

Homework1:L'Hôpital's rule's describe and proof

Ang Chen Han

Information and Computational Science 3200300133

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L'Hôpital's rule is a theorem which provides a technique to evaluate limits of indeterminate forms. Application of the rule often converts an indeterminate form to an expression that can be easily evaluated by substitution.

1 Question Describe

Question describe as below:

1.1 If function $f(x)$ and $g(x)$ in the area of $U(a, \delta)$ are derivable and satisfy :

$$\lim_{x \rightarrow a} f(x) = 0 \quad (1)$$

$$\lim_{x \rightarrow a} g(x) = 0 \quad (2)$$

$$\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = l \quad (3)$$

$$\text{then exist : } \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = l \quad (4)$$

1.2 If function $f(x)$ and $g(x)$ in the area of $U(\infty, \delta)$ are derivable and satisfy :

$$\lim_{x \rightarrow \infty} f(x) = 0 \quad (5)$$

$$\lim_{x \rightarrow \infty} g(x) = 0 \quad (6)$$

$$\lim_{x \rightarrow \infty} \frac{f'(x)}{g'(x)} = l \quad (7)$$

$$\text{then exist : } \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = l \quad (8)$$

1.3 If function $f(x)$ and $g(x)$ in the area of $U(a, \delta)$ are derivable and satisfy :

$$\lim_{x \rightarrow a} g(x) = \infty \quad (9)$$

$$\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = l \quad (10)$$

$$\text{then exist : } \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = l \quad (11)$$

1.4 If function $f(x)$ and $g(x)$ in the area of $U(\infty, \delta)$ are derivable and satisfy :

$$\lim_{x \rightarrow \infty} g(x) = \infty \quad (12)$$

$$\lim_{x \rightarrow \infty} \frac{f'(x)}{g'(x)} = l \quad (13)$$

$$\text{then exist : } \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = l \quad (14)$$

2 Proof the Rule

Just proof the situation when $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = l < \infty$, when $l = \infty$, both are same.

2.1 First proof (5) and (6)

Let $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} g(x) = 0$

$\forall \epsilon > 0, \exists \delta > 0$, when $x \in (a, a + \delta)$

$$l - \epsilon < \frac{f'(x)}{g'(x)} < l + \epsilon, \quad (15)$$

for $(x, x_0) \subset (a, a + \delta)$, from Cauchy's mean value theorem ,got

$$\xi \in (x, x_0), l - \epsilon < \frac{f(x) - f(x_0)}{g(x) - g(x_0)} = \frac{f'(\xi)}{g'(\xi)} < l + \epsilon \quad (16)$$

$$\text{let } x_0 \rightarrow a, 1 - \frac{g(x_0)}{g(x)} \rightarrow 1 \quad (17)$$

$$\text{so that , } \limsup_{x \rightarrow a^+} \frac{f(x)}{g(x)} \leq l + \epsilon \quad (18)$$

$$\text{from arbitrariness of } \epsilon, \limsup_{x \rightarrow a^+} \frac{f(x)}{g(x)} \leq l \quad (19)$$

$$\text{similarly , } \liminf_{x \rightarrow a^+} \frac{f(x)}{g(x)} \geq l \quad (20)$$

$$\text{from (19) and (20) , } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l \quad (21)$$

2.2 Now proof (12)

$$\begin{aligned} \frac{f(x)}{g(x)} &= \frac{f(x) - f(x_0)}{g(x)} + \frac{f(x_0)}{g(x)} \\ &= \frac{g(x) - g(x_0)}{g(x)} * \frac{f(x) - f(x_0)}{g(x) - g(x_0)} + \frac{f(x_0)}{g(x)} \\ &= [1 - \frac{g(x_0)}{g(x)}] \frac{f(x) - f(x_0)}{g(x) - g(x_0)} + \frac{f(x_0)}{g(x)} \end{aligned} \quad (22)$$

$$\begin{aligned} |\frac{f(x)}{g(x)} - l| &= |[1 - \frac{g(x_0)}{g(x)}] \frac{f(x) - f(x_0)}{g(x) - g(x_0)} + \frac{f(x_0)}{g(x)} - l| \\ &\leq |1 - \frac{g(x_0)}{g(x)}| * |\frac{f(x) - f(x_0)}{g(x) - g(x_0)} - l| + |\frac{f(x_0) - lg(x_0)}{g(x)}| \end{aligned} \quad (23)$$

then , $|\frac{f(x) - f(x_0)}{g(x) - g(x_0)} - l| = |\frac{f'(\xi)}{g'(\xi)} - l| < \epsilon$

another , $\lim_{x \rightarrow a^+} g(x) = \infty$, when x near a

$$|1 - \frac{g(x_0)}{g(x)}| < C, \forall C \in R \quad (24)$$

$$|\frac{f(x) - f(x_0)}{g(x) - g(x_0)} - l| \rightarrow 0 \quad (25)$$

$$|\frac{f(x_0) - lg(x_0)}{g(x)}| \rightarrow 0 \quad (26)$$

$$\text{from (23)(24)(25)(26) , } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = l = \lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} \quad (27)$$