able to bring the difference between $f(x)$ and 5 below each of these three numbers; we must be able to bring it below *any* positive number. And, by the same reasoning, we can! If we write ε (the Greek letter epsilon) for an arbitrary positive number, then we find as before that

$$\boxed{1} \qquad |f(x) - 5| < \varepsilon \quad \text{if} \quad 0 < |x - 3| < \delta = \frac{\varepsilon}{2}$$

This is a precise way of saying that $f(x)$ is close to 5 when x is close to 3 because $\boxed{1}$ says that we can make the values of $f(x)$ within an arbitrary distance ε from 5 by taking the values of x within a distance $\varepsilon/2$ from 3 (but $x \neq 3$).

Note that $\boxed{1}$ can be rewritten as follows:

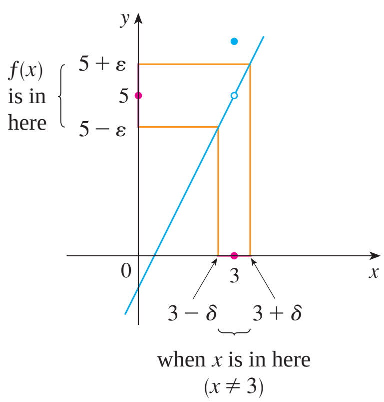

FIGURE 1

$$\text{if} \quad 3 - \delta < x < 3 + \delta \quad (x \neq 3) \quad \text{then} \quad 5 - \varepsilon < f(x) < 5 + \varepsilon$$

and this is illustrated in Figure 1. By taking the values of x ($\neq 3$) to lie in the interval $(3 - \delta, 3 + \delta)$ we can make the values of $f(x)$ lie in the interval $(5 - \varepsilon, 5 + \varepsilon)$.

Using $\boxed{1}$ as a model, we give a precise definition of a limit.

$\boxed{2}$ **Definition** Let f be a function defined on some open interval that contains the number a, except possibly at a itself. Then we say that the **limit of $f(x)$ as x approaches a is L**, and we write

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

if for every number $\varepsilon > 0$ there is a number $\delta > 0$ such that

$$\text{if} \quad 0 < |x - a| < \delta \quad \text{then} \quad |f(x) - L| < \varepsilon$$

Since $|x - a|$ is the distance from x to a and $|f(x) - L|$ is the distance from $f(x)$ to L, and since ε can be arbitrarily small, the definition of a limit can be expressed in words as follows:

> $\lim_{x \to a} f(x) = L$ means that the distance between $f(x)$ and L can be made arbitrarily small by taking the distance from x to a sufficiently small (but not 0).

Alternatively,

> $\lim_{x \to a} f(x) = L$ means that the values of $f(x)$ can be made as close as we please to L by taking x close enough to a (but not equal to a).

We can also reformulate Definition 2 in terms of intervals by observing that the inequality $|x - a| < \delta$ is equivalent to $-\delta < x - a < \delta$, which in turn can be written as $a - \delta < x < a + \delta$. Also $0 < |x - a|$ is true if and only if $x - a \neq 0$, that is, $x \neq a$. Similarly, the inequality $|f(x) - L| < \varepsilon$ is equivalent to the pair of inequalities $L - \varepsilon < f(x) < L + \varepsilon$. Therefore, in terms of intervals, Definition 2 can be stated as follows:

> $\lim_{x \to a} f(x) = L$ means that for every $\varepsilon > 0$ (no matter how small ε is) we can find $\delta > 0$ such that if x lies in the open interval $(a - \delta, a + \delta)$ and $x \neq a$, then $f(x)$ lies in the open interval $(L - \varepsilon, L + \varepsilon)$.

We interpret this statement geometrically by representing a function by an arrow diagram as in Figure 2, where f maps a subset of $\mathbb{R}$ onto another subset of $\mathbb{R}$.

