Lecture #11 – Limits: A Rigorous Approach

1. Why do we even need this formal stuff?

We've been casually saying:

$$\lim (x \rightarrow a) f(x) = L$$

means: as x gets closer to a, f(x) gets closer to L.

That's fine in everyday language. But mathematics doesn't like "close enough" — it wants an exact recipe for what "close" means.

So the question is:

How do we measure closeness in a way that's airtight and leaves no wiggle room?

That's why we bring in the epsilon (ε) – delta (δ) definition.

2. The Big Idea (ϵ and δ)

Imagine you set a tolerance window around L, say within $\varepsilon = 0.01$.

This means: "I want f(x) to be within 0.01 of L."

The definition says:

- No matter how strict your ε-window is,
- I can always find a δ -window around x = a,
- such that whenever x is within δ of a (but not exactly equal to a),
- the output f(x) will land inside that ε-window.

Formally written:

For every $\varepsilon > 0$, there exists $\delta > 0$ such that if $0 < |x - a| < \delta$, then $|f(x) - L| < \varepsilon$.

It's like a promise: you challenge me with how close you want f(x) to L, and I can always adjust δ to keep the function inside that target.

3. Left-hand vs Right-hand

Sometimes, approaching from the left or right gives different answers.

- Left-hand limit $(x \to a^-)$: values just less than a.
- Right-hand limit ($x \rightarrow a^{+}$): values just greater than a.

If they match \rightarrow the two-sided limit exists.

If not \rightarrow the limit doesn't exist.

4. Example 1: A Simple Linear Function

Let's test:

$$\lim (x \to 2) (3x - 5) = 1$$

1. What are we really checking?

We want to guarantee:

If x is close to 2, then f(x) = 3x - 5 is close to 1.

But "close" must be measured exactly:

- closeness of f(x) to 1 is controlled by ε
- closeness of x to 2 is controlled by δ

So the game is:

 ϵ sets the challenge $\rightarrow \delta$ is our response.

2. Work out the difference

Start with:

$$f(x) - 1 = (3x - 5) - 1 = 3(x - 2)$$

So:

$$|f(x) - 1| = 3|x - 2|$$

This is the key line.

3. What does it mean?

It means: the "error" in f(x) (distance from 1) is exactly **3 times the error in x** (distance from 2).

Think of it like this in plain life terms:

- Suppose your friend is standing at point 2 on the number line.
- Every step you take away from 2, your function (f(x)) moves 3 steps away from 1.

So if you're off by 0.1 in x, f(x) is off by 0.3. If you're off by 0.01 in x, f(x) is off by 0.03.

4. Connecting ε and δ

Now, the definition says:

We want $|f(x) - 1| < \varepsilon$.

But we know |f(x) - 1| = 3|x - 2|.

So, for this to be true:

$$3|x-2| < \varepsilon$$

Divide by 3:

$$|x-2| < \varepsilon / 3$$



Boom: That's the relation!

 δ must be chosen as $\varepsilon/3$, so that the error in x never gets magnified too much in f(x).

5. Intuition with an Example

Imagine you're bargaining at a shop in Lahore.

The shopkeeper says: "For every 1 rupee you change in the price of x, the function f(x)changes by 3 rupees."

Now, if you want the final price (f(x)) to stay within $\varepsilon = 6$ rupees of the target (1 rupee), you must keep x within $\delta = \varepsilon/3 = 2$ rupees of 2.

That's why δ is tied to ϵ by this ratio.

So the relation is:

- Output error = 3 × Input error
- To control output error (ϵ), we shrink input error (δ) proportionally: $\delta = \epsilon / 3$.

5. Example 2: A Broken Case

Define:

$$f(x) = 1$$
, if $x > 0$
 $f(x) = -1$, if $x < 0$

Now check lim $(x \rightarrow 0)$ f(x).

- From the right $(x \to 0^+)$, $f(x) \to 1$
- From the left $(x \rightarrow 0^-)$, $f(x) \rightarrow -1$

They don't match.

- So the two-sided limit does not exist.

6. Analogy @

Think of L as the bullseye on a dartboard.

- ε = how tight your ring is around the bullseye (maybe 1 cm, maybe 0.001 cm).
- δ = how close you stand to the board (distance from x = a).

No matter how strict your ϵ , if I can always adjust δ so that every dart lands in that ϵ -ring, the limit exists.

But if darts from the left and right land in different bullseyes, the limit fails.

V Summary:

The rigorous definition makes limits bulletproof. It removes fuzziness and gives us a way to prove, with certainty, whether a limit exists and what it equals.