

Limit of a function of real variable
Chapter-3

1. Limit point of a set: Let $D \subset \mathbf{R}$, a real number c is said to be a **limit point** of D if every nbd of c (say $(c - \delta, c + \delta)$, $\delta > 0$ a real number) contains infinitely many elements of D . The set of all such limit point of D is denoted by D' and is known as the derive set of D . The set D' may have no element, or only a finite number of elements or may have infinite number of elements.

2. Bounded Function:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function, f is said to be

(i). **bounded above** on D if \exists a real number B s.t. $f(x) \leq B \forall x \in D$, B is said to be the upper bound of f on D .

(ii). **bounded below** on D if \exists a real number b s.t. $f(x) \geq b \forall x \in D$, b is said to be the lower bound of f on D .

(iii) **bounded** on D if it is bounded above as well as bounded below on D . Clearly f is bounded on D if the range set $f(D)$ is a bounded subset of \mathbf{R} .

3. Supremum (l.u.b and infimum (g.l.b)of $f(x)$)

Let f be bounded above on D . Then the range set $f(D) = \{f(x) : x \in D\}$ is a nonempty bounded above subset of \mathbf{R} . So by the supremum property of \mathbf{R} , the subset $f(D)$ has a least upper bound M (say). M is called the **supremum** of f on D and is expressed as $M = \text{Sup } f(x)$. Clearly the supremum M of f satisfies the following conditions

(i). $f(x) \leq M \forall x \in D$ and

(ii). for each pre-assigned $\epsilon > 0 \exists$ a $y \in D$ s.t. $M - \epsilon < f(y) \leq M$

Let f be bounded below on D . Then the range set $f(D) = \{f(x) : x \in D\}$ is a nonempty bounded below subset of \mathbf{R} . Hence the subset $f(D)$ has a greatest lower bound m (say). m is called the **infimum** of f on D and is expressed as $m = \text{inf } f(x)$. Clearly the infimum m of f satisfies the following conditions

(i). $m \leq f(x) \forall x \in D$ and

(ii). for each pre-assigned $\epsilon > 0 \exists$ a $y \in D$ s.t. $m < f(y) \leq m + \epsilon$

Note that f is said to be unbounded if it is either unbounded below or unbounded above or both.

If $f : D \rightarrow \mathbf{R}$ be a bounded function on D , then $[\text{sup } f(x) - \text{inf } f(x)]$ is called the oscillation of f on D

4. Bounded function at a point:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function and $c \in D$. f is said to be bounded at c ,

if \exists a nbd $N(c)$ of c s.t. f is bounded on $N(c) \cap D$.

Note:- Give an example of a function $f : D \rightarrow \mathbf{R}$ s.t. f is bounded at each point of D without being bounded on D .

Ans: Let $f : \mathbf{R} \rightarrow \mathbf{R}$ be defined by $f(x) = x^2$, Clearly it is bounded at each point of \mathbf{R} , but not bounded on \mathbf{R} .

5. Increasing and Decreasing functions (Monotone function:-)

Defⁿ-1:A function f defined on an interval I is said to be **increasing** in I if $f(x_1) \leq f(x_2)$ whenever $x_1, x_2 \in I$ and $x_1 < x_2$.

Defⁿ-2:A function f defined on an interval I is said to be **strictly increasing** in I if $f(x_1) < f(x_2)$ whenever $x_1, x_2 \in I$ and $x_1 < x_2$.

Defⁿ-3:A function f defined on an interval I is said to be **decreasing** in I if $f(x_1) \geq f(x_2)$ whenever $x_1, x_2 \in I$ and $x_1 < x_2$.

Defⁿ-4:A function f defined on an interval I is said to be **strictly decreasing** in I if $f(x_1) > f(x_2)$ whenever $x_1, x_2 \in I$ and $x_1 < x_2$.

Defⁿ-5:A function is known as **monotone** in an interval I if it is either increasing or decreasing in I .

Defⁿ-6:A function is known as **strictly monotone** in an interval I if it is either strictly increasing or strictly decreasing in I .

