

Chapter 2: Limits

Lecturer Amandine Schaeffer
(Alina Ostafe's notes, based on Fedor Sukochev's notes)

MATH1131

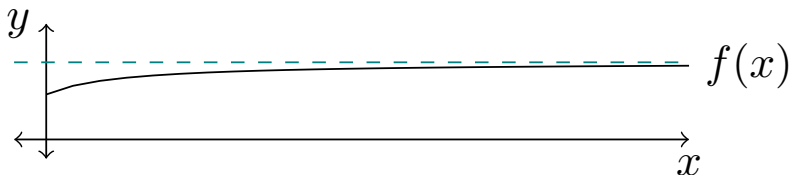
UNSW

Term 1 2020

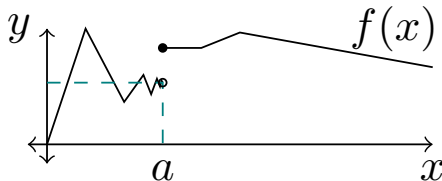
What do we study in this chapter?

Limit is the fundamental concept in calculus. There are two main types of limits:

Limits at ∞ . *What is the long term behaviour of the function f ?*



Limits at a point. *What is the local behaviour of f for x near some point $a \in \mathbb{R}$?*



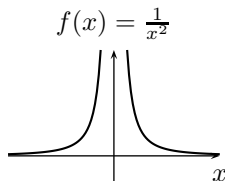
Limits of functions at infinity: Informal definition

- We say that $f(x)$ has **limit L as x goes to ∞** if $f(x)$ gets **closer and closer to L** as x gets **greater and greater**. In this case, we write

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

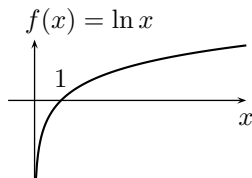
or

$$f(x) \rightarrow L \quad \text{as} \quad x \rightarrow \infty.$$



- If $f(x)$ gets 'arbitrarily large' (that is, 'approaches' ∞) as x tends to ∞ , then we say also that the limit does not exist and we write

$$f(x) \rightarrow \infty \quad \text{as} \quad x \rightarrow \infty.$$



Remark: We do not write $\lim_{x \rightarrow \infty} f(x) = \infty$ since ∞ is not a real number.

Example

Why do we believe that

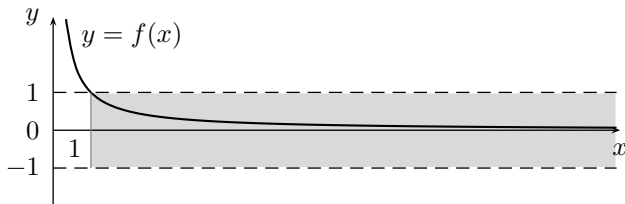
$$\lim_{x \rightarrow \infty} f(x) = 0 \quad \text{for} \quad f(x) = \frac{1}{x} ?$$

Consider the distance between $f(x)$ and 0 denoted by

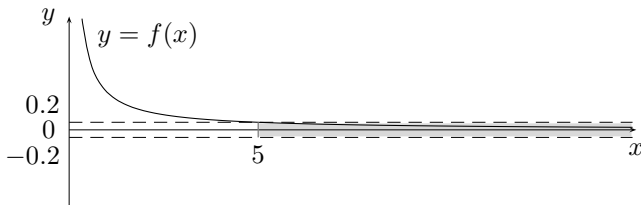
$$\text{error}(x) = |f(x) - 0|.$$

Facts.

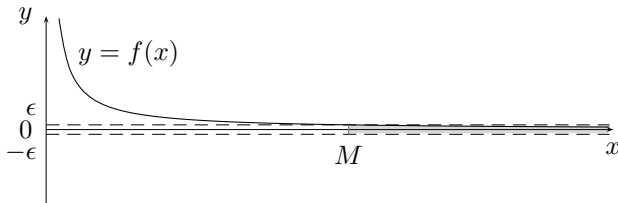
- $\text{error}(x) < 1$ whenever $x > 1$.



- $\text{error}(x) < 0.2$ whenever $x > 5$.



