MATH 8, SECTION 1, WEEK 4 - RECITATION NOTES

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ABSTRACT. These are the notes from Monday, Oct. 18th's lecture, where we started to discuss the ideas of limits and continuity.

1. RANDOM QUESTION

Question 1.1. So, in \mathbb{R}^2 , you can draw at most 6 equilateral triangles around a given point; this is a simple consequence of the internal angle of a equilateral triangle being 60°. A natural generalization of the above question, then, is the following: in \mathbb{R}^3 , what is the maximum number of regular tetrahedra can you fit around a given point?

2. Continuity: Definitions

Definition 2.1. If $f: X \to Y$ is a function between two subsets X, Y of \mathbb{R} , we say that

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

if and only if

- (1) (vague:) as x approaches a, f(x) approaches L.
- (2) (precise; wordy:) for any distance $\epsilon > 0$, there is some neighborhood $\delta > 0$ of a such that whenever $x \in X$ is within δ of a, f(x) is within ϵ of L.
- (3) (precise; symbols:)

$$\forall \epsilon > 0, \exists \delta > 0 \text{ s.t. } \forall x \in X, (|x - a| < \delta) \Rightarrow (|f(x) - L| < \epsilon).$$

Definition 2.2. A function $f : X \to Y$ is said to be **continuous** at some point $a \in X$ iff

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

Somewhat strange definitions, right? At least, the two "rigorous" definitions are somewhat strange: how do these epsilons and deltas connect with the rather simple concept of "as x approaches a, f(x) approaches f(a)"? To see this a bit better, consider the following image:



This graph shows pictorially what's going on in our "rigorous" definition of limits and continuity: essentially, to rigorously say that "as x approaches a, f(x) approaches f(a)", we are saying that

- for any distance ϵ around f(a) that we'd like to keep our function,
- there is a neighborhood $(a \delta, a + \delta)$ around a such that
- if f takes only values within this neighborhood $(a \delta, a + \delta)$, it stays within ϵ of f(a).

Basically, what this definition says is that if you pick values of x sufficiently close to a, the resulting f(x)'s will be as close as you want to be to f(a) – i.e. that "as x approaches a, f(x) approaches f(a)."

This, hopefully, illustrates what our definition is trying to capture – a concrete notion of something like convergence for functions, instead of sequences. So: how can we prove that a function f has some given limit L? Motivated by this analogy to sequences, we have the following blueprint for a proof-from-the-definitions that $\lim_{x\to a} f(x) = L$:

(1) First, examine the quantity

$$|f(x) - L|.$$

Specifically, try to find a simple upper bound for this quantity that depends only on |x - a|, and goes to 0 as x goes to a – something like $|x - a| \cdot$ (constants), or $|x - a|^3 \cdot$ (bounded functions, like $\sin(x)$).

- (2) Using this simple upper bound, for any $\epsilon > 0$, choose a value of δ such that whenever $|x a| < \delta$, your simple upper bound $|x a| \cdot (\text{constants})$ is $< \epsilon$. Often, you'll define δ to be $\epsilon/(\text{constants})$, or some such thing.
- (3) Plug in the definition of the limit: for any $\epsilon > 0$, we've found a δ such that whenever $|x a| < \delta$, we have

 $|f(x) - L| < (\text{simple upper bound depending on } |x - a|) < \epsilon.$

Thus, we've proven that $\lim_{x\to a} f(x) = L$, as claimed.

The following example ought to illustrate what we're talking about here:

3. Continuity: An Example

Lemma 3.1. The function $\frac{1}{x^2}$ is continuous at every point $a \neq 0$.

Proof. We want to prove that $\lim_{x\to a} \frac{1}{x^2} = \frac{1}{a^2}$, for any $a \neq 0$. We proceed according to our blueprint:

(1) First, we examine the quantity $\left|\frac{1}{x^2} - \frac{1}{a^2}\right|$:

$$\frac{1}{x^2} - \frac{1}{a^2} \bigg| = \bigg| \frac{a^2}{a^2 x^2} - \frac{x^2}{a^2 x^2} \bigg| \\
= \bigg| \frac{a^2 - x^2}{a^2 x^2} \bigg| \\
= \bigg| \frac{(a - x)(a + x)}{a^2 x^2} \bigg| \\
= |a - x| \cdot \bigg| \frac{(a + x)}{a^2 x^2} \bigg| \\
= |x - a| \cdot \bigg| \frac{(a + x)}{a^2 x^2} \bigg| .$$

By algebraic simplification, we've broken our expression into two parts: one of which is |x - a|, and the other of which is...something. We'd like to get rid of this extra part $\left|\frac{(a+x)}{a^2x^2}\right|$; so, how do we do this? We cannot just say that this quantity is bounded; indeed, for very small values of x, this explodes off to infinity.

