

极限

epsilon-N 数列极限

若 $(\exists A)$, 对 $\forall \epsilon > 0, \exists N > 0$, 当 $n > N$ 时,

$$|a_n - A| < \epsilon$$

$$\lim_{n \rightarrow \infty} a_n = A \text{ 或 } a_n \rightarrow A (n \rightarrow \infty)$$

$$a_n = \frac{n+1}{2n}, \lim_{n \rightarrow \infty} a_n = \frac{1}{2}, \frac{n+1}{2n} \neq \frac{1}{2}$$

证明: 若 $\lim_{n \rightarrow \infty} a_n = A$, 则 $\lim_{n \rightarrow \infty} |a_n| = |A|$, 反之不对.

\Rightarrow

$$\because \lim_{n \rightarrow \infty} a_n = A$$

$\therefore \forall \epsilon > 0, \exists N > 0$, 当 $n > N$ 时,

$$|a_n - A| < \epsilon$$

$$\because ||a_n| - |A|| \leq |a_n - A|$$

$\therefore \forall \epsilon > 0, \exists N > 0$, 当 $n > N$ 时

$$||a_n| - |A|| < \epsilon$$

$$\therefore \lim_{n \rightarrow \infty} |a_n| = |A|$$

\nLeftarrow

$$a_n = (-1)^n, \lim_{n \rightarrow \infty} a_n \text{ 不存在, 但 } \lim_{n \rightarrow \infty} |a_n| = 1$$

epsilon-delta

$f(x)$ 在 $x = a$ 的去心邻域内有定义

若 $\forall \epsilon > 0, \exists \delta > 0$, 当 $0 < |x - a| < \delta$, 有

$$|f(x) - A| < \epsilon$$

$$\lim_{x \rightarrow a} f(x) = A \text{ 或 } f(x) \rightarrow A (x \rightarrow a)$$

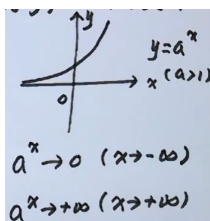
1. $x \rightarrow a : \begin{cases} x \neq a \\ x \rightarrow a^-, x \rightarrow a^+ \end{cases}$
2. $\lim_{x \rightarrow a} f(x)$ 与 $f(a)$ 无关

$$f(x) = \frac{x^2 + x - 2}{x^2 - 1} (x \neq \pm 1)$$

$$\lim_{x \rightarrow 1} f(x) = \lim_{x \rightarrow 1} \frac{(x-1)(x+2)}{(x-1)(x+1)} = \lim_{x \rightarrow 1} \frac{x+2}{x+1} = \frac{3}{2}, \text{ 而 } f(1) \text{ 不存在}$$

3. 若 $\forall \epsilon > 0, \exists \delta_1 > 0$, 当 $x \in (a - \delta_1, a)$ 时
 $|f(x) - A| < \epsilon$
 $\lim_{x \rightarrow a^-} f(x) = A$ 或 $f(a-0) = A$
 若 $\forall \epsilon > 0, \exists \delta_2 > 0$, 当 $x \in (a, a + \delta_2)$ 时
 $|f(x) - B| < \epsilon$
 $\lim_{x \rightarrow a^+} f(x) = B$ 或 $f(a+0) = B$
 $\lim_{x \rightarrow a} f(x) \exists \Leftrightarrow f(a-0), f(a+0) \exists$ 且等

$$f(x) \text{ 含 } \begin{cases} a^{\frac{1}{x-b}} \\ a^{\frac{1}{b-x}} \end{cases} \text{ 当 } x \rightarrow b \text{ 时左右极限}$$



设 $f(x) = \frac{1 - 2^{\frac{1}{x-1}}}{1 + 2^{\frac{1}{x-1}}}$, 判断 $\lim_{x \rightarrow 1} f(x)$ 是否存在.