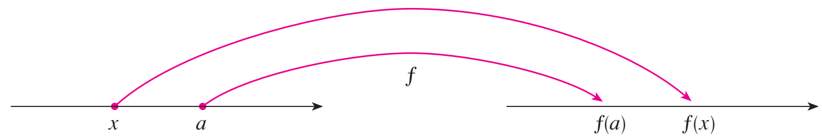

FIGURE 2

The definition of limit says that if any small interval $(L - \varepsilon, L + \varepsilon)$ is given around L, then we can find an interval $(a - \delta, a + \delta)$ around a such that f maps all the points in $(a - \delta, a + \delta)$ (except possibly a) into the interval $(L - \varepsilon, L + \varepsilon)$. (See Figure 3.)

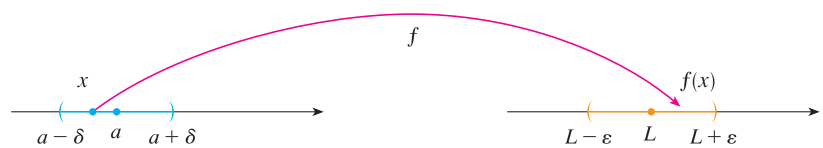

FIGURE 3

Another geometric interpretation of limits can be given in terms of the graph of a function. If $\varepsilon > 0$ is given, then we draw the horizontal lines $y = L + \varepsilon$ and $y = L - \varepsilon$ and the graph of f. (See Figure 4.) If $\lim_{x \to a} f(x) = L$, then we can find a number $\delta > 0$ such that if we restrict x to lie in the interval $(a - \delta, a + \delta)$ and take $x \neq a$, then the curve $y = f(x)$ lies between the lines $y = L - \varepsilon$ and $y = L + \varepsilon$. (See Figure 5.) You can see that if such a δ has been found, then any smaller δ will also work.

It is important to realize that the process illustrated in Figures 4 and 5 must work for *every* positive number ε, no matter how small it is chosen. Figure 6 shows that if a smaller ε is chosen, then a smaller δ may be required.

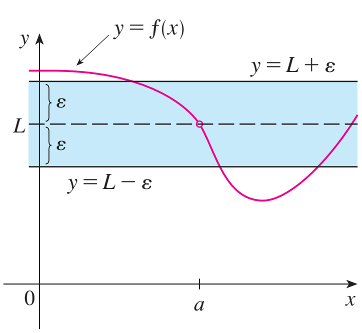

FIGURE 4

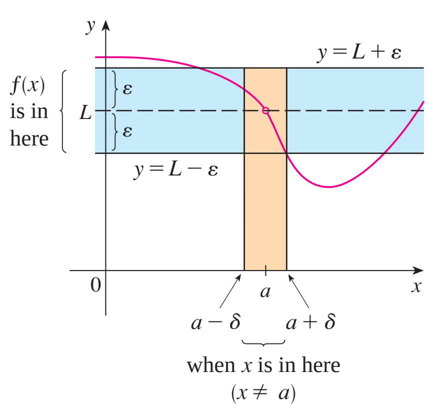

FIGURE 5

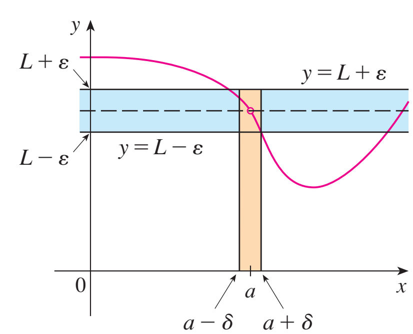

FIGURE 6

EXAMPLE 1 Use a graph to find a number δ such that

$$\text{if} \quad |x - 1| < \delta \quad \text{then} \quad |(x^3 - 5x + 6) - 2| < 0.2$$

In other words, find a number δ that corresponds to $\varepsilon = 0.2$ in the definition of a limit for the function $f(x) = x^3 - 5x + 6$ with $a = 1$ and $L = 2$.