But for values of x rather close to a, because $a \neq 0$, this is bounded! In fact, if we have values of x such that x is within a/2 of a, we have

$$\frac{(a+x)}{a^2x^2} \leq \left| \frac{(a+(3a/2))}{a^2x^2} \right|$$
$$\leq \left| \frac{(a+(3a/2))}{a^2(a/2)^2} \right|$$
$$= \left| \frac{10}{a^3} \right|$$

which is some nicely bounded constant. So, when we pick our δ , if we just make sure that $\delta < a/2$, we know that we have this quite simple and excellent upper bound

$$|f(x) - f(a)| \le |x - a| \cdot \left| \frac{10}{a^3} \right|.$$

(2) We have a simple upper bound! Our next step then proceeds as follows: for any $\epsilon > 0$, we want to pick a $\delta > 0$ such that if $|x - a| < \delta$,

$$|x-a| \cdot \left|\frac{10}{a^3}\right| < \epsilon.$$

But this is rather simple: if we want this to happen, we merely need to pick δ so that $\delta < a/2$ (so we get to use our nice simple upper bound,) and also so that $\delta < \epsilon / \frac{10}{|a|^3}$. Explicitly, we can pick $\delta < \min\left(a/2, \epsilon / \frac{10}{|a|^3}\right)$.

(3) Thus, for any $\epsilon > 0$, we've found a $\delta > 0$ such that whenever $|x - a| < \delta$, we have

$$|x-a| \cdot \left| \frac{10}{a^3} \right| < \epsilon.$$

Thus, $\lim_{x\to a} \frac{1}{x^2} = \frac{1}{a^2}$ for any $a \neq 0$, as claimed.

4. Continuity: Three Useful Tools

Limits and continuity are wonderfully useful concepts, but working with them straight from the definitions – as we saw above – can be somewhat ponderous. As a result, we have developed a number of useful tools and theorems to allow us to prove that certain limits exist without going through the definition every time: we present three such tools, and examples for each, here.

Theorem 4.1. (Squeeze theorem:) If f, g, h are functions defined on some interval $I \setminus \{a\}^1$ such that

$$\begin{aligned} f(x) &\leq g(x) \leq h(x), \forall x \in I \setminus \{a\},\\ \lim_{x \to a} f(x) &= \lim_{x \to a} h(x), \end{aligned}$$

then $\lim_{x\to a} g(x)$ exists, and is equal to the other two limits $\lim_{x\to a} f(x)$, $\lim_{x\to a} h(x)$.

Example 4.2.

$$\lim_{x \to 0} x^2 \sin(1/x) = 0.$$

Proof. So: for all $x \in \mathbb{R}, x \neq 0$, we have that

$$-1 \le \sin(1/x) \le 1$$

$$\Rightarrow -x^2 \le x^2 \sin(1/x) \le x^2;$$

thus, by the squeeze theorem, as the limit as $x \to 0$ of both $-x^2$ and x^2 is 0,

$$\lim_{x \to 0} x^2 \sin(1/x) = 0$$

as well.

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¹The set $X \setminus Y$ is simply the set formed by taking all of the elements in X that are not elements in Y. The symbol \setminus , in this context, is called "set-minus", and denotes the idea of "taking away" one set from another.

Theorem 4.3. (Limits and arithmetic): if f, g are a pair of functions such that $\lim_{x\to a} f(x)$, $\lim_{x\to a} g(x)$ both exist, then we have the following equalities:

$$\begin{split} \lim_{x \to a} (\alpha f(x) + \beta g(x)) &= \alpha \left(\lim_{x \to a} f(x) \right) + \beta \left(\lim_{x \to a} g(x) \right) \\ \lim_{x \to a} (f(x) \cdot g(x)) &= \left(\lim_{x \to a} f(x) \right) \cdot \left(\lim_{x \to a} g(x) \right) \\ \lim_{x \to a} \left(\frac{f(x)}{g(x)} \right) &= \left(\lim_{x \to a} f(x) \right) / \left(\lim_{x \to a} g(x) \right), \text{ if } \lim_{x \to a} g(x) \neq 0. \end{split}$$

Corollary 4.4. Every polynomial is continuous everywhere.

Proof. To start, we know that the functions f(x) = x and f(x) = 1 are trivially continuous. By multiplying these functions together and scaling by constant factors, we can create any polynomial; thus, by the above theorem, we know that any polynomial must be continuous, as we can create it from continuous things through arithmetical operations.

Theorem 4.5. (Limits and composition): if $f : Y \to Z$ is a function such that $\lim_{y\to a} f(x) = L$, and $g : X \to Y$ is a function such that $\lim_{x\to b} g(x) = a$, then

$$\lim_{x \to b} f(g(x)) = L$$

Specifically, if both functions are continuous, their composition is continuous.

Example 4.6.

$$\lim_{x \to a} \sin(1/x^2) = \sin(1/a^2),$$

if $a \neq 0$.

Proof. By our work earlier in this lecture, $1/x^2$ is continuous at any value of $a \neq 0$, and from class $\sin(x)$ is continuous everywhere: thus, we have that their composition, $\sin(1/a^2)$, is continuous wherever $x \neq 0$. Thus,

$$\lim_{x \to a} \sin(1/x^2) = \sin(1/a^2),$$

as claimed.