$$x \rightarrow 1^- \Rightarrow \frac{1}{x-1} \rightarrow -\infty \Rightarrow 2^{\frac{1}{x-1}} \rightarrow 0$$

$$f(1-0) = 1$$

$$x \rightarrow 1^+ \Rightarrow \frac{1}{x-1} \rightarrow +\infty \Rightarrow 2^{\frac{1}{x-1}} \rightarrow +\infty$$

$$f(1+0) = -1$$

$\therefore f(1-0) \neq f(1+0), \therefore f(x)$ 不存在

epsilon-x

case1

若 $\forall \epsilon > 0, \exists X > 0$, 当 $x > X$ 时,

$$|f(x) - A| < \epsilon$$

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

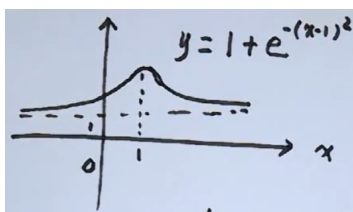
case2

若 $\forall \epsilon > 0, \exists X > 0$, 当 $x < -X$ 时,

$$|f(x) - A| < \epsilon$$

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

case3



若 $\forall \epsilon > 0, \exists X > 0$, 当 $|x| > X$ 时,

$$|f(x) - A| < \epsilon$$

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

一般性质

唯一性

极限存在必唯一

证: 设 $\lim_{x \rightarrow a} f(x) = A, \lim_{x \rightarrow a} f(x) = B$

若 $A > B$: 取 $\epsilon = \frac{A - B}{2} > 0$,

$\therefore \lim_{x \rightarrow a} f(x) = A, \therefore \exists \delta_1 > 0$, 当 $0 < |x - a| < \delta_1$ 时,

$$|f(x) - A| < \frac{A - B}{2}$$

$$\text{即 } \frac{A + B}{2} < f(x) < \frac{3A - B}{2} (*)$$

$\therefore \lim_{x \rightarrow a} f(x) = B, \therefore \exists \delta_2 > 0$, 当 $0 < |x - a| < \delta_2$ 时,

$$|f(x) - B| < \frac{A - B}{2}$$

$$\text{即 } \frac{3B - A}{2} < f(x) < \frac{A + B}{2} (**)$$

取 $\delta = \min\{\delta_1, \delta_2\}$, 当 $0 < |x - a| < \delta$ 时, $(*)(**)$ 皆对矛盾

$\therefore A > B$ 不对

若 $A < B$: 同理不对

$\therefore A = B$

有界性

若 $\lim_{n \rightarrow \infty} a_n = A \Rightarrow \exists M > 0, \forall n, |a_n| \leq M$

\Leftarrow

证: \Rightarrow 取 $\epsilon = 1$

$$\therefore \lim_{n \rightarrow \infty} a_n = A, \therefore \lim_{n \rightarrow \infty} |a_n| = |A|$$

$\therefore \exists N > 0$, 当 $n > N$ 时, 有 $|a_n - A| < 1$

$$||a_n| - |A|| < 1 \Rightarrow |a_n| < 1 + |A|$$

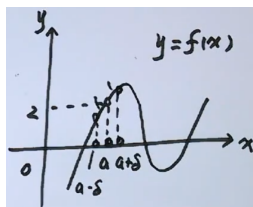
取 $M = \max\{|a_1|, |a_2|, \dots, |a_N|, 1 + |A|\}$

$$\therefore \forall n, |a_n| \leq M$$

$\Leftarrow a_n = 2 + (-1)^n, |a_n| \leq 3$, 但 $\lim_{n \rightarrow \infty} a_n$ 不存在

保号性

$$\begin{aligned} &\text{若 } \lim_{x \rightarrow a} f(x) = A \begin{cases} > 0 \\ < 0 \end{cases}, \text{ 则} \\ &\exists \delta > 0, \text{ 当 } 0 < |x - a| < \delta \text{ 时,} \\ &\quad f(x) \begin{cases} > 0 \\ < 0 \end{cases} \end{aligned}$$



$$\begin{aligned} &\lim_{x \rightarrow a} f(x) = 2 > 0 \\ &\text{当 } 0 < |x - a| < \delta \text{ 时} \\ &\quad f(x) > 0 \end{aligned}$$