6. Limit of the function at a point:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let c is a limit point of D . A real number l is said to be the **limit of the function** $f(x)$ as $x \rightarrow c$, written as $\lim_{x \rightarrow c} f(x) = l$ if given any $\epsilon > 0$, \exists a positive real number δ such that $|f(x) - l| < \epsilon \quad \forall x \in (c - \delta, c + \delta) - \{c\}$, i.e., there exists a deleted nbd of c in which the difference between the functional values $\forall x \in (c - \delta, c + \delta) - \{c\}$ and the real number l can be made however small.

Since $c \in D' \Rightarrow c$ is a limit point of D . So it may or may not belongs to D , even if $c \in D$, $f(c)$ need not lie in the ϵ -nbd of l .

7. The limit of a function, if exists is unique.

Proof:- Let $D \subset \mathbf{R}$ and c is a limit point of D . If possible let $f : D \rightarrow \mathbf{R}$ be such that $\lim_{x \rightarrow c} f(x) = l$. and $\lim_{x \rightarrow c} f(x) = m$, where $l \neq m$. Now the possible relations among the two real numbers l and m are either $l < m$ or $l > m$. So let $l < m$ and $\epsilon = \frac{m-l}{2} > 0$, then $l + \epsilon = m - \epsilon$. Therefore the open intervals $(l - \epsilon, l + \epsilon)$ and $(m - \epsilon, m + \epsilon)$ are clearly disjoint.

Now $\lim_{x \rightarrow c} f(x) = l \Rightarrow l - \epsilon < f(x) < l + \epsilon \quad \forall x \in (c - \delta_1, c + \delta_1) - \{c\}$ for some real number $\delta_1 > 0$.

Again $\lim_{x \rightarrow c} f(x) = m \Rightarrow m - \epsilon < f(x) < m + \epsilon \quad \forall x \in (c - \delta_2, c + \delta_2) - \{c\}$ for

some real number $\delta_2 > 0$.

Let $\delta = \min \{\delta_1, \delta_2\}$, then both the above two inequalities are simultaneously true for all $x \in (c - \delta, c + \delta) - \{c\}$, which is a contradiction to the fact that the open intervals $(l - \epsilon, l + \epsilon)$ and $(m - \epsilon, m + \epsilon)$ are disjoint. Hence the relation $l < m$ is impossible.

Similarly it can be shown easily that the relation $l > m$ is also impossible.

Hence the theorem.

8. Sequential Criterion on limit:

Statement:- Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$ and $l \in \mathbf{R}$. Then $\lim_{x \rightarrow c} f(x) = l$ iff for every sequence $\{x_n\}$ in $D - \{c\}$ converging to c , the sequence $\{f(x_n)\}$ converges to l .

Proof:- Let $\lim_{x \rightarrow c} f(x) = l$. Then for given $\epsilon > 0 \exists$ a $\delta > 0$ s.t.

$$l - \epsilon < f(x) < l + \epsilon \quad \forall x \in N'(c, \delta) \cap D \dots \dots \dots (1)$$

Let $\{x_n\}$ sequence in $D - \{c\}$ converging to c , i.e. $\lim x_n = c$. So, given any $\delta > 0 \exists k \in \mathbf{N}$ s.t. $c - \delta < x_n < c + \delta \quad \forall n \geq k \dots \dots \dots (2)$

(1) and (2) together gives $l - \epsilon < f(x_n) < l + \epsilon \quad \forall n \geq k \dots \dots \dots (3)$ i.e. $\lim f(x_n) = l$ and hence the sequence $\{f(x_n)\}$ converges to l .

Conversely, let for every sequence in $D - \{c\}$ converging to c , $\lim f(x_n) = l$, then we have to prove that $\lim_{x \rightarrow c} f(x) = l$

If not, let \exists a nbd V of l s.t. for every nbd W of $c \exists$ at least one element $x_w \in (W - \{c\}) \cap D$ for which $f(x_w)$ does not belong to V .

Let $W_1 = N(c, 1)$, then \exists an element $x_1 \in N'(c, 1) \cap D$ s.t. $f(x_1) \notin V$.

Let $W_2 = N(c, \frac{1}{2})$, then \exists an element $x_2 \in N'(c, \frac{1}{2}) \cap D$ s.t. $f(x_2) \notin V$.

