Inequalities, absolute value, distance, etc.

Let $x = (x_1, \ldots, x_n)$ and $y = (y_1, \ldots, y_n)$ be points. The distance between them is

$$d(x,y) = ||x - y|| = \sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}.$$

In the case where n = 1 (i.e. when x and y are just numbers), we see the distance is the absolute of the difference x - y.

Recall that $\sqrt{x^2} = |x|$. If a and b are nonnegative and $a \le b$, then $\sqrt{a} \le \sqrt{b}$. Conversely, if $\sqrt{a} \le \sqrt{b}$, then $a \le b$. In particular, we have $|x| = \sqrt{x^2} \le \sqrt{x^2 + y^2}$. In the same way, $|y| \le \sqrt{x^2 + y^2}$, and of course, this works for more than just two variables.

Limits

Let $f: X \to Y$ be a function taking points in X to points in Y. In Calc I, X and Y were usually both \mathbb{R} . Now we allow X to be \mathbb{R}^2 or \mathbb{R}^3 .

Recall the idea of a function having a limit at a point $x_0 \in X$. Intuitively, this means there is some value L such that when x gets closer to x_0 , f(x) gets closer to this value L. But what does this really mean?

Definition 0.1. We say that the **limit** of f(x,y) as (x,y) approaches (x_0,y_0) equals L if, for every positive number ϵ , one can find a corresponding positive number δ_{ϵ} such that $d((x_0,y_0),(x,y))<\delta_{\epsilon}$ guarantees $d(f(x,y),L)<\epsilon$. One writes

$$\lim_{(x,y)\to(x_0,y_0)} f(x,y) = L.$$

Perhaps this nonsense is best understood through some examples. Consider the function

$$f(x,y) = \frac{x^2y^2}{x^2 + y^2}.$$

This function is not defined at (0,0), but does it still have a limit as $(x,y) \to (0,0)$?

One would like to get away from the madness of using deltas and epsilons to demonstrate that a function has a limit at a given point. Fortunately, by establishing a few properties and formulas, one can then wield these properties and formulas to compute a wide variety of limits.

Proposition 0.2. (Limit properties)

Suppose for the below that $\lim_{(x,y)\to(x_0,y_0)} f(x,y) = L$ and $\lim_{(x,y)\to(x_0,y_0)} g(x,y) = M$. Here, f and g are real-valued.

- $\lim_{(x,y)\to(x_0,y_0)} x = x_0$
- $\lim_{(x,y)\to(x_0,y_0)} y = y_0$
- $\lim_{(x,y)\to(x_0,y_0)} f(x,y) \pm g(x,y) = M \pm L$
- $\lim_{(x,y)\to(x_0,y_0)} f(x,y)g(x,y) = LM$
- $\lim_{(x,y)\to(x_0,y_0)} f/g = L/M$ provided $M \neq 0$.

Showing that these properties hold is a little tricky, so we'll take them on faith.