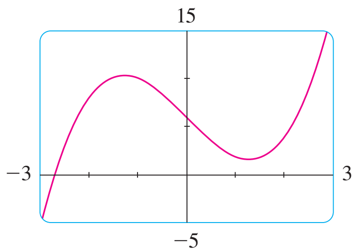

FIGURE 7

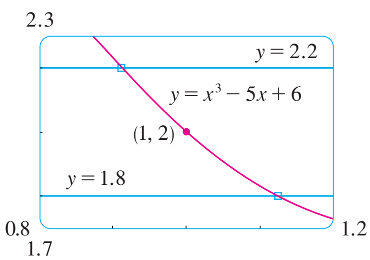

FIGURE 8

SOLUTION A graph of f is shown in Figure 7; we are interested in the region near the point (1, 2). Notice that we can rewrite the inequality

$$|(x^3 - 5x + 6) - 2| < 0.2$$

as

$$1.8 < x^3 - 5x + 6 < 2.2$$

So we need to determine the values of x for which the curve $y = x^3 - 5x + 6$ lies between the horizontal lines $y = 1.8$ and $y = 2.2$. Therefore we graph the curves $y = x^3 - 5x + 6$, $y = 1.8$, and $y = 2.2$ near the point (1, 2) in Figure 8. Then we use the cursor to estimate that the x-coordinate of the point of intersection of the line $y = 2.2$ and the curve $y = x^3 - 5x + 6$ is about 0.911. Similarly, $y = x^3 - 5x + 6$ intersects the line $y = 1.8$ when $x \approx 1.124$. So, rounding to be safe, we can say that

$$\text{if} \quad 0.92 < x < 1.12 \quad \text{then} \quad 1.8 < x^3 - 5x + 6 < 2.2$$

This interval (0.92, 1.12) is not symmetric about $x = 1$. The distance from $x = 1$ to the left endpoint is $1 - 0.92 = 0.08$ and the distance to the right endpoint is 0.12. We can choose δ to be the smaller of these numbers, that is, $\delta = 0.08$. Then we can rewrite our inequalities in terms of distances as follows:

$$\text{if} \quad |x - 1| < 0.08 \quad \text{then} \quad |(x^3 - 5x + 6) - 2| < 0.2$$

This just says that by keeping x within 0.08 of 1, we are able to keep $f(x)$ within 0.2 of 2.

Although we chose $\delta = 0.08$, any smaller positive value of δ would also have worked.

The graphical procedure in Example 1 gives an illustration of the definition for $\varepsilon = 0.2$, but it does not *prove* that the limit is equal to 2. A proof has to provide a δ for *every* ε.

In proving limit statements it may be helpful to think of the definition of limit as a challenge. First it challenges you with a number ε. Then you must be able to produce a suitable δ. You have to be able to do this for *every* $\varepsilon > 0$, not just a particular ε.

TEC In Module 1.7/3.4 you can explore the precise definition of a limit both graphically and numerically.

Imagine a contest between two people, A and B, and imagine yourself to be B. Person A stipulates that the fixed number L should be approximated by the values of $f(x)$ to within a degree of accuracy ε (say, 0.01). Person B then responds by finding a number δ such that if $0 < |x - a| < \delta$, then $|f(x) - L| < \varepsilon$. Then A may become more exacting and challenge B with a smaller value of ε (say, 0.0001). Again B has to respond by finding a corresponding δ. Usually the smaller the value of ε, the smaller the corresponding value of δ must be. If B always wins, no matter how small A makes ε, then $\lim_{x \to a} f(x) = L$.

V EXAMPLE 2 Prove that $\lim\limits_{x \to 3} (4x - 5) = 7$.

SOLUTION

1. *Preliminary analysis of the problem* (*guessing a value for* δ). Let ε be a given positive number. We want to find a number δ such that

$$\text{if} \quad 0 < |x - 3| < \delta \quad \text{then} \quad |(4x - 5) - 7| < \varepsilon$$

But $|(4x - 5) - 7| = |4x - 12| = |4(x - 3)| = 4|x - 3|$. Therefore we want δ such that

$$\text{if} \quad 0 < |x - 3| < \delta \quad \text{then} \quad 4|x - 3| < \varepsilon$$

that is,

$$\text{if} \quad 0 < |x - 3| < \delta \quad \text{then} \quad |x - 3| < \frac{\varepsilon}{4}$$

This suggests that we should choose $\delta = \varepsilon/4$.

