda \in \Delta, U_\lambda$ is an open subset of \mathbb{R} .

Claim:

$\bigcup_{\lambda \in \Delta} U_\lambda$ is an open subset of \mathbb{R}

Pf (let $x \in \bigcup_{\lambda \in \Delta} U_\lambda$)

$\exists \lambda' \in \Delta$ s.t. $x \in U_{\lambda'}$ (by union)

Since $U_{\lambda'}$ is open,

$\exists r > 0$ s.t. $B_r(x) \subseteq U_{\lambda'}$

So, $B_r(x) \subseteq \bigcup_{\lambda \in \Delta} U_\lambda$ Done!

"an arbitrary union of open sets is open!"

Eg: $(1, 2) \cup (3, 4)$

$\forall n \in \mathbb{N}$ define $U_n := (-\frac{1}{n}, \frac{57}{n} + n)$ $\bigcup_{n \in \mathbb{N}} U_n$ is open

Neg: $\mathbb{Q} \subseteq \mathbb{R}$ isn't open.

Intersection of open sets

take the example $V_n := \left(-\frac{1}{n}, \frac{1}{n}\right)$

$\bigcap_{n \in \mathbb{N}} V_n$ is not open. **Claim:** it is $\{0\}$ which isn't open.

"it is not true that an arbitrary \cap of open sets is open"

Claim: Let V_1, V_2, \dots, V_n be open subsets of \mathbb{R} .

$\bigcap_{i=1}^n V_i$ is open

"intersection of finitely many open sets is open"

Pf $x \in \bigcap_{i=1}^n V_i$

task: find $r > 0$ s.t. $B_r(x) \subseteq \bigcap_{i=1}^n V_i$

Since x is in the intersection, $x \in V_i \quad \forall 1 \leq i \leq n$

Each V_i is open so...

$\forall i \exists r_i > 0$ st $B_{r_i}(x) \subseteq V_i$

Since true: Set $r = \min(r_1, \dots, r_n)$ Note: $r > 0$

lets show this r works, that is $B_r(x) \subseteq \bigcap_{i=1}^n V_i$

We get this immediately since

$\forall 1 \leq i \leq n \quad \rightarrow r \leq r_i$

$B_r(x) \subseteq B_{r_i}(x) \subseteq V_i$

$\Rightarrow B_r(x) \subseteq \bigcap_{i=1}^n V_i \quad \square$

What about closed sets?

Which subsets of \mathbb{R} are both closed and open?

$\mathbb{R}, \emptyset, \text{others} \dots$

The collection of all open sets of \mathbb{R} .

$$\mathcal{T} = \{U \subseteq \mathbb{R} \mid U \text{ is open}\}$$

is called the topology on \mathbb{R} (euclidean topology).

Note: we have shown the 3 criteria for topology

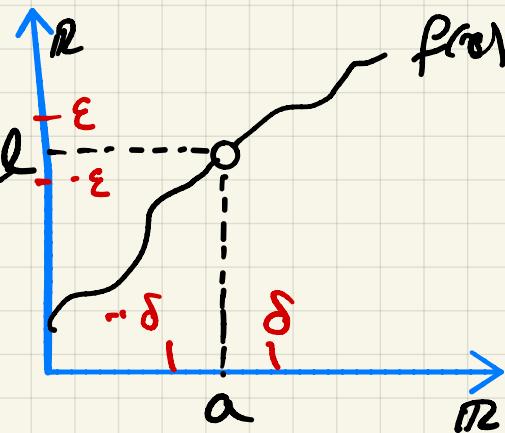
① $\mathbb{R}, \emptyset \in \mathcal{T}$

② \mathcal{T} is "closed" wrt taking arbitrary unions

③ \mathcal{T} is "closed" wrt to finite intersections.

Back to the main attraction

We went down a rabbit hole. Limit \rightarrow neighborhood \rightarrow interval
 \rightarrow ball \rightarrow open.



$$\lim_{x \rightarrow a} f(x) = l$$

Defn let $f: \mathbb{R} \rightarrow \mathbb{R}$, let $a, l \in \mathbb{R}$. We say f approaches l as x approaches a if one of the following holds.

① $\forall \epsilon > 0 \exists \delta > 0$ s.t if $x \in B_\delta(a) \setminus \{a\}$, then $f(x) \in B_\epsilon(l)$

② $\forall \epsilon > 0 \exists \delta > 0$ s.t $\forall x \in \mathbb{R}$ with $0 < |x-a| < \delta$ we have $|f(x)-l| < \epsilon$

③ \forall open subsets $V \subseteq \mathbb{R}$ that contain l , \exists an open subset $U \subseteq \mathbb{R}$ that contains a s.t $U \cap V \neq \emptyset$ we have $f(x) \in V$.

