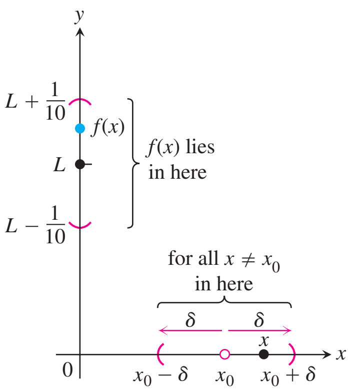


FIGURE 2.16 How should we define $\delta > 0$ so that keeping x within the interval $(x_0 - \delta, x_0 + \delta)$ will keep $f(x)$ within the interval $\left(L - \frac{1}{10}, L + \frac{1}{10}\right)$?

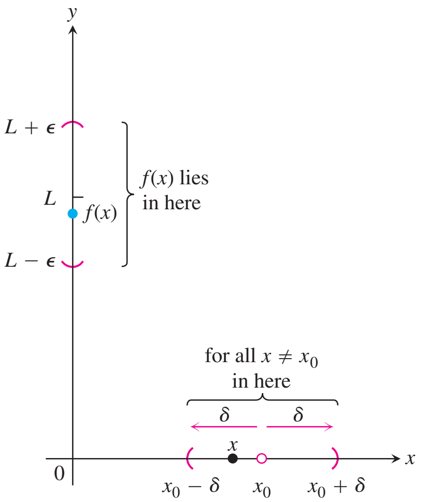


FIGURE 2.17 The relation of δ and ϵ in the definition of limit.

In the previous example we determined how close x must be to a particular value x_0 to ensure that the outputs $f(x)$ of some function lie within a prescribed interval about a limit value L. To show that the limit of $f(x)$ as $x \to x_0$ actually equals L, we must be able to show that the gap between $f(x)$ and L can be made less than *any prescribed error*, no matter how small, by holding x close enough to x_0.

Definition of Limit

Suppose we are watching the values of a function $f(x)$ as x approaches x_0 (without taking on the value of x_0 itself). Certainly we want to be able to say that $f(x)$ stays within one-tenth of a unit from L as soon as x stays within some distance δ of x_0 (Figure 2.16). But that in itself is not enough, because as x continues on its course toward x_0, what is to prevent $f(x)$ from jittering about within the interval from $L - (1/10)$ to $L + (1/10)$ without tending toward L?

We can be told that the error can be no more than $1/100$ or $1/1000$ or $1/100{,}000$. Each time, we find a new δ-interval about x_0 so that keeping x within that interval satisfies the new error tolerance. And each time the possibility exists that $f(x)$ jitters away from L at some stage.

The figures on the next page illustrate the problem. You can think of this as a quarrel between a skeptic and a scholar. The skeptic presents ϵ-challenges to prove that the limit does not exist or, more precisely, that there is room for doubt. The scholar answers every challenge with a δ-interval around x_0 that keeps the function values within ϵ of L.

How do we stop this seemingly endless series of challenges and responses? By proving that for every error tolerance ϵ that the challenger can produce, we can find, calculate, or conjure a matching distance δ that keeps x "close enough" to x_0 to keep $f(x)$ within that tolerance of L (Figure 2.17). This leads us to the precise definition of a limit.

DEFINITION Let $f(x)$ be defined on an open interval about x_0, except possibly at x_0 itself. We say that the **limit of $f(x)$ as x approaches x_0 is the number L**, and write