Proceeding in this manner, we obtain a sequence $\{x_1, x_2, \dots\}$ in D s.t. $\lim x_n = c$, since $x_n \in W_n = N(c, \frac{1}{n}) \quad \forall n \in \mathbf{N}$, but the sequence $\{f(x_n)\}$ does not converge to l . Since $f(x_n) \notin$ nbd V of $l \quad \forall n \in \mathbf{N}$. This is a contradiction to the hypothesis and therefore $\lim_{x \rightarrow c} f(x) = l$. Hence the result.

9. **Statement:-** Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$. If f has a limit $l \in \mathbf{R}$ at c then f is bounded on $N(c)$ of c . Is the converse true, justify.

Proof;- Since $\lim_{x \rightarrow c} f(x) = l$, where $c \in D'$

So for $\epsilon = 1 \exists$ a $\delta > 0$ s.t. $|f(x) - l| < 1 \quad \forall x \in N'(c, \delta) \cap D$

Now $||f(x)| - |l|| < |f(x) - l|$. So, $||f(x)| - |l|| < 1 \quad \forall x \in N'(c, \delta) \cap D$

$$\Rightarrow |f(x)| < 1 + |l| \quad \forall x \in N'(c, \delta) \cap D$$

$$\Rightarrow f(x) \text{ is bounded on } N(c, \delta) \cap D$$

The converse of the theorem is not true i.e. if f is not bounded on $N(c, \delta) \cap D$ for some δ -nbd $N(c, \delta)$ of c then $\lim_{x \rightarrow c} f(x)$ does not exist in \mathbf{R} .

For example, let us consider the limit, $\lim_{x \rightarrow 0} \frac{1}{x}$. Let, $f(x) = \frac{1}{x}$, $x \in D$. Here $D = \mathbf{R} - \{0\}$ and $0 \in D'$, f is unbounded on every nbd of zero. Therefore $f(x) = \frac{1}{x}$, $x \in D$ does not exist in \mathbf{R} .

10. Statement: Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$ and $\lim_{x \rightarrow c} f(x) = l$.

(i) If $l > 0$ then \exists a $\delta > 0$ s.t. $f(x) > 0 \forall x \in N'(c, \delta) \cap D$

(ii) If $l < 0$ then \exists a $\delta > 0$ s.t. $f(x) < 0 \forall x \in N'(c, \delta) \cap D$

Proof: (i). Since $l > 0$, so for a suitable $\epsilon > 0$, we have $l - \epsilon > 0$. Again since $\lim_{x \rightarrow c} f(x) = l$. So for the same $\epsilon > 0 \exists$ a $\delta > 0$ s.t. $l - \epsilon < f(x) < l + \epsilon \forall x \in N'(c, \delta) \cap D \Rightarrow 0 < l - \epsilon < f(x) \forall x \in N'(c, \delta) \cap D \Rightarrow f(x) > 0 \forall x \in N'(c, \delta) \cap D$.

(ii) Since $l < 0$, so for a suitable $\epsilon > 0$, we have $l + \epsilon < 0$. Again since $\lim_{x \rightarrow c} f(x) = l$. So for the same $\epsilon > 0 \exists$ a $\delta > 0$ s.t. $l - \epsilon < f(x) < l + \epsilon \forall x \in N'(c, \delta) \cap D \Rightarrow f(x) < l + \epsilon < 0 \forall x \in N'(c, \delta) \cap D \Rightarrow f(x) < 0 \forall x \in N'(c, \delta) \cap D$.

Hence the result.

11. Algebra of limits: Let $D \subset \mathbf{R}$ and $f, g : D \rightarrow \mathbf{R}$ are two functions on D . Let $c \in D'$ and $\lim_{x \rightarrow c} f(x) = l$, $\lim_{x \rightarrow c} g(x) = m$, then

(i) $\lim_{x \rightarrow c} (f + g)(x) = l + m$.

(ii) $\lim_{x \rightarrow c} (kf)(x) = kl$, where $k \in \mathbf{R}$.

(iii) $\lim_{x \rightarrow c} (f \cdot g)(x) = lm$.

(iv) Moreover if $g(x) \neq 0 \forall x \in D$ and $m \neq 0$ then $\lim_{x \rightarrow c} \frac{f}{g}(x) = \frac{l}{m}$

Proof:(i) Since $|(f + g)(x) - (l + m)| = |(f(x) - l) + (g(x) - m)| \leq |f(x) - l| + |g(x) - m| \dots \dots \dots (1)$

Again since, $\lim_{x \rightarrow c} f(x) = l$, $\lim_{x \rightarrow c} g(x) = m$, so for any given $\epsilon > 0 \exists \delta_1 > 0$ and $\delta_2 > 0$ s.t.