$$\begin{aligned} &A > 0 \\ &\text{取 } \epsilon = \frac{A}{2} \\ &\because \lim_{x \rightarrow a} f(x) = A \\ &\therefore \exists \delta > 0, \text{ 当 } 0 < |x - a| < \delta \text{ 时} \\ &\quad |f(x) - A| < \frac{A}{2} \\ &\Rightarrow f(x) > \frac{A}{2} > 0 \\ &A < 0 \\ &\text{取 } \epsilon = -\frac{A}{2} \\ &\because \lim_{x \rightarrow a} f(x) = A \\ &\therefore \exists \delta > 0, \text{ 当 } 0 < |x - a| < \delta \text{ 时} \\ &\quad |f(x) - A| < -\frac{A}{2} \\ &\Rightarrow f(x) < \frac{A}{2} < 0 \end{aligned}$$

$$\text{设 } \lim_{x \rightarrow 1} \frac{f(x) - 3}{\ln^2 x} = -2 \text{ 且 } f(1) = 3, \text{ 讨论 } x = 1 \text{ 是否为函数 } f(x) \text{ 的极值点.}$$

$$\begin{aligned} &\because \lim_{x \rightarrow 1} \frac{f(x) - 3}{\ln^2 x} = -2 < 0 \\ &\therefore \exists \delta > 0, \text{ 当 } 0 < |x - 1| < \delta \text{ 时, } \frac{f(x) - 3}{\ln^2 x} < 0 \\ &\because \ln^2 x > 0, \therefore f(x) - 3 < 0 \\ &\text{即当 } 0 < |x - 1| < \delta \text{ 时, } f(x) < f(1) \\ &\therefore x = 1 \text{ 为 } f(x) \text{ 的极大点} \end{aligned}$$

设 $f'(0) = 0$, 又 $\lim_{x \rightarrow 0} \frac{f'(x)}{x^3} = -2$, 讨论 $x = 0$ 是否为 $f(x)$ 的极值点.

$$\because \lim_{x \rightarrow 0} \frac{f'(x)}{x^3} = -2 < 0,$$

$$\therefore \exists \delta > 0, \text{ 当 } 0 < |x| < \delta \text{ 时, } \frac{f'(x)}{x^3} < 0$$

$$\begin{cases} f'(x) > 0, x \in (-\delta, 0) \\ f'(x) < 0, x \in (0, \delta) \end{cases} \Rightarrow x = 0 \text{ 为 } f(x) \text{ 的极大点}$$

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

$$\exists \delta > 0, \text{ 当 } 0 < |x - 1| < \delta \text{ 时,}$$

$$\frac{f(x) - 2}{(x - 1)^2} > 0 \Rightarrow f(x) - 2 > 0$$

$$\Rightarrow f(x) > f(1) \Rightarrow x = 1 \text{ 为 } f(x) \text{ 极小点}$$

$$f'(1) = 0, \lim_{x \rightarrow 1} \frac{f'(x)}{(x - 1)^3} = -2, x = 1?$$

$$\exists \delta > 0, \text{ 当 } 0 < |x - 1| < \delta \text{ 时,}$$

$$\frac{f'(x)}{(x - 1)^3} < 0$$

$$\begin{cases} f'(x) > 0, x \in (1 - \delta, 1) \\ f'(x) < 0, x \in (1, 1 + \delta) \end{cases} \Rightarrow x = 1 \text{ 为 } f(x) \text{ 的极大点}$$

运算性质

四则

1. 若 $\lim f(x), \lim g(x) \exists \Rightarrow \lim [f(x) \pm g(x)] = \lim f(x) \pm \lim g(x)$
2. 若 $\lim f(x), \lim g(x) \exists \Rightarrow \lim f(x)g(x) = \lim f(x) \lim g(x)$
3. 若 $\lim f(x) \exists, \lim g(x) \exists \neq 0 \Rightarrow \lim \frac{f(x)}{g(x)} = \frac{\lim f(x)}{\lim g(x)}$

复合

$$1. \lim_{u \rightarrow a} f(u) = A, \lim_{x \rightarrow x_0} \Phi(x) = a \Rightarrow$$

$$\lim_{x \rightarrow x_0} f[\Phi(x)] = A$$

$$2. \lim_{u \rightarrow a} f(u) = f(a), \lim_{x \rightarrow x_0} \Phi(x) = a \Rightarrow$$

$$\lim_{x \rightarrow x_0} f[\Phi(x)] = f[\lim_{x \rightarrow x_0} \Phi(x)] = f(a)$$