2 Open and Closed subsets; Limits

[M] - Maple/Gnuplot; [A] - additional/optional problems; [H] - harder problems.

2.1 Open and Closed subsets of \mathbb{R}^n

In this subsection, you are only allowed to use definitions of open and closed sets and definition of the boundary of a set.

26: Show that

- 1) [a, b] is closed, $a, b \in \mathbb{R}$;
- 2) (a, b) is open, $a, b \in \mathbb{R}$;
- 3) \emptyset is open and close;
- 4) \mathbb{R} is open and close;
- 5) [a, b) is neither closed nor open, $a, b \in \mathbb{R}$;
- 6) \mathbb{Q} is neither closed nor open;
- 7) $\left\{k^{-1}: k \in \mathbb{Z}, k \neq 0\right\}$ is neither open and closed:
- 8) The open ball $B(\mathbf{x}, \epsilon)$ is open.
- 27: Determine whether or not the set

$$\{(m^{-1}, n^{-1}): m, n \in \mathbb{Z}, m, n > 0\}$$

2.2 Limits

- **31**: Use definition of the limit to show that
 - i) $\lim_{x \to 2} \frac{x+1}{x+2} = \frac{3}{4}.$
 - ii) $\lim_{(x,y)\to(0,0)} \frac{x^4 + x^2 + y^2 + y^4}{x^2 + y^2} = 1.$
- 32: Show that the following limits do not exist
 - i) $\lim_{(x,y)\to(0,0)} \frac{xy}{x^2+y^2}$;
 - ii) $\lim_{(x,y)\to(0,0)} \frac{x^2y}{x^4+y^2}$.
- **33**: For the limits below give two proofs: one using *pinching principle* and one using the definition of the limit directly
 - i) $\lim_{(x,y)\to(0,0)} \frac{x^3}{x^2+y^2}$;
 - ii) $\lim_{(x,y)\to(0,0)} \frac{x^2 + y^2 + x^2y^2}{x^2 + y^2} = 1.$

is closed.

28: Let

$$\Omega = \left\{ (x, y) \in \mathbb{R}^2 : x + y \neq 0 \right\}.$$

Show that Ω is an open subset of \mathbb{R}^2 .

- [A] **29**: i) If Ω_1 and Ω_2 are open sets in \mathbb{R}^n , show that $\Omega_1 \cap \Omega_2$ and $\Omega_1 \cup \Omega_2$ are open.
 - ii) If Ω_1 and Ω_2 are closed sets in \mathbb{R}^n , show that $\Omega_1 \cap \Omega_2$ and $\Omega_1 \cup \Omega_2$ are closed.
 - **30**: Show that every point (0, a) with $|a| \le 1$ is the boundary point of the set

$$S = \{(x, y) \in \mathbb{R}^2 : x > 0, y = \sin(1/x)\}.$$

34: Let

$$f(x,y) = \frac{x-y}{x+y}.$$

Show that

$$\lim_{x\to 0} \left[\lim_{y\to 0} f(x,y) \right] = 1 \text{ and } \lim_{y\to 0} \left[\lim_{x\to 0} f(x,y) \right] = -1.$$

Show also that

$$\lim_{(x,y)\to(0,0)} f(x,y)$$

does not exist.

35: Let

$$f(x,y) = \frac{x^2y^2}{x^2y^2 + (x-y)^2}.$$

Show that

$$\lim_{x \to 0} \left[\lim_{y \to 0} f(x, y) \right] = \lim_{y \to 0} \left[\lim_{x \to 0} f(x, y) \right] = 0.$$

Show also that

$$\lim_{(x,y)\to(0,0)} f(x,y)$$

does not exist.

36: Let

$$f(x,y) = (x+y)\sin\frac{1}{x}\sin\frac{1}{y}, \ x \neq 0, \ y \neq 0$$

and

$$f(x,y) = 0$$
, $x = 0$ or $y = 0$.