Examples for ϵ, δ .

(A) $f: \mathbb{R} \rightarrow \mathbb{R}$
 $x \mapsto 57x - 2$

Let $\epsilon > 0$ be given

task find $\delta > 0$ s.t

& $x \in B_\delta(1) \setminus \{1\}$, we have $f(x) \in B_\epsilon(55)$

$$0 < |x-1| < \delta$$

$$\delta = \frac{\epsilon}{57}$$

fix $x \in \mathbb{R}$ s.t

$$0 < |x-1| < \delta \quad (\text{or } x \text{ is in ball})$$

$$\text{Then } |f(x) - 55| = 57|x-1|$$

$$< 57 \cdot \delta$$

$$= 57 \cdot \frac{\epsilon}{57}$$

$$= \epsilon$$

$$|f(x) - 55| < \epsilon$$

We proved it !!!

Show $\lim_{x \rightarrow 1} f(x) = 55$

$$|f(x) - 55| < \epsilon$$

Scratch

$$= |f(x) - 55|$$

$$= |57x - 2 - 55|$$

$$= |57x - 57|$$

$$= 57|x-1| \quad \text{happens to be } |x-1|$$

$$\text{choose } \delta = \frac{\epsilon}{57}$$

$$\textcircled{B} \quad g: \mathbb{R} \rightarrow \mathbb{R} \quad g(x) = 2x^2 + 2x - 4$$

$$\text{Show } \lim_{x \rightarrow -3} g(x) = 8$$

Pf Show $\forall \epsilon > 0 \exists \delta > 0$ s.t if
 $0 < |x - (-3)| < \delta$ then
 $|g(x) - 8| < \epsilon$

choose $\delta = \min \left(1, \frac{\epsilon}{12} \right)$

if $0 < |x+3| < \delta$

then

$$\begin{aligned} |g(x)-8| &= |x+3|(2x-4) \\ &< \delta |2x-4| \\ &< \delta \cdot 12 \\ &\leq \frac{\epsilon}{12} \cdot 12 = \epsilon \end{aligned}$$

Scratch

$$\begin{aligned} &|g(x)-8| \\ &= |2x^2 + 2x - 12| = |x+3|(2x-4) \\ &\text{it's easy to get } |x+3| \text{ but} \\ &\text{what about } |2x-4|. \\ &\text{what do we know about if} \\ &|x+3| < \delta \\ &-\delta < x+3 < \delta \\ &-2\delta - 6 < 2x < 2\delta - 6 \\ &-2\delta - 10 < 2x - 4 < 2\delta - 10 \\ &\text{if } \delta \leq 1, \text{ then} \\ &-12 < 2x - 4 < -8 \\ &8 < |2x-4| < 12 \end{aligned}$$

lets prove limits are unique.

Lemma let $f: \mathbb{R} \rightarrow \mathbb{R}$ and suppose

$$\lim_{x \rightarrow a} f(x) = l \text{ and } \lim_{x \rightarrow a} f(x) = m$$

$$\text{Then } l = m$$

$$\text{Suppose } l \neq m \text{ and set } \varepsilon = \frac{|l-m|}{5\gamma} \text{ note: } \varepsilon > 0$$

by the 2 limits

$$\exists \delta_1 > 0 \text{ s.t } x \in B_{\delta_1}(a) \setminus \{a\}, \text{ then } f(x) \in B_\varepsilon(l)$$

$$\exists \delta_2 > 0 \text{ s.t } x \in B_{\delta_2}(a) \setminus \{a\}, \text{ then } f(x) \in B_\varepsilon(m)$$

Then, $\forall x \in (B_{\delta_1}(a) \setminus \{a\}) \cap (B_{\delta_2}(a) \setminus \{a\})$



choose $\delta = \min(\delta_1, \delta_2)$

$\forall x \in B_\delta(a) \setminus \{a\}$ \square holds

$$\begin{aligned} |l-m| &= |l - f(x) + f(x) - m| \\ &\leq |l - f(x)| + |f(x) - m| \\ &< \varepsilon + \varepsilon \\ &= 2\varepsilon = \underline{2 \frac{|l-m|}{5\gamma}} < |l-m| \text{ opps} \end{aligned}$$

Caution

open sets (thus topology) underlie a lot of what is going on here.

In some topologies, limits are not unique.

