Introduction to Limit Theory

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Overview

- Notation: $\lim_{x\to a} f(x) = L$ indicates that values of f(x) approach L as x approaches a.
- Intuition: closeness of x to a forces closeness of f(x) to L.
- Use algebraic simplification first when limits yield indeterminate forms such as 0/0.

Definition

For a function $f: \mathbb{R} \to \mathbb{R}$, we say $\lim_{x \to a} f(x) = L$ if for every $\varepsilon > 0$ there exists $\delta > 0$ such that whenever $0 < |x - a| < \delta$, it follows that $|f(x) - L| < \varepsilon$.

Example

```
Evaluate \lim_{x\to 2}\frac{x^2-4}{x-2}. 
Solution. Since x^2-4=(x-2)(x+2), for x\neq 2 we have \frac{x^2-4}{x-2}=x+2. Hence the limit equals \lim_{x\to 2}(x+2)=4. 
(removable\ discontinuity)
```

Numerical verification (script)

```
import math

def f(x):
    return (x**2 - 4) / (x - 2)

for h in [1e-1, 1e-2, 1e-3, 1e-4]:
    print(f"x=2+h -> {f(2+h):.6f} x=2-h -> {f(2-h):.6f}")
    # Expected output: both sequences approach 4
```

Listing 1: Two-sided evaluation near x = 2

Key takeaways

- The ε - δ definition formalizes the intuitive notion of approach.
- Simplification often eliminates indeterminate forms.
- A limit may exist even when f is undefined at the point.