

MATH 2050 - Limit Theorems for functions

(Reference: Bartle §4.2)

(iff statement)

Motto: By Sequential Criteria, we get limit theorems for functions from the corresponding limit theorems for sequences

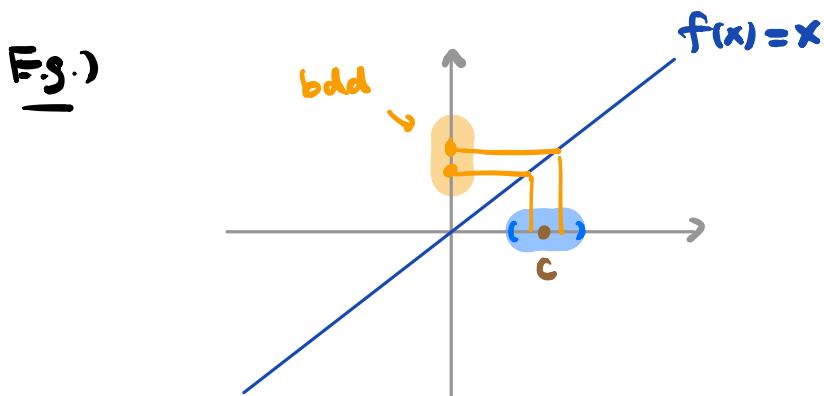
Recall: For sequences, (x_n) convergent \Rightarrow (x_n) bdd

We have a similar result for functions.

Boundedness Thm:

$\lim_{x \rightarrow c} f(x)$ exists \Rightarrow f is "bdd in a neighborhood of c "
 i.e. $\exists M > 0$ and $\exists \delta > 0$ st.
 (Note: \Leftarrow not true) $|f(x)| \leq M \quad \forall |x - c| < \delta$
 and $x \in A$

Remark: f may not be bdd "globally".



Proof: By ε - δ defⁿ, $\lim_{x \rightarrow c} f(x) = L \Rightarrow$ Take $\varepsilon = 1$

Then $\exists \delta = \delta(1) > 0$ s.t. $|f(x) - L| < \varepsilon = 1$

whenever $x \in A$ and $0 < |x - c| < \delta$

$\Rightarrow \begin{cases} |f(x)| \leq |f(x) - L| + |L| < 1 + |L| \\ \text{whenever } x \in A \text{ and } 0 < |x - c| < \delta \end{cases}$

If we take $M := \max\{1 + |L|, \underbrace{|f(c)|}_{\text{if } c \in A}\} > 0$, then

we have $|f(x)| \leq M \quad \forall x \in A \text{ s.t. } |x - c| < \delta$

■

Defⁿ: Given $f, g : A \rightarrow \mathbb{R}$ functions defined on the same A ,
then we can define new functions:

- $(f \pm g)(x) := f(x) \pm g(x) \quad f \pm g : A \rightarrow \mathbb{R}$
- $(fg)(x) := f(x)g(x) \quad fg : A \rightarrow \mathbb{R}$
- $\left(\frac{f}{g}\right)(x) := \frac{f(x)}{g(x)} \quad \frac{f}{g} : A \setminus \{x \in A \mid g(x) = 0\} \rightarrow \mathbb{R}$

Thm: (1) $\lim_{x \rightarrow c} (f \pm g)(x) = \lim_{x \rightarrow c} f(x) \pm \lim_{x \rightarrow c} g(x)$

(2) $\lim_{x \rightarrow c} (fg)(x) = \lim_{x \rightarrow c} f(x) \cdot \lim_{x \rightarrow c} g(x)$

* (3) $\lim_{x \rightarrow c} \left(\frac{f}{g}\right)(x) = \frac{\lim_{x \rightarrow c} f(x)}{\lim_{x \rightarrow c} g(x)}$

extra
careful!

provided that $\lim_{x \rightarrow c} f(x), \lim_{x \rightarrow c} g(x)$ exist.

and for (3), additionally, we need $\lim_{x \rightarrow c} g(x) \neq 0$

Examples: $\lim_{x \rightarrow c} \frac{1}{x} = \frac{1}{c}$ provided $c \neq 0$; $\lim_{x \rightarrow 2} \frac{x^3 - 4}{x + 1} = \frac{4}{3}$

$$\lim_{x \rightarrow 2} \frac{x^2 - 4}{3x - 6} = \lim_{x \rightarrow 2} \frac{(x+2)(x-2)}{3(x-2)} = \frac{4}{3}.$$

Proof of (2): IDEA: Use seq criteria.

Take (x_n) in A s.t. $x_n \neq c \quad \forall n \in \mathbb{N}$ and $\lim (x_n) = c$.

Seq criteria $\Rightarrow (f(x_n)) \rightarrow \lim_{x \rightarrow c} f(x) \quad \& \quad (g(x_n)) \rightarrow \lim_{x \rightarrow c} g(x)$

Limit Thm $\Rightarrow (f(x_n) \cdot g(x_n)) \rightarrow \lim_{x \rightarrow c} f(x) \cdot \lim_{x \rightarrow c} g(x)$
for seq.