Show that neither

$$\lim_{y \to 0} f(x, y), \ x \neq 0 \quad \text{nor} \quad \lim_{x \to 0} f(x, y), \ y \neq 0$$

exist. Also, use pinching principle to show that

$$\lim_{(x,y)\to(0,0)} f(x,y) = 0.$$

37: Use *pinching principle* to show that

$$\lim_{(x,y)\to(0,0)}\frac{xy(x+y)}{x^2-xy+y^2}=0.$$

Hint: Prove first that

$$\left| \frac{xy}{x^2 - yx + y^2} \right| \le 1, \quad \forall (x, y) \ne 0.$$

38: Use *pinching principle* to show that

$$\lim_{(x,y)\to(0,0)} \frac{xy(x+y)}{x^2+y^2} = 0.$$

Hint: Prove first that

$$\frac{|xy|}{x^2 + y^2} \le \frac{1}{2}.$$

2.3 Limits and Taylor expansions

In the following questions you are allowed to use the known Taylor expansions below. In the expansions below the function $\epsilon(x)$ different from one expansion to another and is such that

$$\epsilon(x)$$
: $\lim_{x\to 0} \epsilon(x) = 0$

Taylor expansions

$$e^{x} = 1 + x + \frac{x^{2}}{2} + \dots + \frac{x^{n}}{n!} + x^{n} \epsilon(x) = \sum_{k=0}^{n} \frac{x^{k}}{k!} + x^{n} \epsilon(x)$$

$$\sin x = x - \frac{x^{3}}{3!} + \dots + (-1)^{k} \frac{x^{2n+1}}{(2n+1)!} + x^{2n+1} \epsilon(x) = \sum_{k=0}^{n} (-1)^{k} \frac{x^{2k+1}}{(2k+1)!} + x^{2n+1} \epsilon(x)$$

$$\sinh x = x + \frac{x^{3}}{3!} + \dots + \frac{x^{2n+1}}{(2n+1)!} + x^{2n+1} \epsilon(x) = \sum_{k=0}^{n} \frac{x^{2k+1}}{(2k+1)!} + x^{2n+1} \epsilon(x)$$

$$\cos x = 1 - \frac{x^{2}}{2} + \dots + (-1)^{n} \frac{x^{2n}}{(2n)!} + x^{2n} \epsilon(x) = \sum_{k=0}^{n} (-1)^{k} \frac{x^{2k}}{(2k)!} + x^{2n} \epsilon(x)$$

$$\cosh x = 1 + \frac{x^{2}}{2} + \dots + \frac{x^{2n}}{(2n)!} + x^{2n} \epsilon(x) = \sum_{k=0}^{n} \frac{x^{2k}}{(2k)!} + x^{2n} \epsilon(x)$$

$$\ln(1+x) = x - \frac{x^{2}}{2} - \dots + (-1)^{n-1} \frac{x^{n}}{n} + x^{n} \epsilon(x) = \sum_{k=1}^{n} (-1)^{k+1} \frac{x^{k}}{k} + x^{n} \epsilon(x)$$

$$(1+x)^{\alpha} = 1 + \alpha x + \dots + {\alpha \choose n} x^n + x^n \epsilon(x) = \sum_{k=0}^n {\alpha \choose k} x^k + x^n \epsilon(x)$$
$${\alpha \choose k} = \prod_{s=1}^k \frac{\alpha - s + 1}{s} = \frac{\alpha \times (\alpha - 1) \times \dots \times (\alpha - k + 1)}{k!}$$

39: Prove that

$$\lim_{(x,y)\to(0,a)}\frac{\sin(xy)}{x}=a.$$

40: Prove that

$$\lim_{(x,y)\to(a,0)}\frac{1-\cos(xy)}{y^2}.$$

Answers to problems

A26: Direct argument for part (8) is given in these webnotes⁵. A34: See these webnotes⁶ for an idea how to show that a limit does not exist A35: See answer to Problem 34 A36: See these webnotes⁷

41: Prove that

$$\lim_{(x,y)\to(a,0)}\frac{\ln(1+xy)}{y}.$$

42: Prove that

$$\lim_{(x,y)\to(0,a)}\frac{(x+y)^{2/3}-y^{2/3}}{x}.$$

with an example of argument showing that limit exists A37: See the answer to Problem 36 A38: See the answer to Problem 36 A38: See the answer to Problem 36

⁵http://web.maths.unsw.edu.au/~potapov/2111_2015/A-ball-is-open-subset.html

 $^{^{6} \}texttt{http://web.maths.unsw.edu.au/~potapov/2111_2015/Limit-by-sequences-_002d_002d-Example.html}$

⁷http://web.maths.unsw.edu.au/~potapov/2111_2015/Example-of-limit-of-vector-map.html