$|f(x) - l| < \frac{\epsilon}{2} \forall x \in N'(c, \delta_1) \cap D$ and $|g(x) - m| < \frac{\epsilon}{2} \forall x \in N'(c, \delta_2) \cap D$.

Let $\delta = \min(\delta_1, \delta_2)$. Then from above we have, for $\forall x \in N'(c, \delta) \cap D$ the relations

$|f(x) - l| < \frac{\epsilon}{2}$ and $|g(x) - m| < \frac{\epsilon}{2}$ are simultaneously satisfied. Hence (1) becomes

$|(f + g)(x) - (l + m)| < (\frac{\epsilon}{2} + \frac{\epsilon}{2}) = \epsilon \forall x \in N'(c, \delta) \cap D$. Hence the result.

(ii) Since, $\lim_{x \rightarrow c} f(x) = l$, so for a given $\epsilon > 0 \exists \delta > 0$ s.t. $|f(x) - l| < \frac{\epsilon}{|k|} \forall x \in N'(c, \delta) \cap D$. Thus $|kf(x) - kl| = |k||f(x) - l| < |k| \frac{\epsilon}{|k|} = \epsilon \forall x \in N'(c, \delta) \cap D$.

Hence the result.

(iii) Since, $|fg(x) - lm| = |(f(x) - l)g(x) + l(g(x) - m)| \leq |f(x) - l||g(x)| + |l||g(x) - m|$.

Again since, $\lim_{x \rightarrow c} g(x)$ exists, so $g(x)$ is bounded in the nbd of c and therefore there exists a positive number B and a positive number $\delta_3 > 0$ s.t.

$|f(x)| < B \forall x \in N'(c, \delta_1) \cap D$.

Finally, since $\lim_{x \rightarrow c} f(x) = l$, $\lim_{x \rightarrow c} g(x) = m$, so for any given $\epsilon > 0 \exists \delta_1 > 0$ and $\delta_2 > 0$ s.t.

$$|f(x) - l| < \frac{\epsilon}{2B} \quad \forall x \in N'(c, \delta_1) \cap D \quad \text{and} \quad |g(x) - m| < \frac{\epsilon}{2|l|} \quad \forall x \in N'(c, \delta_2) \cap D.$$

Let $\delta = \min(\delta_1, \delta_2, \delta_3)$. Then from above we have, $|fg(x) - lm| < B\frac{\epsilon}{2B} + |l|\frac{\epsilon}{2|l|} = \epsilon$ $\forall x \in N'(c, \delta) \cap D$. Hence the result.

(iv) Since $\lim_{x \rightarrow c} \frac{f}{g}(x) = \lim_{x \rightarrow c} f(x) \frac{1}{g(x)}$. So to prove $\lim_{x \rightarrow c} \frac{f}{g}(x) = \frac{l}{m}$, keeping the result obtained in (iii) in our mind (you have to write the proof of result (iii) for a separate question)it sufficient to prove only the result $\lim_{x \rightarrow c} \frac{1}{g(x)} = \frac{1}{m}$. Now

since, $|\frac{1}{g(x)} - \frac{1}{m}| = \frac{|g(x)-m|}{|m|g(x)}$. Now since $\lim_{x \rightarrow c} g(x) = m$, so corresponding to given $\epsilon_1 = \frac{1}{2}|m| \exists \delta_1 > 0$ s.t. $|m| - \frac{1}{2}|m| < |g(x)| < |m| + \frac{1}{2}|m| \quad \forall x \in N'(c, \delta_1) \cap D \Rightarrow \frac{1}{2}|m| < |g(x)| < \frac{3}{2}|m| \quad \forall x \in N'(c, \delta_1) \cap D$

Again, $\lim_{x \rightarrow c} g(x) = m$, so corresponding to given $\epsilon > 0 \exists$ a $\delta_2 > 0$ s.t.

$$|g(x) - m| < \frac{\epsilon |m|^2}{2} \quad \forall x \in N'(c, \delta_2) \cap D$$

Let $\delta = \min(\delta_1, \delta_2)$, then from above we have $|\frac{1}{g(x)} - \frac{1}{m}| < \epsilon \quad \forall x \in N'(c, \delta) \cap D$.