- $\text{error}(x) < 0.1$ whenever $x > 10$.
- $\text{error}(x) < 0.01$ whenever $x > 100$.
- $\text{error}(x) < 0.0001$ whenever $x > 10000$.
- Set $\epsilon = 1/M$. Then, $\text{error}(x) < \epsilon$ whenever $x > M$.

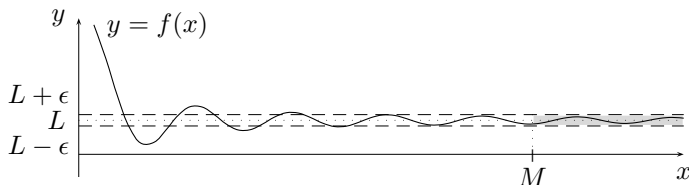


Definition

Let f be a function defined on some interval (b, ∞) and let L be a real number. We say that

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

if for every $\epsilon > 0$, there exists a real number M such that

$$\text{if } x > M \text{ then } |f(x) - L| < \epsilon.$$


Remarks.

- $|f(x) - L| < \epsilon \iff -\epsilon < f(x) - L < \epsilon \iff f(x) \in (L - \epsilon, L + \epsilon)$
- The number M depends on ϵ , and in general, the smaller the value of ϵ is, the larger the value of M .

Proving that $\lim_{x \rightarrow \infty} f(x) = L$ using the limit definition

To show that $\lim_{x \rightarrow \infty} f(x) = L$ using the definition we need to give a recipe for finding an M that works for different ϵ .

$$\text{If } x > M_\epsilon \text{ then } L - \epsilon < f(x) < L + \epsilon.$$

Example. Prove that

$$\lim_{x \rightarrow \infty} \frac{2x + 3}{x + 5} = 2.$$

Proof. We consider the distance (we called it "error" earlier)

$$\begin{aligned} |f(x) - L| &= \left| \frac{2x + 3}{x + 5} - 2 \right| = \left| \frac{2x + 3 - 2x - 10}{x + 5} \right| = \left| \frac{-7}{x + 5} \right| \\ &= \frac{7}{x + 5} \quad \text{for } x > -5 \\ &< \frac{7}{x} \quad \text{[to make algebra simpler later on]} \end{aligned}$$

In summary,

$$|f(x) - L| < \frac{7}{x}.$$

This inequality gives an **upper bound** for the distance between $f(x)$ and L !

Accordingly,

$$|f(x) - L| < \epsilon \quad \text{whenever} \quad \frac{7}{x} < \epsilon.$$

The latter condition is equivalent to

$$x > \frac{7}{\epsilon}$$

and hence if we set

$$M = \frac{7}{\epsilon}$$

then

$$|f(x) - L| < \epsilon \quad \text{whenever} \quad x > M.$$

Remark. Note that the value of M is **not** unique. For example, in the above we used the upper bound $7/x$, but if instead we use $7/(x+1)$, then $7/(x+1) < \epsilon$ implies $M = 7/\epsilon - 1$.

Remark. In the preceding example it was easy to find an upper bound for $|f(x) - L|$. For most problems it is not even possible to exactly solve $|f(x) - L| < \epsilon$, and when it is, it usually gives a really messy formula for M .

General strategy. Given ϵ , we need to find a number M such that

$$|f(x) - L| < \epsilon \quad \text{whenever} \quad x > M.$$

The number M can be found by following the procedure below.

- 1 Find a **good upper bound** for $|f(x) - L|$.
- 2 Find a **simple condition** on x such that this upper bound is less than ϵ .
- 3 Use this condition to state an appropriate value for M (in terms of ϵ).

- As mentioned before, in general, M depends on ϵ but it is **not** uniquely defined.
- The definition of the limit does NOT require to specify M for a given ϵ ! It requires to show (**to prove**) that such an M exists!!!
- The definition of the limit does not tell you what the limit is.
- The definition may be used to prove theorems which allow you to justify methods of finding limits.
- Applying the definition to verify an educated guess for a limit is usually the last resort.
- Make use of the theorems unless you are specifically asked to apply the definition.