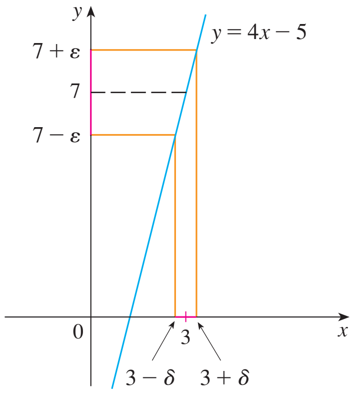

FIGURE 9

2. *Proof (showing that this δ works).* Given $\varepsilon > 0$, choose $\delta = \varepsilon/4$. If $0 < |x - 3| < \delta$, then

$$|(4x - 5) - 7| = |4x - 12| = 4|x - 3| < 4\delta = 4\left(\frac{\varepsilon}{4}\right) = \varepsilon$$

Thus

$$\text{if} \qquad 0 < |x - 3| < \delta \qquad \text{then} \qquad |(4x - 5) - 7| < \varepsilon$$

Therefore, by the definition of a limit,

$$\lim_{x \to 3} (4x - 5) = 7$$

This example is illustrated by Figure 9.

Note that in the solution of Example 2 there were two stages—guessing and proving. We made a preliminary analysis that enabled us to guess a value for δ. But then in the second stage we had to go back and prove in a careful, logical fashion that we had made a correct guess. This procedure is typical of much of mathematics. Sometimes it is necessary to first make an intelligent guess about the answer to a problem and then prove that the guess is correct.

The intuitive definitions of one-sided limits that were given in Section 1.5 can be precisely reformulated as follows.

3 Definition of Left-Hand Limit

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

if for every number $\varepsilon > 0$ there is a number $\delta > 0$ such that

$$\text{if} \qquad a - \delta < x < a \qquad \text{then} \qquad |f(x) - L| < \varepsilon$$

4 Definition of Right-Hand Limit

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

if for every number $\varepsilon > 0$ there is a number $\delta > 0$ such that

$$\text{if} \qquad a < x < a + \delta \qquad \text{then} \qquad |f(x) - L| < \varepsilon$$

Notice that Definition 3 is the same as Definition 2 except that x is restricted to lie in the *left* half $(a - \delta, a)$ of the interval $(a - \delta, a + \delta)$. In Definition 4, x is restricted to lie in the *right* half $(a, a + \delta)$ of the interval $(a - \delta, a + \delta)$.

V EXAMPLE 3 Use Definition 4 to prove that $\lim_{x \to 0^+} \sqrt{x} = 0$.

SOLUTION

1. *Guessing a value for δ.* Let ε be a given positive number. Here $a = 0$ and $L = 0$, so we want to find a number δ such that

$$\text{if} \qquad 0 < x < \delta \qquad \text{then} \qquad |\sqrt{x} - 0| < \varepsilon$$

that is,
$$\text{if} \qquad 0 < x < \delta \qquad \text{then} \qquad \sqrt{x} < \varepsilon$$

Cauchy and Limits

After the invention of calculus in the 17th century, there followed a period of free development of the subject in the 18th century. Mathematicians like the Bernoulli brothers and Euler were eager to exploit the power of calculus and boldly explored the consequences of this new and wonderful mathematical theory without worrying too much about whether their proofs were completely correct.

The 19th century, by contrast, was the Age of Rigor in mathematics. There was a movement to go back to the foundations of the subject—to provide careful definitions and rigorous proofs. At the forefront of this movement was the French mathematician Augustin-Louis Cauchy (1789–1857), who started out as a military engineer before becoming a mathematics professor in Paris. Cauchy took Newton's idea of a limit, which was kept alive in the 18th century by the French mathematician Jean d'Alembert, and made it more precise. His definition of a limit reads as follows: "When the successive values attributed to a variable approach indefinitely a fixed value so as to end by differing from it by as little as one wishes, this last is called the *limit* of all the others." But when Cauchy used this definition in examples and proofs, he often employed delta-epsilon inequalities similar to the ones in this section. A typical Cauchy proof starts with: "Designate by δ and ε two very small numbers; . . ." He used ε because of the correspondence between epsilon and the French word *erreur* and δ because delta corresponds to *différence*. Later, the German mathematician Karl Weierstrass (1815–1897) stated the definition of a limit exactly as in our Definition 2.