Limit of Functions Calculus I

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Week 3

Outline for the Day

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 - Rigorous Definition
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The Informal Definition of Limit

The expression

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

is read as **the limit of** f(x) **as** x **tends to (approaches)** c. If f(x) approaches a particular $L \in \mathbb{R}$ value, then the expression

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

roughly translates to f(x) is *very close* to L whenever x is *very close* to c but not **exactly** equal to c.

Illustration

We can consider the function

$$f(x) = \frac{x^3 - 1}{x - 1}.$$

From previous lesson we can straightaway figure out that the function is undefined at x=1. However, we can calculate the values of f(x) when x is *very close* to 1.

Illustration

х	$y = \frac{x^3 - 1}{x - 1}$
1.25	3.813
1.1	3.310
1.01	3.030
1.001	3.003
1	1
1.000	?
1	1
0.999	2.997
0.99	2.970
0.9	2.710
0.75	2.313

Figure: Table of values for x close to 1 From the table, we can *intuitively* say that f(x) is *very close* to 3 whenever x is *very close* to 1. Hence

$$\lim_{x \to 1} \frac{x^3 - 1}{x - 1} = 3$$

One That Fools the Eyes

Find

$$\lim_{x\to 0} \left(x^2 - \frac{\cos x}{10000} \right)$$

Now from table of values:

х	$x^2 - \frac{\cos x}{10,000}$
± 1	0.99995
± 0.5	0.24991
± 0.1	0.00990
± 0.01	0.000000005
1	1
0	?

One That Fools the Eyes

From the previous table of values it seems like the f(x) value is approaching 0 as x tends to 0. However, from direct substitution we can have:

$$f(0) = 0^2 - \frac{\cos 0}{100000} = 0 - \frac{1}{10000} = -0.0001$$

Which means:

$$\lim_{x \to 0} \left(x^2 - \frac{\cos x}{10000} \right) = -0.0001$$

Drawbacks

- The notion very close is so loosely defined—us mathematicians prefer a well-defined notion. How close is very close? 0.1? 0.01? 0.000001?! The previous slide is a perfect example of how it's not always possible to intuitively calculate a limit value.
- Doing table of values or graphing method for one limit problem is tedious. Takes a lot of time just to guess which values close enough to the c, let alone guessing the limit value.

Limit: The Formal Definition

The expression

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

mathematically means: For every $\epsilon>0$ (no matter how small) there exists $\delta>0$ such that whenever $0<|x-c|<\delta$ we will have $|f(x)-L|<\epsilon$.

This definition is often referred to as the $\epsilon - \delta$ definition.

Visualization of $\epsilon - \delta$ Definition

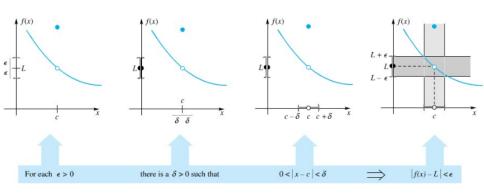


Figure: Illustration of the Formal Definition

Definition: One Sided Limit

 L is called the left-side limit of f(x) as x tends to c, denoted by

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

if whenever x is very close to but not equal to c from the left (x < c), f(x) is also very close to L.

 L is called the right-side limit of f(x) as x tends to c, denoted by

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

if whenever x is very close to but not equal to c from the right (x > c), f(x) is also very close to L.

Theorem: One Sided Limit

The limit

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

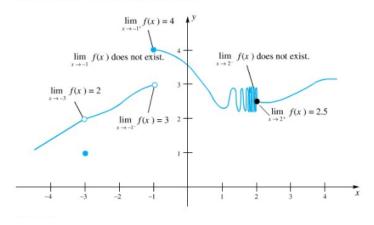
exists if and only if

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

Please also note that *each* one-sided limit can exists without the existence of its *normal* limit.

Illusration: One Sided Limit

Look at the graph of a **very dynamic** f(x) function to give you a better grasp of one-sided limit



Some Basic Results

Let $c, k \in \mathbb{R}$ be arbitrary constants.

$$\lim_{x\to c} 1=1$$

$$\lim_{x \to c} k = k$$

$$\lim_{x \to c} x = c$$

Algebraic Properties of Limit

Let f(x), g(x) be functions of real values and $k \in \mathbb{R}$ is an arbitrary constant.

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

$$\lim_{x \to c} (kf(x)) = k \left(\lim_{x \to c} f(x) \right)$$

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

$$\lim_{x \to c} \left(\frac{f(x)}{g(x)} \right) = \frac{\lim_{x \to c} f(x)}{\lim_{x \to c} g(x)} \text{provided that } g(x) \neq 0 \text{ whenever } x$$
 is close to c and $\lim_{x \to c} g(x) \neq 0$

Polynomial Functions

If a function p(x) takes the form of

$$p(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n$$

with $n \in \mathbb{N}$, $a_0, a_1, \dots, a_n \in \mathbb{R}$, and $a_n \neq 0$, then p(x) is called a **polynomial function**.