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

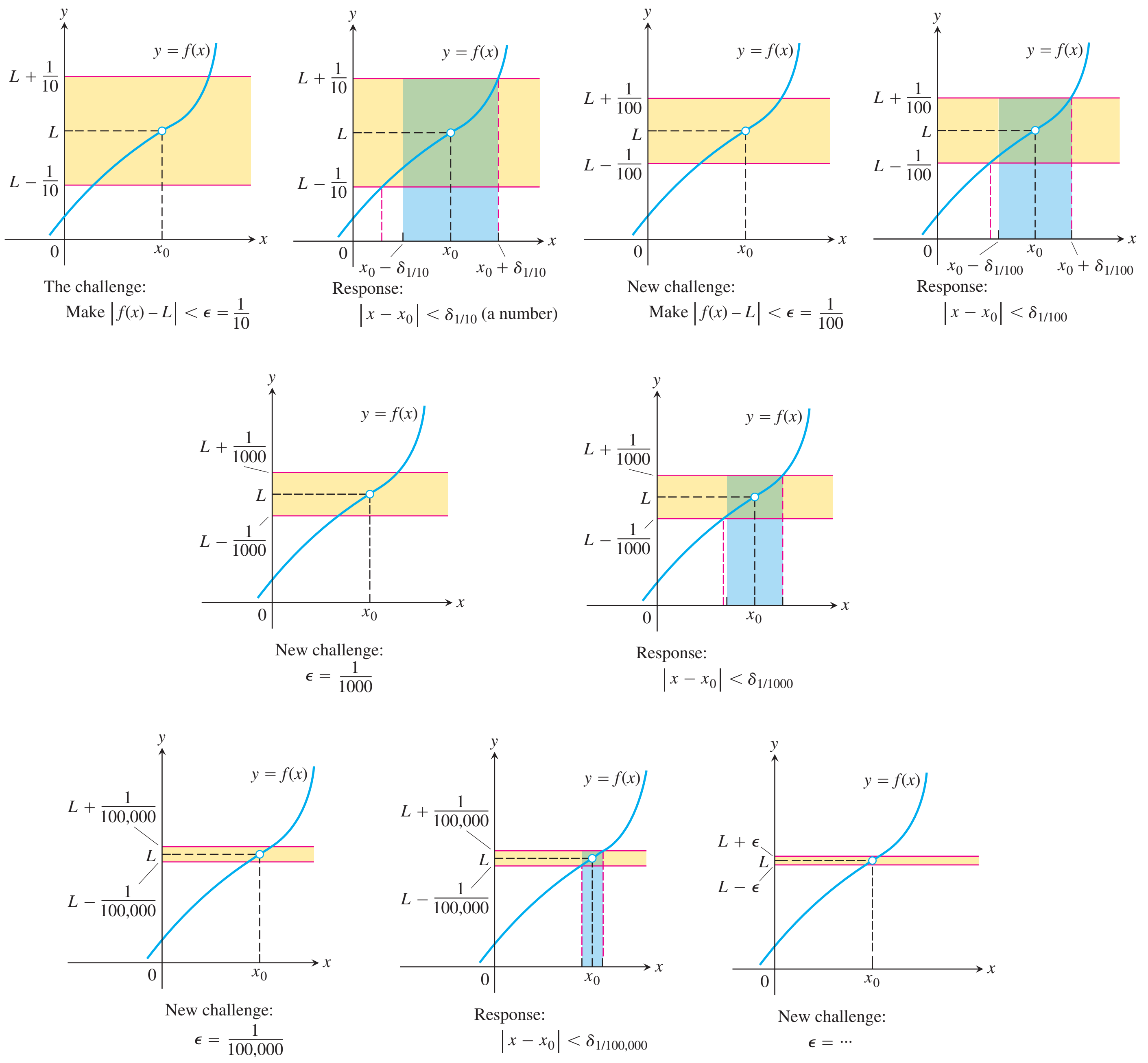
if, for every number $\epsilon > 0$, there exists a corresponding number $\delta > 0$ such that for all x,

$$0 < |x - x_0| < \delta \quad \Rightarrow \quad |f(x) - L| < \epsilon.$$

One way to think about the definition is to suppose we are machining a generator shaft to a close tolerance. We may try for diameter L, but since nothing is perfect, we must be satisfied with a diameter $f(x)$ somewhere between $L - \epsilon$ and $L + \epsilon$. The δ is the measure of how accurate our control setting for x must be to guarantee this degree of accuracy in the diameter of the shaft. Notice that as the tolerance for error becomes stricter, we may have to adjust δ. That is, the value of δ, how tight our control setting must be, depends on the value of ϵ, the error tolerance.