Basic rules for limits

Elementary rules

- If f is a constant function, that is, $f(x) = c$ for all x , then

$$\lim_{x \rightarrow \infty} f(x) = c.$$

- If $f(x) \rightarrow \infty$ as $x \rightarrow \infty$ then

$$\lim_{x \rightarrow \infty} \frac{1}{f(x)} = 0.$$

These are intuitively obvious and give limits such as

$$\lim_{x \rightarrow \infty} \frac{2}{x^2} = 0, \quad \lim_{x \rightarrow \infty} e^{-x} = \lim_{x \rightarrow \infty} \frac{1}{e^x} = 0.$$

Theorem

Suppose that

$$\lim_{x \rightarrow \infty} f(x) = a, \quad \lim_{x \rightarrow \infty} g(x) = b$$

for some functions f and g . Then

- 1 $\lim_{x \rightarrow \infty} [f(x) + g(x)] = a + b$
- 2 $\lim_{x \rightarrow \infty} [f(x) - g(x)] = a - b$
- 3 $\lim_{x \rightarrow \infty} [f(x)g(x)] = ab$
- 4 $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \frac{a}{b}$ provided that $b \neq 0$.

Example

Determine the limit of

$$f(x) = \frac{3 + \frac{1}{3x^3}}{5 - e^{-x}} \quad \text{as } x \rightarrow \infty.$$

Chapter 2: Limits

└ Example

Example

Determine the limit of

$$f(x) = \frac{3 + \frac{1}{3x^3}}{5 - e^{-x}} \quad \text{as } x \rightarrow \infty.$$

Solution.

$$\lim_{x \rightarrow \infty} \frac{3 + \frac{1}{3x^3}}{5 - e^{-x}} = \frac{\lim_{x \rightarrow \infty} (3 + \frac{1}{3x^3})}{\lim_{x \rightarrow \infty} (5 - e^{-x})} \quad (\text{rule (4)})$$

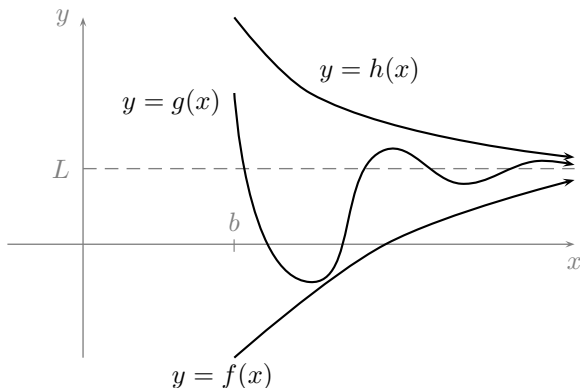
$$= \frac{\lim_{x \rightarrow \infty} 3 + \frac{1}{3} \lim_{x \rightarrow \infty} \frac{1}{x^3}}{\lim_{x \rightarrow \infty} 5 - \lim_{x \rightarrow \infty} e^{-x}} \quad (\text{rules (1) and (2)})$$

$$= \frac{3 + 0}{5 - 0}$$

$$= \frac{3}{5}.$$

The pinching theorem: informally

Assume that two functions f and h have the same limit as $x \rightarrow \infty$ and the graph of a function g lies between the graphs of f and h (if x is large enough). Then, g has the same limit as f and h .



The pinching theorem: formal statement

Theorem

Suppose that f , g and h are three functions such that

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

on an interval (b, ∞) for some $b \in \mathbb{R}$ and

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} h(x) = L.$$

Then

$$\lim_{x \rightarrow \infty} g(x) = L.$$

Remark. The case $x \rightarrow -\infty$ can be handled in a similar manner.

! Examples

(1) Determine the limit of

$$g(x) = \frac{\cos x}{x}$$

as $x \rightarrow \infty$.

└! Examples

$$g(x) = \frac{\cos x}{x}$$

Solution. We begin with the basic inequality

$$-1 \leq \cos x \leq 1,$$

which is valid for every real number x . Since $x \rightarrow \infty$, we may assume that $x > 0$ and then we have

$$-\frac{1}{x} \leq \frac{\cos x}{x} \leq \frac{1}{x}.$$

Now

$$\lim_{x \rightarrow \infty} -\frac{1}{x} = \lim_{x \rightarrow \infty} \frac{1}{x} = 0,$$

and so

$$\lim_{x \rightarrow \infty} \frac{\cos x}{x} = 0$$

by the pinching theorem.