Exercise: Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be given by

$$f(x) = \begin{cases} 57, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

Show $\lim_{x \rightarrow 0} f(x)$ doesn't exist. Negate for all $l \in \mathbb{R}$

$\forall l \in \mathbb{R} \exists \epsilon > 0 \text{ s.t. } \forall \delta > 0$

$\exists x \in B_\delta(0) \setminus \{0\} \text{ s.t. } f(x) \notin B_\epsilon(l)$

(Let $l \in \mathbb{R}$. Task: find ϵ such that)

choose $\epsilon = \frac{1}{2}$, fix $\delta \in \mathbb{R}$, $\delta > 0$

let $x_1, x_2 \in B_\delta(0) \setminus \{0\}$ with $x_2 < 0$ and $x_1 > 0$
(x_2 certainly exist as $\delta \neq 0$)

Claim we can't have,

$f(x_1) \in B_\epsilon(l)$ and $f(x_2) \in B_\epsilon(l)$

If we do then,

$$\begin{aligned} 57 &= |f(x_1) - f(x_2)| \stackrel{\text{by def of } f(x)}{=} \\ &= |f(x_1) - l + l - f(x_2)| \\ &\leq |f(x_1) - l| + |l - f(x_2)| \\ &< \epsilon + \epsilon \end{aligned}$$

$57 < 1$ oops....

We proved $\lim_{x \rightarrow 0} f(x)$ DNE

Fake definition: We can show that the limit exists with the fake definition.

What else can we say about limits?

Lemma] Let $c \in \mathbb{R}$

Let $f, g : \mathbb{R} \rightarrow \mathbb{R}$ be functions

(let $m, n, a \in \mathbb{R}$ s.t

$$\lim_{x \rightarrow a} f(x) = m \quad \text{and} \quad \lim_{x \rightarrow a} g(x) = n$$

We have

(1) $\lim_{x \rightarrow a} (c \cdot f)(x) = c \cdot m$

(2) $\lim_{x \rightarrow a} (f + g)(x) = m + n$

(3) $\lim_{x \rightarrow a} (f \cdot g)(x) = mn$

Pf) (1). Let $\epsilon > 0$ be given

Find $\delta > 0$ s.t if $0 < |x-a| < \delta$, then $|f(x) - m| < \frac{\epsilon}{|c|+5\epsilon}$

then

$$|c| |f(x) - m| < \frac{(|c|+1) \epsilon}{|c|+5\epsilon}$$

for $0 < |x-a| < \delta$ we have,

$$|c \cdot f(x) - cm| < \frac{(|c|+1) \cdot \epsilon}{|c|+5\epsilon} < \epsilon$$

Pf) ② Let $\epsilon > 0$ be given

$\lim_{x \rightarrow a} f(x) = m$ so we can choose $\delta_1 > 0$ s.t
 if $0 < |x-a| < \delta_1$, then $|f(x) - m| < \frac{\epsilon}{57}$

$\lim_{x \rightarrow a} g(x) = n$ so, we can choose $\delta_2 > 0$ s.t

if $0 < |x-a| < \delta_2$ then $|g(x) - n| < \frac{\epsilon}{57}$

Then, if x satisfying

$$0 < |x-a| < \delta \rightarrow \delta = \min(\delta_1, \delta_2)$$

we have,

$$\begin{aligned} |f(x) + g(x) - (m+n)| &\leq |f(x) - m| + |g(x) - n| \\ &< \frac{\epsilon}{57} + \frac{\epsilon}{57} < \epsilon \end{aligned}$$

Pf) ③ let $\epsilon > 0$ be given

choose $\delta_1 > 0$ s.t , if $x \in B_{\delta_1}(a) \setminus \{a\}$ then,

$$|f(x) - m| < \frac{\epsilon}{57(m+1)}$$

Similarly, choose $\delta_2 > 0$ such that if $x \in B_{\delta_2}(a) \setminus \{a\}$ then,

$$|g(x) - n| < \min\left(1, \frac{\epsilon}{57(m+1)}\right)$$

for $x \in B_{\delta_2}(a) \setminus \{a\}$ we have

$$-1 \leq g(x) - n \leq 1$$

$$-1-n \leq g(x) \leq 1+n$$

$$-(1+n) \leq g(x) \leq 1+n$$

$$|g(x)| \leq 1+n \quad \text{for } x \in B_{\delta_2}(a) \setminus \{a\}$$

Now choose $\delta = \min(\delta_1, \delta_2)$. Then for $x \in B_\delta(a) \setminus \{a\}$

$$\begin{aligned} |f(x) \cdot g(x) - m \cdot n| &= |f(x) \cdot g(x) - m \cdot g(x) + m \cdot g(x) - m \cdot n| \\ &= |(f(x) - m)g(x) + m(g(x) - n)| \\ &\leq |g(x)| |f(x) - m| + |m| |g(x) - n| \\ &\leq \frac{\epsilon}{(1/n+1)57} (1/n+1) + |m| \cdot \frac{\epsilon}{57(1/n+1)} \\ &< \frac{\epsilon}{57} + \frac{\epsilon}{57} < \epsilon \quad \square \end{aligned}$$

Now, we also want to divide (and be mindful of 0).