Examples: Testing the Definition

The formal definition of limit does not tell how to find the limit of a function, but it enables us to verify that a suspected limit is correct. The following examples show how the definition can be used to verify limit statements for specific functions. However, the real purpose of the definition is not to do calculations like this, but rather to prove general theorems so that the calculation of specific limits can be simplified.



EXAMPLE 2 Show that

$$\lim_{x \to 1} (5x - 3) = 2.$$

Solution Set $x_0 = 1$, $f(x) = 5x - 3$, and $L = 2$ in the definition of limit. For any given $\epsilon > 0$, we have to find a suitable $\delta > 0$ so that if $x \neq 1$ and x is within distance δ of $x_0 = 1$, that is, whenever

$$0 < |x - 1| < \delta,$$

it is true that $f(x)$ is within distance ϵ of $L = 2$, so

$$|f(x) - 2| < \epsilon.$$

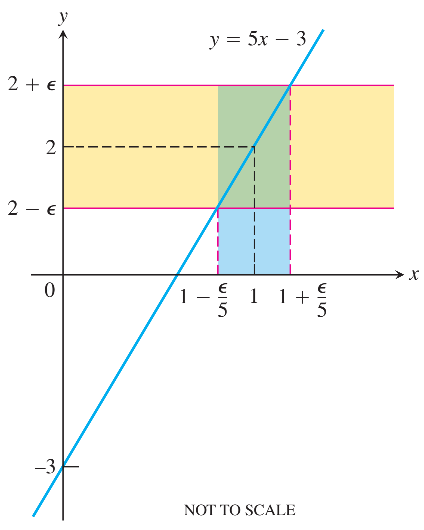


FIGURE 2.18 If $f(x) = 5x - 3$, then $0 < |x - 1| < \epsilon/5$ guarantees that $|f(x) - 2| < \epsilon$ (Example 2).

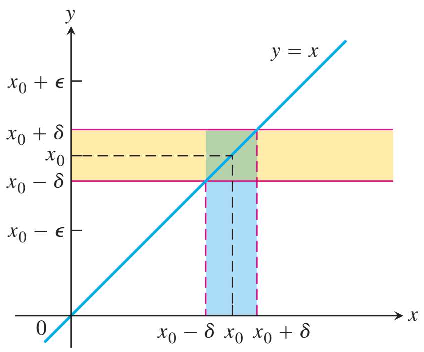


FIGURE 2.19 For the function $f(x) = x$, we find that $0 < |x - x_0| < \delta$ will guarantee $|f(x) - x_0| < \epsilon$ whenever $\delta \le \epsilon$ (Example 3a).

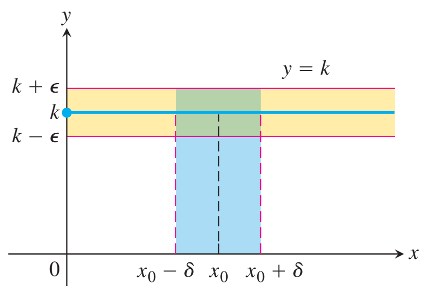


FIGURE 2.20 For the function $f(x) = k$, we find that $|f(x) - k| < \epsilon$ for any positive δ (Example 3b).

We find δ by working backward from the ϵ-inequality:

$$|(5x - 3) - 2| = |5x - 5| < \epsilon$$
$$5|x - 1| < \epsilon$$
$$|x - 1| < \epsilon/5.$$

Thus, we can take $\delta = \epsilon/5$ (Figure 2.18). If $0 < |x - 1| < \delta = \epsilon/5$, then

$$|(5x - 3) - 2| = |5x - 5| = 5|x - 1| < 5(\epsilon/5) = \epsilon,$$

which proves that $\lim_{x\to 1}(5x - 3) = 2$.