! Examples

(2) Show that

$$\lim_{x \rightarrow \infty} e^{-2x} \sin(5x) = 0.$$

Chapter 2: Limits

└! Examples

As $-1 \leq \sin(5x) \leq 1$ we have (noting that $e^{-2x} > 0$)

$$\underbrace{-e^{-2x}}_{f(x)} \leq \underbrace{e^{-2x} \sin(5x)}_{h(x)} \leq \underbrace{e^{-2x}}_{g(x)}.$$

Since

$$\lim_{x \rightarrow \infty} (-e^{-2x}) = \lim_{x \rightarrow \infty} e^{-2x} = 0,$$

the pinching theorem then gives

$$\lim_{x \rightarrow \infty} e^{-2x} \sin(5x) = 0.$$

$$\lim_{x \rightarrow \infty} e^{-2x} \sin(5x) = 0.$$

Limits of the form $f(x)/g(x)$

Suppose that we want to calculate a limit of the form

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)},$$

where both $f(x)$ and $g(x)$ tend to ∞ as $x \rightarrow \infty$.

Problem. We cannot apply the preceding rules since f and g do **not** have limits.

Idea. Divide both f and g by the **leading term**, that is the **fastest growing term** appearing in the denominator g (if it exists).

Examples

Example. Find the following limit (if it exists): $\lim_{x \rightarrow \infty} \frac{6x^3 - 4 \sin x}{\cos 3x + 5x - x^3}$

Solution. The leading term in this example is x^3 , therefore, we divide both numerator and denominator by x^3 . We have

$$\begin{aligned} \lim_{x \rightarrow \infty} \frac{6x^3 - 4 \sin x}{\cos 3x + 5x - x^3} &= \lim_{x \rightarrow \infty} \frac{6 - 4 \frac{\sin x}{x^3}}{\frac{\cos 3x}{x^3} + \frac{5}{x^2} - 1} \\ &= \frac{6 - 4 \lim_{x \rightarrow \infty} \frac{\sin x}{x^3}}{\lim_{x \rightarrow \infty} \frac{\cos 3x}{x^3} + \lim_{x \rightarrow \infty} \frac{5}{x^2} - 1}. \end{aligned}$$

Since $\lim_{x \rightarrow \infty} \frac{5}{x^2} = 0$, $\lim_{x \rightarrow \infty} \frac{\cos 3x}{x^3} = 0$ and $\lim_{x \rightarrow \infty} \frac{\sin x}{x^3} = 0$ by the pinching theorem (show at home!) we obtain that

$$\lim_{x \rightarrow \infty} \frac{6x^3 - 4 \sin x}{\cos 3x + 5x - x^3} = \frac{6}{-1} = -6.$$

Example. Find the following limit (if it exists)

$$\lim_{x \rightarrow \infty} \frac{x^2 + 5x}{\sqrt{x^4 + 1} - 4x}$$

Chapter 2: Limits

Example. Find the following limit (if it exists)

$$\lim_{x \rightarrow \infty} \frac{x^2 + 5x}{\sqrt{x^4 + 1} - 4x}$$

Solution. The leading term here is x^2 , and therefore,

$$\lim_{x \rightarrow \infty} \frac{x^2 + 5x}{\sqrt{x^4 + 1} - 4x} = \lim_{x \rightarrow \infty} \frac{1 + \frac{5}{x}}{\sqrt{\frac{x^4 + 1}{x^4}} - \frac{4}{x}} = \lim_{x \rightarrow \infty} \frac{1 + \frac{5}{x}}{\sqrt{1 + \frac{1}{x^4}} - \frac{4}{x}} = 1.$$

Example: rational functions

Let $m < n$ be positive integers and $a_m \neq 0$ and $b_n \neq 0$ real numbers. Find the following limit (if it exists)

$$L = \lim_{x \rightarrow \infty} \frac{a_m x^m + \cdots + a_1 x + a_0}{b_n x^n + \cdots + b_1 x + b_0}.$$