Seq criteria $\Rightarrow \lim_{x \rightarrow c} (fg)(x) = \lim_{x \rightarrow c} f(x) \cdot \lim_{x \rightarrow c} g(x)$

————— □

Squeeze / Sandwich Thm (for functions)

Let $g, f, h : A \rightarrow \mathbb{R}$ be functions s.t.

$$g(x) \leq f(x) \leq h(x) \quad \forall x \in A \quad \dots \dots \text{ (t)}$$

Suppose $\lim_{x \rightarrow c} g(x) = L = \lim_{x \rightarrow c} h(x)$.

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

Remarks: 1) The existence of $\lim_{x \rightarrow c} f(x)$ is a conclusion

2) One only requires (t) to hold in some neighborhood of c .

Proof: Use sequential criteria.

Let (x_n) be a sequence in A s.t. $x_n \neq c \quad \forall n \in \mathbb{N}$. $\lim(x_n) = c$.

Claim: $\lim f(x_n) = L$

Pf: By (†), $g(x_n) \leq f(x_n) \leq h(x_n) \quad \forall n \in \mathbb{N}$

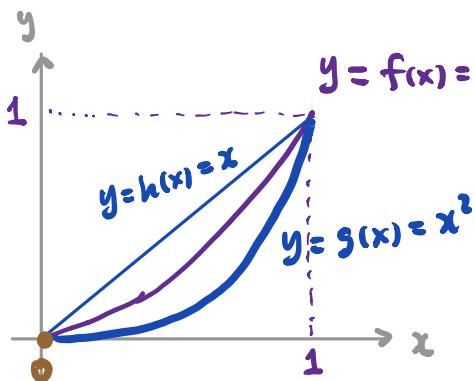
By Seq. Criteria, $\lim g(x_n) = L = \lim h(x_n)$.

By Squeeze Thm for seq., $\lim f(x_n) = L$.

Example 1 :

$$\lim_{x \rightarrow 0} x^{3/2} = 0$$

Proof: Here: $f: A := \{x \in \mathbb{R} \mid x \geq 0\} \rightarrow \mathbb{R}$ where $f(x) := x^{3/2}$.



Take $g, h: A \rightarrow \mathbb{R}$ as

$$g(x) = x^2 \quad \& \quad h(x) = x$$

Note that

$$x^2 \leq x^{3/2} \leq x \quad \forall x \in [0, 1]$$

By squeeze thm, since

$$\lim_{x \rightarrow 0} x^2 = 0 = \lim_{x \rightarrow 0} x$$

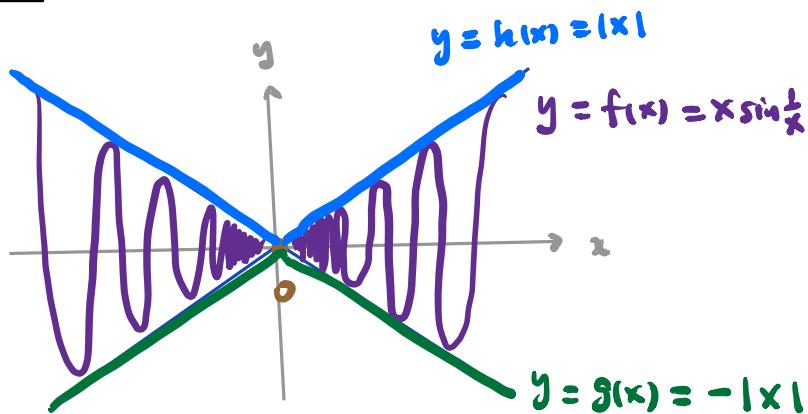
$$\text{so} \quad \lim_{x \rightarrow 0} x^{3/2} = 0.$$

Example 2:

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

(Recall: $\lim_{x \rightarrow 0} (\sin \frac{1}{x})$ DOES NOT EXIST by seq. criteria.)

Proof: Here: $f: A = \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}$, and $f(x) = x \sin \frac{1}{x}$.



Since $|\sin \frac{1}{x}| \leq 1$, we have

$$-|x| \leq x \sin \frac{1}{x} \leq |x| \quad \forall x \in A$$

$$\text{Now } \lim_{x \rightarrow 0} |x| = 0 = \lim_{x \rightarrow 0} -|x|$$

By Squeeze Thm.

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

Prop: Suppose $\lim_{x \rightarrow c} f(x) = L > 0$. THEN. $\exists \delta > 0$ s.t.

$$f(x) > 0 \quad \forall x \in A \text{ st. } 0 < |x - c| < \delta$$

Remark: The Prop. DOES NOT hold if we replace $>$ by \geq .

e.g. $L = 0$ (see Example 2 above)

Proof: Use ε - δ defⁿ!

$$\text{Take } \varepsilon := L/2 > 0 .$$

$$\text{Then } \exists \delta = \delta(L/2) > 0 \text{ s.t.}$$

$$|f(x) - L| < \varepsilon = \frac{L}{2} \quad \forall 0 < |x - c| < \delta$$

$$\Rightarrow f(x) \geq L - \frac{L}{2} = \frac{L}{2} > 0 \quad \forall 0 < |x - c| < \delta$$