The value of $\delta = \epsilon/5$ is not the only value that will make $0 < |x - 1| < \delta$ imply $|5x - 5| < \epsilon$. Any smaller positive δ will do as well. The definition does not ask for a "best" positive δ, just one that will work. ■

EXAMPLE 3 Prove the following results presented graphically in Section 2.2.

(a) $\lim_{x\to x_0} x = x_0$ **(b)** $\lim_{x\to x_0} k = k$ (k constant)

Solution

(a) Let $\epsilon > 0$ be given. We must find $\delta > 0$ such that for all x

$$0 < |x - x_0| < \delta \quad \text{implies} \quad |x - x_0| < \epsilon.$$

The implication will hold if δ equals ϵ or any smaller positive number (Figure 2.19). This proves that $\lim_{x\to x_0} x = x_0$.

(b) Let $\epsilon > 0$ be given. We must find $\delta > 0$ such that for all x

$$0 < |x - x_0| < \delta \quad \text{implies} \quad |k - k| < \epsilon.$$

Since $k - k = 0$, we can use any positive number for δ and the implication will hold (Figure 2.20). This proves that $\lim_{x\to x_0} k = k$. ■

Finding Deltas Algebraically for Given Epsilons

In Examples 2 and 3, the interval of values about x_0 for which $|f(x) - L|$ was less than ϵ was symmetric about x_0 and we could take δ to be half the length of that interval. When such symmetry is absent, as it usually is, we can take δ to be the distance from x_0 to the interval's *nearer* endpoint.

EXAMPLE 4 For the limit $\lim_{x\to 5}\sqrt{x - 1} = 2$, find a $\delta > 0$ that works for $\epsilon = 1$. That is, find a $\delta > 0$ such that for all x

$$0 < |x - 5| < \delta \quad \Rightarrow \quad |\sqrt{x - 1} - 2| < 1.$$

Solution We organize the search into two steps, as discussed below.

1. *Solve the inequality $|\sqrt{x - 1} - 2| < 1$ to find an interval containing $x_0 = 5$ on which the inequality holds for all $x \ne x_0$.*

$$|\sqrt{x - 1} - 2| < 1$$
$$-1 < \sqrt{x - 1} - 2 < 1$$
$$1 < \sqrt{x - 1} < 3$$
$$1 < x - 1 < 9$$
$$2 < x < 10$$

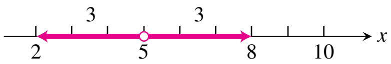


FIGURE 2.21 An open interval of radius 3 about $x_0 = 5$ will lie inside the open interval (2, 10).

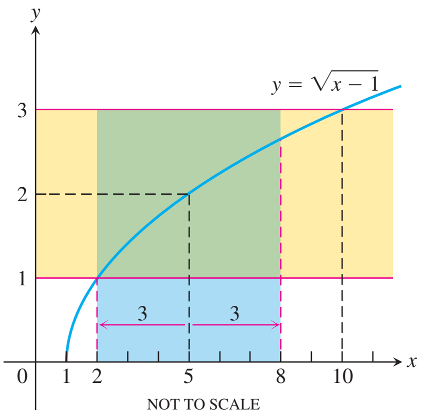


FIGURE 2.22 The function and intervals in Example 4.

The inequality holds for all x in the open interval (2, 10), so it holds for all $x \neq 5$ in this interval as well.