Hence the result.

12.Statement:-Let $D \subset \mathbf{R}$ and $f, g : D \rightarrow \mathbf{R}$ are two functions from D to \mathbf{R} . Let $c \in D'$. If f is bounded on $N'(c) \cap D$ for some deleted nbd $N'(c)$ of c and $\lim_{x \rightarrow c} g(x) = 0$ then show that $\lim_{x \rightarrow c} f(x)g(x) = 0$

Proof:Since f is bounded on $N'(c) \cap D$ for some nbd $N(c)$ of c . So there exists a positive number B and a positive number δ_1 s.t. $|f(x)| < B \quad \forall x \in N'(c, \delta_1) \cap D$. Again since $\lim_{x \rightarrow c} g(x) = 0 \Rightarrow$ Given any $\epsilon > 0 \exists \exists_2 > 0$ s.t. $|g(x) - 0| < \frac{\epsilon}{B} \quad \forall x \in N'(c, \delta_2) \cap D$. Let $\delta = \min(\delta_1, \delta_2)$ then from above we have, $|f(x)| < B$ and $|g(x) - 0| < \frac{\epsilon}{B} \quad \forall x \in N'(c, \delta) \cap D$, thus $|fg(x - 0)| = |f(x)||g(x)| < \epsilon \quad \forall x \in N'(c, \delta) \cap D$. Hence the result.

13.Statement:Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a functions on D . Let $c \in D'$, if $f(x) \leq b \quad \forall x \in D - \{c\}$ and if $\lim_{x \rightarrow c} f(x) = l$ then show that $l \leq b$.

Proof:Let $\{x_n\}$ be any sequence in $D - \{c\}$ converging to c . Since, $\lim_{x \rightarrow c} f(x) = l$, therefore by sequential criterion $\lim_{x \rightarrow c} f(x_n) = l$. Let us consider a constant sequence $\{u_n\}$ s.t. $u_n = b \quad \forall n \in \mathbf{N}$, then $\lim u_n = b$. Since $f(x) \leq b \quad \forall x \in D - \{c\}$ Hence $f(x_n) \leq u_n \quad \forall n \in \mathbf{N} \Rightarrow l \leq b$.

14. Sandwich theorem:Let $D \subset \mathbf{R}$ and $f, g, h : D \rightarrow \mathbf{R}$ are functions from D to \mathbf{R} . Let $c \in D'$ and $f(x) \leq g(x) \leq h(x) \quad \forall x \in D - \{c\}$. If $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} h(x) = l$ then prove that $\lim_{x \rightarrow c} g(x) = l$.

Proof: Let $\epsilon > 0$ be arbitrary and $\delta_i, i = 1, 2, 3$. As $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} h(x) = l$

and $f(x) \leq g(x) \leq h(x) \forall x \in D - \{c\}$ we have the followings

$$|f(x) - l| < \epsilon \forall x \in N'(c, \delta_1) \cap D$$

$$|h(x) - l| < \epsilon \forall x \in N'(c, \delta_2) \cap D \quad \text{and}$$

$$f(x) \leq g(x) \leq h(x) \forall x \in N'(c, \delta_3) \cap D$$

Thus if $\delta = \min(\delta_i, i = 1, 2, 3)$ then we have

$$l - \epsilon < f(x) \leq g(x) \leq h(x) < l + \epsilon \forall x \in N'(c, \delta) \cap D$$

$$\Rightarrow l - \epsilon < g(x) < l + \epsilon \forall x \in N'(c, \delta) \cap D \Rightarrow \lim_{x \rightarrow c} g(x) = l.$$

15. Cauchy's principal on limit:(statement only)

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$. A necessary and sufficient condition for the existence of $\lim_{x \rightarrow c} f(x) = l$ is that for a pre-assigned $\epsilon > 0 \exists \delta > 0$ s.t. $|f(x') - f(x'')| < \epsilon \forall$ pair of points $x', x'' \in N'(c, \delta) \cap D$.