Solution. We divide both the numerator and denominator by the highest power of x in the denominator, that is, x^n (recall $n > m$). We obtain

$$\begin{aligned} L &= \lim_{x \rightarrow \infty} \frac{a_m \frac{x^m}{x^n} + \cdots + a_1 \frac{x}{x^n} + a_0 \frac{1}{x^n}}{b_n \frac{x^n}{x^n} + \cdots + b_1 \frac{x}{x^n} + b_0 \frac{1}{x^n}} \\ &= \lim_{x \rightarrow \infty} \frac{a_m \frac{1}{x^{n-m}} + \cdots + a_1 \frac{1}{x^{n-1}} + a_0 \frac{1}{x^n}}{b_n + \cdots + b_1 \frac{1}{x^{n-1}} + b_0 \frac{1}{x^n}} \\ &= \frac{a_m \lim_{x \rightarrow \infty} \frac{1}{x^{n-m}} + \cdots + a_1 \lim_{x \rightarrow \infty} \frac{1}{x^{n-1}} + a_0 \lim_{x \rightarrow \infty} \frac{1}{x^n}}{b_n + \cdots + b_1 \lim_{x \rightarrow \infty} \frac{1}{x^{n-1}} + b_0 \lim_{x \rightarrow \infty} \frac{1}{x^n}} = 0 \end{aligned}$$

since $\lim_{x \rightarrow \infty} \frac{1}{x^k} = 0$ for any $k \geq 1$

Question. What is the limit when $m = n$? $m > n$?

Limits of the form $\sqrt{f(x)} - \sqrt{g(x)}$

Idea. We divide and multiply by the factor $\sqrt{f(x)} + \sqrt{g(x)}$. Then we arrive at limits of the previous type.

Example. Determine the limit of

$$f(x) = \sqrt{x^2 + 2x} - \sqrt{x^2 - 1}$$

as $x \rightarrow \infty$.

Solution. We have

$$\begin{aligned}f(x) &= \sqrt{x^2 + 2x} - \sqrt{x^2 - 1} \\&= \frac{(\sqrt{x^2 + 2x} - \sqrt{x^2 - 1})(\sqrt{x^2 + 2x} + \sqrt{x^2 - 1})}{\sqrt{x^2 + 2x} + \sqrt{x^2 - 1}} \\&= \frac{(\sqrt{x^2 + 2x})^2 - (\sqrt{x^2 - 1})^2}{\sqrt{x^2 + 2x} + \sqrt{x^2 - 1}} \\&= \frac{2x + 1}{\sqrt{x^2 + 2x} + \sqrt{x^2 - 1}} \quad \text{divide both numerator and denominator by } x \\&= \frac{2 + \frac{1}{x}}{\sqrt{1 + \frac{2}{x}} + \sqrt{1 - \frac{1}{x^2}}}.\end{aligned}$$

Hence, the limit $\lim_{x \rightarrow \infty} f(x)$ exists and

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \frac{2 + \frac{1}{x}}{\sqrt{1 + \frac{2}{x}} + \sqrt{1 - \frac{1}{x^2}}} = 1.$$

Exercise. Does

$$\lim_{x \rightarrow \infty} \sqrt{x^4 - x^3} - \sqrt{x^4 + 1}$$

exist?

Note: Indeterminate forms

The following limits have the form " $\frac{\infty}{\infty}$ " but each displays a very different limiting behaviour as $x \rightarrow \infty$:

- $\frac{x^2}{x} \rightarrow \infty$
- $\frac{x}{x^2} \rightarrow 0$
- $\frac{2x^2}{x^2} \rightarrow 2$

Since we cannot determine in advance what kind of limiting behaviour something of the form " $\frac{\infty}{\infty}$ " has, we say that " $\frac{\infty}{\infty}$ " is an **indeterminate form**.

Other types of indeterminate forms are

- " $\frac{0}{0}$ "
- " $\infty - \infty$ "
- " $0 \times \infty$ "

Limits of functions at a point

Informally: $\lim_{x \rightarrow a} f(x) = L$ means that the closer and closer x gets to a , the closer and closer $f(x)$ gets to L .

Example (high school limits!).

$$\begin{aligned}\lim_{x \rightarrow 1} \frac{x^3 - 1}{x^2 - 1} &= \lim_{x \rightarrow 1} \frac{(x - 1)(x^2 + x + 1)}{(x - 1)(x + 1)} \\&= \lim_{x \rightarrow 1} \frac{x^2 + x + 1}{x + 1} \text{ (not a "0/0" form)} \\&= \frac{\lim_{x \rightarrow 1} x^2 + x + 1}{\lim_{x \rightarrow 1} x + 1} \\&= \frac{3}{2}.\end{aligned}$$

But what about $\lim_{x \rightarrow 1} \frac{|x^3 - 1|}{x^2 - 1}$?