2. *Find a value of* $\delta > 0$ *to place the centered interval* $5 - \delta < x < 5 + \delta$ (centered at $x_0 = 5$) *inside the interval* (2, 10). The distance from 5 to the nearer endpoint of (2, 10) is 3 (Figure 2.21). If we take $\delta = 3$ or any smaller positive number, then the inequality $0 < |x - 5| < \delta$ will automatically place x between 2 and 10 to make $|\sqrt{x-1} - 2| < 1$ (Figure 2.22):

$$0 < |x - 5| < 3 \quad \Rightarrow \quad |\sqrt{x-1} - 2| < 1. \quad \blacksquare$$

How to Find Algebraically a δ for a Given f, L, x_0, and $\epsilon > 0$

The process of finding a $\delta > 0$ such that for all x

$$0 < |x - x_0| < \delta \quad \Rightarrow \quad |f(x) - L| < \epsilon$$

can be accomplished in two steps.

1. *Solve the inequality* $|f(x) - L| < \epsilon$ to find an open interval (a, b) containing x_0 on which the inequality holds for all $x \neq x_0$.
2. *Find a value of* $\delta > 0$ that places the open interval $(x_0 - \delta, x_0 + \delta)$ centered at x_0 inside the interval (a, b). The inequality $|f(x) - L| < \epsilon$ will hold for all $x \neq x_0$ in this δ-interval.

EXAMPLE 5 Prove that $\lim_{x \to 2} f(x) = 4$ if

$$f(x) = \begin{cases} x^2, & x \neq 2 \\ 1, & x = 2. \end{cases}$$

Solution Our task is to show that given $\epsilon > 0$ there exists a $\delta > 0$ such that for all x

$$0 < |x - 2| < \delta \quad \Rightarrow \quad |f(x) - 4| < \epsilon.$$

1. *Solve the inequality* $|f(x) - 4| < \epsilon$ *to find an open interval containing* $x_0 = 2$ *on which the inequality holds for all* $x \neq x_0$.

For $x \neq x_0 = 2$, we have $f(x) = x^2$, and the inequality to solve is $|x^2 - 4| < \epsilon$:

$$|x^2 - 4| < \epsilon$$
$$-\epsilon < x^2 - 4 < \epsilon$$
$$4 - \epsilon < x^2 < 4 + \epsilon$$
$$\sqrt{4 - \epsilon} < |x| < \sqrt{4 + \epsilon} \qquad \text{Assumes } \epsilon < 4\text{; see below.}$$
$$\sqrt{4 - \epsilon} < x < \sqrt{4 + \epsilon}. \qquad \text{An open interval about } x_0 = 2 \text{ that solves the inequality}$$

The inequality $|f(x) - 4| < \epsilon$ holds for all $x \neq 2$ in the open interval $\left(\sqrt{4 - \epsilon}, \sqrt{4 + \epsilon}\right)$ (Figure 2.23).

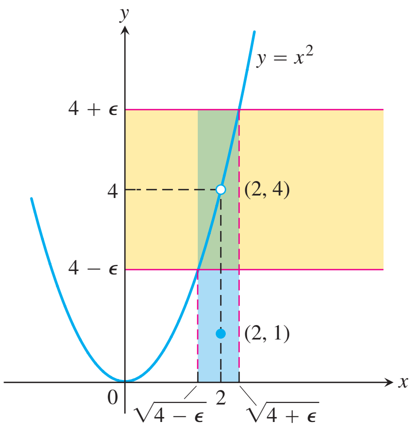


FIGURE 2.23 An interval containing $x = 2$ so that the function in Example 5 satisfies $|f(x) - 4| < \epsilon$.

2. *Find a value of* $\delta > 0$ *that places the centered interval* $(2 - \delta, 2 + \delta)$ *inside the interval* $\left(\sqrt{4 - \epsilon}, \sqrt{4 + \epsilon}\right)$.

