

Mathematical Analysis II

Indeterminate forms and l'Hospital's rule

Recall:

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

If both $\lim_{x \rightarrow a} f(x)$ and $\lim_{x \rightarrow a} g(x)$ exist, and $\lim_{x \rightarrow a} g(x) \neq 0$, then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ exists. It also holds if $x \rightarrow a$ is changed to $x \rightarrow a^+$ or $x \rightarrow \pm\infty$.

If $\lim_{x \rightarrow a} g(x) = 0$ but $\lim_{x \rightarrow a} f(x) \neq 0$, then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ DNE.

If in $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$, $\lim_{x \rightarrow a} f(x) = 0$, $\lim_{x \rightarrow a} g(x) = 0$, then the limit may or may not exist, and we have what is called an indeterminate form of type $\frac{0}{0}$.

Similarly, if in $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$, $\lim_{x \rightarrow a} f(x) = \pm\infty$, $\lim_{x \rightarrow a} g(x) = \pm\infty$, then the limit may or may not exist, and we have what is called an indeterminate form of type $\frac{\infty}{\infty}$.

L'Hospital Rule (LR)

Supposed f and g are differentiable and $g'(x) \neq 0$ on an open interval that contains a (except possibly at a),

$$\text{Then } \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

Note: L'Hospital's rule is also valid if $x \rightarrow a$ is changed to $x \rightarrow a^+$, $x \rightarrow a^-$, or $x \rightarrow \pm\infty$

Example Evaluate $\lim_{x \rightarrow 1} \frac{\ln x}{x - 1}$

Solution. This has indeterminate form $\frac{0}{0}$, so we can apply LR:

$$\lim_{x \rightarrow 1} \frac{\ln x}{x - 1} = \lim_{x \rightarrow 1} \frac{1/x}{1} = 1$$

$0 \cdot \pm\infty$ indeterminate form

Example Evaluate $\lim_{x \rightarrow -\infty} (xe^x)$.

Solution. Note that the limit has the indeterminate form $0 \cdot -\infty$. We can write xe^x as a quotient

$$\lim_{x \rightarrow -\infty} (xe^x) = \lim_{x \rightarrow -\infty} \frac{x}{e^{-x}}$$

RHS is now a $\frac{-\infty}{\infty}$ indeterminate form. Hence we can apply LR.

$$\begin{aligned}
\lim_{x \rightarrow -\infty} (xe^x) &= \lim_{x \rightarrow -\infty} \frac{x}{e^{-x}} \\
&= \lim_{x \rightarrow -\infty} \frac{1}{-e^{-x}} \\
&= 0
\end{aligned}$$

$\infty - \infty$ **indeterminate form**

Example Evaluate $\lim_{x \rightarrow 1^+} \left(\frac{1}{\ln x} - \frac{1}{x-1} \right)$

Solution: Note that we have the indeterminate form $\infty - \infty$. Here, we can write the different as a quotient.

$$\lim_{x \rightarrow 1^+} \left(\frac{1}{\ln x} - \frac{1}{x-1} \right) = \lim_{x \rightarrow 1^+} \frac{x-1-\ln x}{(x-1)\ln x}$$

Now, the new limit has indeterminate form $\frac{0}{0}$, so LR applies

$$\begin{aligned}
\lim_{x \rightarrow 1^+} \left(\frac{x-1-\ln x}{(x-1)\ln x} \right) &= \lim_{x \rightarrow 1^+} \frac{1-1/x}{(x-1)(1/x) + \ln x} \\
&= \lim_{x \rightarrow 1^+} \frac{x-1}{x-1+x\ln x} \\
&= \lim_{x \rightarrow 1^+} \frac{1}{1+x(1/x) + \ln x} \\
&= \lim_{x \rightarrow 1^+} \frac{1}{1+1+\ln x} \\
&= \frac{1}{1+1+\ln 1} \\
&= \frac{1}{2}
\end{aligned}$$