Left-hand, right-hand and two-sided limits

Let $f(x) = \frac{|x^3 - 1|}{x^2 - 1}$.

- If $x > 1$ then $x^3 - 1 > 0$ so $f(x) = \frac{x^3 - 1}{x^2 - 1} = \frac{x^2 + x + 1}{x + 1} \approx \frac{3}{2}$ for x near 1.
- If $x < 1$ then $x^3 - 1 < 0$ so $f(x) = -\frac{x^3 - 1}{x^2 - 1} = -\frac{x^2 + x + 1}{x + 1} \approx -\frac{3}{2}$ for x near 1.

In this case $\lim_{x \rightarrow 1} f(x)$ does not exist. The value of $f(x)$ does not get closer and closer to a single number as x approaches closer and closer to 1.

However, if you only sneak up on 1 from the right, $f(x)$ gets closer and closer to $\frac{3}{2}$, and if you only sneak up on 1 from the left, $f(x)$ gets closer and closer to $-\frac{3}{2}$.

We say that f has a **right hand limit** at 1 and write $\lim_{x \rightarrow 1^+} f(x) = \frac{3}{2}$.

Similarly, this f also has a **left hand limit** at 1: $\lim_{x \rightarrow 1^-} f(x) = -\frac{3}{2}$.

Notation. Let f be a function defined on an open interval containing a .

- **left hand limit** at a , $\lim_{x \rightarrow a^-} f(x) = L_1$: $f(x)$ gets “closer and closer” to L_1 when x gets “closer and closer” to a from the left.
- **right hand limit** at a , $\lim_{x \rightarrow a^+} f(x) = L_2$: $f(x)$ gets “closer and closer” to L_2 when x gets “closer and closer” to a from the right.

Example. What happens to $f(x) = \frac{1}{x}$ when x approaches 0?

Definition

Let f be defined on an open interval containing a . If $\lim_{x \rightarrow a^+} f(x)$ and $\lim_{x \rightarrow a^-} f(x)$ both exist and are equal to L , that is,

$$\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow a^-} f(x) = L,$$

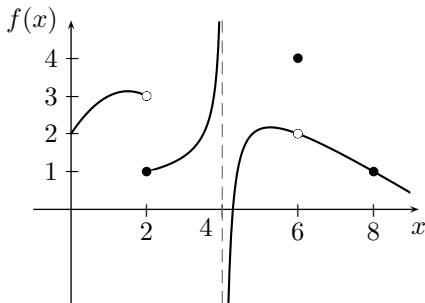
then we say that the **limit of $f(x)$ as $x \rightarrow a$ exists and is equal to L** , and we write

$$\lim_{x \rightarrow a} f(x) = L.$$

If any of these conditions fails, then we say that $\lim_{x \rightarrow a} f(x)$ does **not** exist.

Example

Consider the function f whose graph is shown below.



With reference to this graph, discuss the behaviour of $f(x)$ when x is near the points 2, 4, 6 and 8... What is so special about the above function at $x = 8$?

- For $a = 2$:

$$\lim_{x \rightarrow 2^-} f(x) = 3, \quad \lim_{x \rightarrow 2^+} f(x) = 1$$

The two-sided limit does not exist.

Warning: the value $f(a)$ does not determine the value $\lim_{x \rightarrow a} f(x)$, e.g., note that above $f(2) = 1 \neq 3$.

- For $a = 4$:

$$f(x) \rightarrow \pm\infty \quad \text{as} \quad x \rightarrow 4^\mp$$

No limit exists.

- For $a = 6$:

$$\lim_{x \rightarrow 6^-} f(x) = \lim_{x \rightarrow 6^+} f(x) = 2, \quad f(6) = 4$$

The two-sided limit exists but does not coincide with the value of f at $a = 6$.