Take δ to be the distance from $x_0 = 2$ to the nearer endpoint of $\left(\sqrt{4 - \epsilon}, \sqrt{4 + \epsilon}\right)$. In other words, take $\delta = \min\left\{2 - \sqrt{4 - \epsilon}, \sqrt{4 + \epsilon} - 2\right\}$, the *minimum* (the smaller) of the two numbers $2 - \sqrt{4 - \epsilon}$ and $\sqrt{4 + \epsilon} - 2$. If δ has this or any smaller positive value, the inequality $0 < |x - 2| < \delta$ will automatically place x between $\sqrt{4 - \epsilon}$ and $\sqrt{4 + \epsilon}$ to make $|f(x) - 4| < \epsilon$. For all x,

$$0 < |x - 2| < \delta \qquad \Rightarrow \qquad |f(x) - 4| < \epsilon.$$

This completes the proof for $\epsilon < 4$.

If $\epsilon \geq 4$, then we take δ to be the distance from $x_0 = 2$ to the nearer endpoint of the interval $\left(0, \sqrt{4 + \epsilon}\right)$. In other words, take $\delta = \min\left\{2, \sqrt{4 + \epsilon} - 2\right\}$. (See Figure 2.23.) ■

Using the Definition to Prove Theorems

We do not usually rely on the formal definition of limit to verify specific limits such as those in the preceding examples. Rather we appeal to general theorems about limits, in particular the theorems of Section 2.2. The definition is used to prove these theorems (Appendix 4). As an example, we prove part 1 of Theorem 1, the Sum Rule.

EXAMPLE 6 Given that $\lim_{x \to c} f(x) = L$ and $\lim_{x \to c} g(x) = M$, prove that

$$\lim_{x \to c} (f(x) + g(x)) = L + M.$$

Solution Let $\epsilon > 0$ be given. We want to find a positive number δ such that for all x

$$0 < |x - c| < \delta \qquad \Rightarrow \qquad |f(x) + g(x) - (L + M)| < \epsilon.$$

Regrouping terms, we get

$$\begin{aligned} |f(x) + g(x) - (L + M)| &= |(f(x) - L) + (g(x) - M)| \\ &\leq |f(x) - L| + |g(x) - M|. \end{aligned}$$

Triangle Inequality: $|a + b| \leq |a| + |b|$

Since $\lim_{x \to c} f(x) = L$, there exists a number $\delta_1 > 0$ such that for all x

$$0 < |x - c| < \delta_1 \qquad \Rightarrow \qquad |f(x) - L| < \epsilon/2.$$

Similarly, since $\lim_{x \to c} g(x) = M$, there exists a number $\delta_2 > 0$ such that for all x

$$0 < |x - c| < \delta_2 \qquad \Rightarrow \qquad |g(x) - M| < \epsilon/2.$$

Let $\delta = \min\{\delta_1, \delta_2\}$, the smaller of δ_1 and δ_2. If $0 < |x - c| < \delta$ then $|x - c| < \delta_1$, so $|f(x) - L| < \epsilon/2$, and $|x - c| < \delta_2$, so $|g(x) - M| < \epsilon/2$. Therefore

$$|f(x) + g(x) - (L + M)| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

This shows that $\lim_{x \to c} (f(x) + g(x)) = L + M$. ■

Next we prove Theorem 5 of Section 2.2.

EXAMPLE 7 Given that $\lim_{x \to c} f(x) = L$ and $\lim_{x \to c} g(x) = M$, and that $f(x) \leq g(x)$ for all x in an open interval containing c (except possibly c itself), prove that $L \leq M$.

Solution We use the method of proof by contradiction. Suppose, on the contrary, that $L > M$. Then by the limit of a difference property in Theorem 1,

$$\lim_{x \to c} (g(x) - f(x)) = M - L.$$

Therefore, for any $\epsilon > 0$, there exists $\delta > 0$ such that

$$|(g(x) - f(x)) - (M - L)| < \epsilon \qquad \text{whenever} \quad 0 < |x - c| < \delta.$$

Since $L - M > 0$ by hypothesis, we take $\epsilon = L - M$ in particular and we have a number $\delta > 0$ such that

$$|(g(x) - f(x)) - (M - L)| < L - M \qquad \text{whenever} \quad 0 < |x - c| < \delta.$$