16. Right hand limit and Left hand limit:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $D_1 = \{x \in D : x > c\}$ then $c \in D'_1$. Now a real number l is said to be the R.H.L of $f(x)$ at c if given any $\epsilon > 0 \exists \delta > 0$ s.t. $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_1$ i.e. $\forall x \in (c, c + \delta)$. Then we write $\lim_{x \rightarrow c^+} f(x) = l$.

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $D_2 = \{x \in D : x < c\}$ then $c \in D'_2$. Now a real number l is said to be the L.H.L of $f(x)$ at c if given any $\epsilon > 0 \exists \delta > 0$ s.t. $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_2$ i.e. $\forall x \in (c - \delta, c)$. Then we write $\lim_{x \rightarrow c^-} f(x) = l$.

Sequential criterion: Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $D_1 = \{x \in D : x > c\}$ then $c \in D'_1$. Now $\lim_{x \rightarrow c^+} f(x) = l$ iff for every sequence $\{x_n\}$ in D_1 converges to c , the sequence $\{f(x_n)\}$ converges to l .

Similarly let $D_2 = \{x \in D : x < c\}$ then $c \in D'_2$. Now $\lim_{x \rightarrow c^-} f(x) = l$ iff for every sequence $\{x_n\}$ in D_2 converges to c , the sequence $\{f(x_n)\}$ converges to l .

17. Statement:- Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $D_1 = \{x \in D : x > c\}$ and $D_2 = \{x \in D : x < c\}$. So c is a limit point of both D_1 and D_2 , then prove that a real number l is said to be the limit of $f(x)$ as $x \rightarrow c$, i.e. $\lim_{x \rightarrow c} f(x) = l$ iff $\lim_{x \rightarrow c^+} f(x) = l = \lim_{x \rightarrow c^-} f(x)$.

Proof: Let $\lim_{x \rightarrow c} f(x) = l$ then given any $\epsilon > 0 \exists \delta > 0$ s.t. $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D \Rightarrow |f(x) - l| < \epsilon$ whenever $0 < |x - c| < \delta$. So $|f(x) - l| < \epsilon \forall x \in (c, c + \delta) \cap D$ and $|f(x) - l| < \epsilon \forall x \in (c - \delta, c) \cap D$. i.e. $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_1$ and $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_2$. Hence $\lim_{x \rightarrow c^+} f(x) = l = \lim_{x \rightarrow c^-} f(x)$.

Conversely, let $\lim_{x \rightarrow c^+} f(x) = l = \lim_{x \rightarrow c^-} f(x)$. Then given any $\epsilon > 0 \exists \delta_i >$

$0, i = 1, 2$ s.t. $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_1$ and $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D_2$.
 Let $\delta = \min(\delta_i, i = 1, 2)$ then from above we have $|f(x) - l| < \epsilon \forall x \in N'(c, \delta) \cap D \Rightarrow \lim_{x \rightarrow c} f(x) = l$.

18. Infinite limits:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$. If corresponding to a pre-assigned (+)ve number $G \exists$ a positive number δ s.t. $f(x) > G \forall x \in N'(c, \delta) \cap D$, then we say that f tend to ∞ as $x \rightarrow c$ and we write $\lim_{x \rightarrow c} f(x) = \infty$.

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$. If corresponding to a pre-assigned (+)ve number $G \exists$ a positive number δ s.t. $f(x) < -G \forall x \in N'(c, \delta) \cap D$, then we say that f tend to $-\infty$ as $x \rightarrow c$ and we write $\lim_{x \rightarrow c} f(x) = -\infty$.

Sequential criterion: Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $c \in D'$. Then $\lim_{x \rightarrow c} f(x) = \infty$ iff for every sequence $\{x_n\}$ in $D - \{c\}$ converging to c the sequence $\{f(x_n)\}$ diverges to ∞

Similarly, $\lim_{x \rightarrow c} f(x) = -\infty$ iff for every sequence $\{x_n\}$ in $D - \{c\}$ converging to c the sequence $\{f(x_n)\}$ diverges to $-\infty$

19. Limit at infinity:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(c, \infty) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow \infty} f(x) = l \in \mathbf{R}$ if corresponding to $\epsilon > 0 \exists$ a real number $G > c$ s.t. $|f(x) - l| < \epsilon \forall x > G$

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(-\infty, c) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow -\infty} f(x) = l \in \mathbf{R}$ if corresponding to $\epsilon > 0 \exists$ a real number $G < c$ s.t. $|f(x) - l| < \epsilon \forall x < G$

Sequential criterion: Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(c, \infty) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow \infty} f(x) = l \in \mathbf{R}$ iff for every sequence $\{x_n\}$ in (c, ∞) diverges to ∞ , the sequence $\{f(x_n)\}$ converges to l .