Since the domain of any polynomial function is all real number, then its limit at any $c \in \mathbb{R}$ value is equal to its function value, or

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

Rational and Square Root Function

Let p(x), q(x) be polynomials. We have:

- $\lim_{x \to c} \frac{p(x)}{q(x)} = \frac{p(c)}{q(c)} \text{ provided that } q(c) \neq 0 \text{ and } q(x) \neq 0$ whenever x is close to c.
- ② $\lim_{x\to c} \sqrt{p(x)} = \sqrt{p(c)}$ provided that $p(c) \ge 0$ and $p(x) \ge 0$ whenever x is close to c.

The Squeeze Theorem

Let f, g, h be real valued functions that satisfy

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

for x values near c. If we have

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

then

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

Illustration for Squeeze Theorem

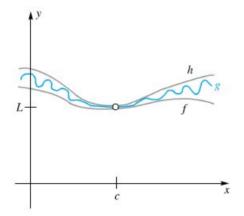


Figure: Visualization of the Squeeze Theorem

Evaluating Limit Values for Algebraic Functions

Here are the steps of determining the value of $\lim_{x\to c} f(x)$.

- **1** Try plugging in x = c to the function f(x)
 - If $f(c) \in \mathbb{R}$, then $\lim_{x \to c} f(x) = f(c)$
 - If f(c) involves p/0 form with $p \neq 0$, then the limit doesn't exist
 - If f(c) involves 0/0, then go to step 2
- 2 Try to factorize (x c) from the numerator and denominator, then cancel them out.
- Return to step 1.

Example

Calculate

$$\lim_{x \to 1} \frac{x^3 - 1}{x - 1}$$

Plugging in x = 1 will lead to 0/0. Hence, we should try to factorize (x - 1) from both the numerator and denominator.

$$\lim_{x \to 1} \frac{x^3 - 1}{x - 1} = \lim_{x \to 1} \frac{(x - 1)(x^2 + x + 1)}{x - 1} = \lim_{x \to 1} (x^2 + x + 1) = 3$$

Trig Identities

Identities = Equations that hold through for all x values. Example of some of the more popular trigonometric identities:

$$\sin^2 x + \cos^2 x = 1$$

•
$$\tan^2 x + 1 = \sec^2 x$$

$$\cot^2 x + 1 = \csc^2 x$$

•
$$\sin 2x = 2 \sin x \cos x$$

$$\cos 2x = \cos^2 x - \sin^2 x = 2\cos^2 x - 1 = 1 - 2\sin^2 x$$

Special Trigonometric Limit

Here are a couple of trigonometric limits as $x \to 0$ that's going to be important in evaluating trigonometric limit in general:

$$\lim_{x\to 0}\cos x=1$$

$$\lim_{x\to 0} \frac{\sin x}{x} = \lim_{x\to 0} \frac{x}{\sin x} = 1$$

$$\lim_{x \to 0} \frac{\tan x}{x} = \lim_{x \to 0} \frac{x}{\tan x} = 1$$

Examples

Calculate

$$\lim_{x \to 0} \frac{5x^2}{4 - 4\cos^2 x}$$

Direct substitution should easily gives us 0/0 expression so we have to tinker the limit a little with identities.

$$\lim_{x \to 0} \frac{5x^2}{4 - 4\cos^2 x} = \lim_{x \to 0} \frac{5x^2}{4(1 - \cos^2 x)}$$

$$= \lim_{x \to 0} \frac{5x^2}{4\sin^2 x} = \frac{5}{4} \left(\lim_{x \to 0} \frac{x}{\sin x} \right) \left(\lim_{x \to 0} \frac{x}{\sin x} \right)$$

$$= \frac{5}{4} \times 1 \times 1 = \frac{5}{4}$$

Definitions for Limit Involving Infinity

The expression

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

means f(x) is close to L whenever x is very large.

The expression

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

means f(x) is very large whenever x is close to c.

The expression

$$\lim_{x\to\infty} f(x) = +\infty$$

means f(x) is very large whenever x is very large.

Evaluating Infinity Limits: Rational Form

Let $a_m, b_n > 0$ and

$$L := \lim_{x \to \infty} \frac{a_m x^m + a_{m-1} x^{m-1} + \dots + a_1 x + a_0}{b_n x^n + b_{n-1} x^{n-1} + \dots + b_1 x + b_0}.$$

We will have

- 2 L = 0 only if m < n

Examples

Calculate

$$\lim_{x \to \infty} \frac{(-2x+1)^5}{(x^2-4x+1)(16x^3-10x^2+7x-99)} = \cdots$$

Answer:

$$\lim_{x \to \infty} \frac{(-2x+1)^5}{(4x^2 - 4x + 1)(16x^3 - 10x^2 + 7x - 99)}$$
$$= \lim_{x \to \infty} \frac{-32x^5 + \dots}{64x^5 + \dots} = \frac{-32}{64} = -0.5$$

Some Exercises

- Exercise 1.1: All odd numbers from 1-17
- Exercise 1.3: All odd numbers from 13-30
- Exercise 1.4: 8-14
- Exercise 1.5: All odd numbers from 1-23