Since $a \le |a|$ for any number a, we have

$$(g(x) - f(x)) - (M - L) < L - M \qquad \text{whenever} \quad 0 < |x - c| < \delta$$

which simplifies to

$$g(x) < f(x) \qquad \text{whenever} \quad 0 < |x - c| < \delta.$$

But this contradicts $f(x) \le g(x)$. Thus the inequality $L > M$ must be false. Therefore $L \le M$. ■

Exercises 2.3

Centering Intervals About a Point

In Exercises 1–6, sketch the interval (a, b) on the x-axis with the point x_0 inside. Then find a value of $\delta > 0$ such that for all x, $0 < |x - x_0| < \delta \quad \Rightarrow \quad a < x < b$.

1. $a = 1, \quad b = 7, \quad x_0 = 5$
2. $a = 1, \quad b = 7, \quad x_0 = 2$
3. $a = -7/2, \quad b = -1/2, \quad x_0 = -3$
4. $a = -7/2, \quad b = -1/2, \quad x_0 = -3/2$
5. $a = 4/9, \quad b = 4/7, \quad x_0 = 1/2$
6. $a = 2.7591, \quad b = 3.2391, \quad x_0 = 3$

Finding Deltas Graphically

In Exercises 7–14, use the graphs to find a $\delta > 0$ such that for all x

$$0 < |x - x_0| < \delta \quad \Rightarrow \quad |f(x) - L| < \epsilon.$$

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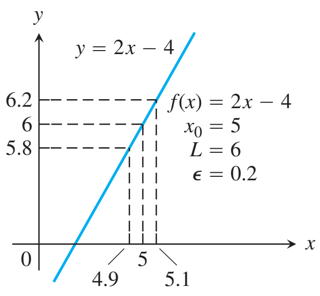

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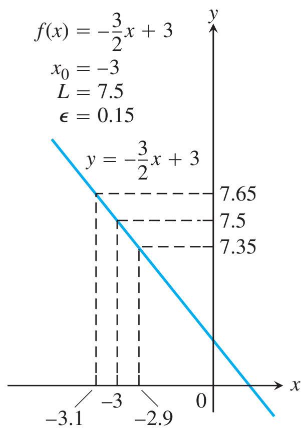

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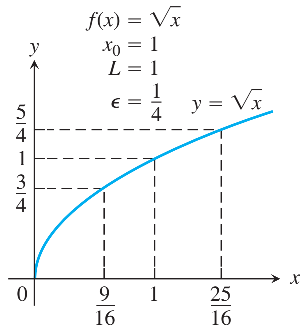

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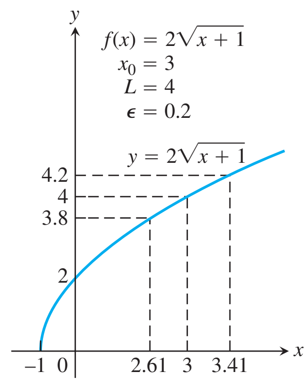

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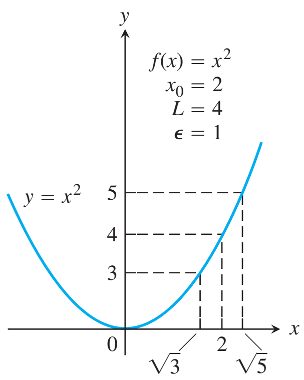

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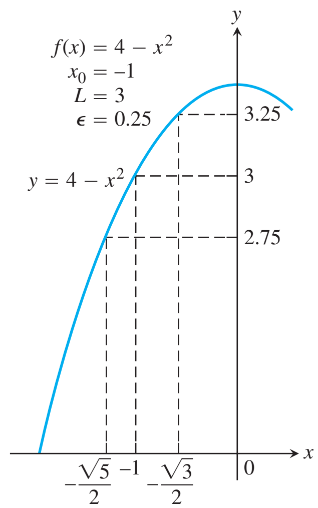

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