Lemma Suppose $h: \mathbb{R} \rightarrow \mathbb{R}$ let $a, l \in \mathbb{R}$ w $l \neq 0$

If $\lim_{x \rightarrow a} h(x) = l$, then

$\exists \delta > 0$ s.t. $\forall x$ satisfying $0 < |x-a| < \delta$, we have

$$|h(x)| > \frac{|l|}{2}$$

Pf Choose $\epsilon = \frac{|l|}{2}$

Then $\exists \delta > 0$ s.t. if $0 < |x-a| < \delta$ then

$$\begin{aligned} |h(x) - l| &< \epsilon = \frac{|l|}{2} \\ \Rightarrow -\frac{|l|}{2} + l &< h(x) < \frac{|l|}{2} + l \end{aligned}$$

Note if $l > 0$, then we have $\forall x \in B_\delta(a) \setminus \{a\}$

$$\begin{aligned} -\frac{|l|}{2} + l &< h(x) \quad \text{since } \frac{|l|}{2} = \frac{l}{2} \\ \Rightarrow \frac{l}{2} &< h(x) \quad \text{so} \end{aligned}$$

$$|h(x)| > \frac{|l|}{2}$$



if $\ell < 0$, then $\forall x \in B_\delta(a) \setminus \{a\}$

$$h(x) < \frac{|\ell|}{2} + \ell \Rightarrow h(x) < \frac{\ell}{2} < 0$$

$$\Rightarrow |h(x)| > \left| \frac{\ell}{2} \right|$$

Why do we need this? To talk about division!!

Lemmas $f: \mathbb{R} \rightarrow \mathbb{R}$, $g: \mathbb{R} \rightarrow \mathbb{R}$, $a \in \mathbb{R}$

$$\lim_{x \rightarrow a} f(x) = m$$

$$\lim_{x \rightarrow a} g(x) = n \quad \text{Suppose } n \neq 0$$

$$\text{Then: } \lim_{x \rightarrow a} \left(\frac{f}{g} \right)(x) = \frac{m}{n}$$

Pf It is sufficient to show $\lim_{x \rightarrow a} \left(\frac{f}{g} \right)(x) = \frac{1}{n}$

notes about 0: $g: \mathbb{R} \rightarrow \mathbb{R}$, $\frac{1}{g}: A \rightarrow \mathbb{R}$

$A := \{x \in \mathbb{R} \mid g(x) \neq 0\}$ but there's more

let $\epsilon > 0$ be given. Since $\lim_{x \rightarrow a} g(x) = n$

$\exists \delta > 0$ s.t if $0 < |x-a| < \delta$,

$$\text{then, } |g(x)-n| < \frac{\epsilon \cdot |n|^2}{2}$$

and

$$|g(x)| > \frac{|n|}{2} > 0 \quad \text{by lemma}$$

$\therefore |g(x)|$ is non zero

Scratch

we want to make the following small.

$$\left| \frac{1}{g(x)} - \frac{1}{n} \right|$$

$$= \left| \frac{n - g(x)}{g(x) \cdot n} \right|$$

Thus, $\forall x \in B_\delta(a) \setminus \{a\}$ we have

$$\left| \frac{1}{g(x)} - \frac{1}{n} \right| = \left| \frac{n - g(x)}{g(x) \cdot n} \right| < \frac{\epsilon \cdot |n|^2}{2} \cdot \frac{2}{|n|^2} < \epsilon$$

What about composition?

want: lim to behave well under composition.

Suppose: $\lim_{x \rightarrow a} f(x) = l$ $\lim_{y \rightarrow l} g(y) = m$

$$\lim_{x \rightarrow a} g(f(x)) = m$$

Does this actually work?

eg] $f, g: \mathbb{R} \rightarrow \mathbb{R}$

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

$$f: t \mapsto \begin{cases} 3, & t \neq 1 \\ -2, & t = 1 \end{cases}$$

$$g \circ f: \mathbb{R} \rightarrow \mathbb{R}$$

$$x \mapsto -2$$

So, $\lim_{x \rightarrow 0} g(f(x)) = -2$ oops we wanted 3

We have found a problem we are forced to fix.

Patch, we need $\lim_{y \rightarrow l} g(y) = g(l) = m$

We are forced to meet continuity.

Patched lemma discussed later:

If $\lim_{x \rightarrow a} f(x) = l$ and

$$\lim_{y \rightarrow l} g(y) = m \text{ and } m = g(l)$$

$$\text{Then } \lim_{x \rightarrow a} g(f(x)) = g(l) = m$$