- For $a = 8$:

$$\lim_{x \rightarrow 8^-} f(x) = \lim_{x \rightarrow 8^+} f(x) = f(8) = 1$$

The two-sided limit exists and coincides with the value of f at $a = 8$.

Rules for limits at a point

Theorem

Suppose that f and g are defined in an interval containing a (but not necessarily at a) and that $\lim_{x \rightarrow a} f(x)$ and $\lim_{x \rightarrow a} g(x)$ both exist. Then

- ➊ $\lim_{x \rightarrow a} (f + g)(x) = \lim_{x \rightarrow a} f(x) + \lim_{x \rightarrow a} g(x),$
- ➋ $\lim_{x \rightarrow a} (f - g)(x) = \lim_{x \rightarrow a} f(x) - \lim_{x \rightarrow a} g(x),$
- ➌ $\lim_{x \rightarrow a} (fg)(x) = \left(\lim_{x \rightarrow a} f(x) \right) \cdot \left(\lim_{x \rightarrow a} g(x) \right),$
- ➍ $\lim_{x \rightarrow a} (f/g)(x) = \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} g(x)},$ as long as $\lim_{x \rightarrow a} g(x) \neq 0.$

Remark. All these rules also apply for right and left hand limits.

Polynomials

- If $f(x) = c$ (a constant), then $\lim_{x \rightarrow a} f(x) = c$.
- If $g(x) = x$, then $\lim_{x \rightarrow a} g(x) = a$.
- Every polynomial $p(x) = a_0 + a_1x + \cdots + a_nx^n$ is made up from combining 'f' and 'g' above a finite number of times, so by the theorem on the last slide

$$\lim_{x \rightarrow a} p(x) = p(a).$$

For example, $\lim_{x \rightarrow a} (x^2 + 3) = \left(\lim_{x \rightarrow a} x \right)^2 + \lim_{x \rightarrow a} 3 = a^2 + 3$.

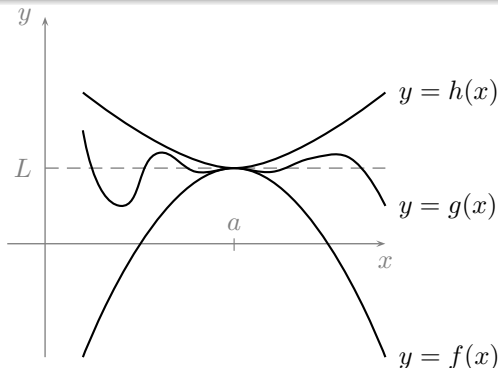
The Pinching Theorem for limit at a point

Theorem

Suppose that f, g, h are defined on an open interval I containing a (except possibly at a), and that

$$f(x) \leq g(x) \leq h(x), \quad x \in I, x \neq a.$$

If $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} h(x) = L$, then $\lim_{x \rightarrow a} g(x)$ exists and equals L too.



Examples

Example 1. The Pinching Theorem can be used to prove the well-known formula (see guided tutorial problem)

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1.$$

Example 2. Find $\lim_{x \rightarrow 0} x^2 \sin\left(\frac{1}{x}\right)$.

Chapter 2: Limits

└ Examples

Examples

Example 1. The Pinching Theorem can be used to prove the well-known formula (see guided tutorial problem)

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1.$$

Example 2. Find $\lim_{x \rightarrow 0} x^2 \sin\left(\frac{1}{x}\right)$.

Solution. Let $f(x) = -x^2$ and $h(x) = x^2$. Then for all $x \neq 0$,

$$f(x) \leq x^2 \sin\left(\frac{1}{x}\right) \leq h(x).$$

Also $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} h(x) = 0$ so by the Pinching Theorem $\lim_{x \rightarrow 0} x^2 \sin\left(\frac{1}{x}\right)$ exists and equals 0 too.

Limits and continuous functions

Definition

Let f be defined on some open interval containing the point a . We say that f is **continuous** at a if

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

otherwise we say that f is **discontinuous** at a .

If f is continuous at every point of its domain, we simply say that f is **continuous**.

So, to check that f is continuous at a or not you have to answer:

- Is f defined at a ?
- Does $\lim_{x \rightarrow a} f(x)$ exist (check left and right hand limits)?
- Is $\lim_{x \rightarrow a} f(x)$ equal to $f(a)$?

Example on slide 29. The function f is continuous everywhere except at $x = 2$ and $x = 6$.

Note that $x = 4$ is **not** part of the domain of f and hence asking whether or not f is continuous at $x = 4$ does not make any sense.

Continuity of elementary functions

- Polynomials, \sin , \cos and \exp are continuous functions everywhere;
- Rational functions, \tan and \ln are continuous on their domain of definition;
- Thus, limits (one-sided or two-sided) involving these elementary functions are easy to compute: just evaluate the function at the given point!

Remark. Continuity is a deep property for a function to have...

See the next Chapter!

Theorem

If $\lim_{x \rightarrow a} f(x) = L$ and g is continuous at L then

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

If the functions f and g are continuous everywhere, then

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

Example

Let

$$f : \mathbb{R} \rightarrow \mathbb{R}, \quad f(x) = e^{\sin^2 x + 3 \sin x - 1}.$$

Find

$$\lim_{x \rightarrow \pi/2} f(x).$$

Solution. Let $h(x) = e^{x^2+3x-1}$ and $g(x) = \sin x$. Thus, we have

$$f(x) = h(g(x)).$$

Now, since h and g are continuous everywhere, we have

$$\lim_{x \rightarrow \pi/2} f(x) = \lim_{x \rightarrow \pi/2} h(g(x)) = h\left(\lim_{x \rightarrow \pi/2} g(x)\right) = h(g(\pi/2)) = h(1) = e^3.$$

!Exercise

Discuss behaviour of f as $x \rightarrow 2$ if

$$f(x) = \begin{cases} \frac{|x^2-4|}{x-2} & \text{for } x \neq 2 \\ 3 & \text{for } x = 2. \end{cases}$$

Is f continuous at 2?

Solution. Firstly, let's break up this split function a bit more...

$$f(x) = \begin{cases} \frac{x^2-4}{x-2}, & x \leq -2 \\ \frac{-(x^2-4)}{x-2}, & -2 < x < 2 \\ 3, & x = 2 \\ \frac{x^2-4}{x-2}, & x > 2. \end{cases}$$

Chapter 2: Limits

!Exercise

!Exercise

Discuss behaviour of f as $x \rightarrow 2$ if

$$f(x) = \begin{cases} \frac{x^2-4}{3} & \text{for } x \neq 2 \\ 3 & \text{for } x = 2. \end{cases}$$

Is f continuous at 2?

Solution. Firstly, let's break up this split function a bit more...

$$f(x) = \begin{cases} \frac{x-2}{3} & x \leq -2 \\ \frac{x+2}{3} & -2 < x < 2 \\ 3 & x = 2 \\ \frac{x-2}{3} & x > 2. \end{cases}$$

First consider $x > 2$. Here,

$$f(x) = \frac{x^2 - 4}{x - 2} = \frac{(x - 2)(x + 2)}{x - 2} = x + 2.$$

Thus we have

$$\lim_{x \rightarrow 2^+} f(x) = \lim_{x \rightarrow 2^+} (x + 2) = 4.$$

Second, consider the case $-2 < x < 2$. Here,

$$f(x) = \frac{-(x^2 - 4)}{x - 2} = \frac{-(x - 2)(x + 2)}{x - 2} = -(x + 2)$$

and

$$\lim_{x \rightarrow 2^-} f(x) = \lim_{x \rightarrow 2^-} (-x - 2) = -4.$$

From this we can see that $\lim_{x \rightarrow 2^+} f(x) \neq \lim_{x \rightarrow 2^-} f(x) \neq f(2)$ so $\lim_{x \rightarrow 2} f(x)$ does not exist and f is not continuous at 2.

Summary: What did we learn in this chapter?

Limit at ∞

- Formal definition (p. 6)
- Limit rules (+, -, *, /) (p. 11)
- Pinching theorem (p. 15)
- Indeterminate form $f(x)/g(x)$ (p. 18)
- Indeterminate form $\sqrt{f(x)} - \sqrt{g(x)}$ (p. 22)

Limit at a point a

- Left-hand and right-hand limits (p. 28)
- Limit rules (+, -, *, /) (p. 31)
- Pinching theorem (p. 33)
- Limits and continuity (p. 35)
- Composition of limits (p. 37)