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(-\infty, c) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow -\infty} f(x) = l \in \mathbf{R}$ iff for every sequence $\{x_n\}$ in $(-\infty, c)$ diverges to $-\infty$, the sequence $\{f(x_n)\}$ converges to l .

20. Infinite limit at infinity:

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(c, \infty) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow \infty} f(x) = \infty$ (or, $-\infty$) if corresponding to a pre-assigned (+)ve number $G \exists$ a real number $k > c$ s.t. $f(x) > G$ (or, $< -G$) $\forall x > k$.

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(-\infty, c) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow -\infty} f(x) = \infty(or, -\infty)$ if corresponding to a pre-assigned (+)ve number $G \exists$ a real number $k < c$ s.t. $f(x) > G(or, < -G) \forall x < k$

Sequential criterion: Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(c, \infty) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow \infty} f(x) = \infty(or, -\infty)$ iff for every sequence $\{x_n\}$ in (c, ∞) diverges to ∞ , the sequence $\{f(x_n)\}$ diverges to $\infty(or, -\infty)$.

Let $D \subset \mathbf{R}$ and $f : D \rightarrow \mathbf{R}$ be a function. Let $(-\infty, c) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow -\infty} f(x) = \infty(or, -\infty)$ iff for every sequence $\{x_n\}$ in (c, ∞) diverges to $-\infty$, the sequence $\{f(x_n)\}$ diverges to $\infty(or, -\infty)$.

21. Statement:- let $f : D \rightarrow \mathbf{R}$ be a function and $(c, \infty) \subset D$ for some $c \in \mathbf{R}$. Then $\lim_{x \rightarrow \infty} f(x) = l \in \mathbf{R}$ iff $\lim_{x \rightarrow 0^+} f(\frac{1}{x}) = l$

Proof: Let $g(x) = \frac{1}{x}$ then $\lim_{x \rightarrow 0^+} g(x) = \infty$. Since $\lim_{x \rightarrow \infty} f(x) = l$. So for given $\epsilon > 0 \exists d > 0$ s.t. $|f(x) - l| < \epsilon \forall x > d$. Again since $\lim_{x \rightarrow 0^+} g(x) = \infty$, so the chosen (+)ve number $d \exists \delta > 0$ s.t. $g(x) > d \forall x \in (0, \delta)$. Thus $|fg(x) - l| < \epsilon \forall x \in (0, d) \Rightarrow \lim_{x \rightarrow 0^+} fg(x) = l$ i.e. $\lim_{x \rightarrow 0^+} f(\frac{1}{x}) = l$

Conversely let, $\lim_{x \rightarrow 0^+} fg(x) = l$, then for pre-assigned $\epsilon > 0 \exists \delta > 0$ s.t. $l - \epsilon < fg(x) < l + \epsilon \forall x \in (0, \delta) \cap D$, D being the domain of fg . Now $x \in (0, \delta) \Rightarrow g(x) > \frac{1}{\delta}$. Hence $l - \epsilon < f(x) < l + \epsilon \forall x > \frac{1}{\delta} \Rightarrow \lim_{x \rightarrow \infty} f(x) = l$. Hence the result.

22A.Important Theorems (statement only:)

Let $f : I \rightarrow \mathbf{R}$ be a monotone increasing function on any bounded open interval $I = (a, b)$,

- (i). if f is bounded above on I , then $\lim_{x \rightarrow b^-} f(x) = \text{Sup}_{x \in (a,b)} f(x)$
- (ii). if f is bounded below on I , then $\lim_{x \rightarrow a^+} f(x) = \text{inf}_{x \in (a,b)} f(x)$
- (iii). if f is unbounded above on I , then $\lim_{x \rightarrow b^-} f(x) = \infty$
- (iv). if f is unbounded below on I , then $\lim_{x \rightarrow a^+} f(x) = \text{inf}_{x \in (a,b)} - \infty$

22B.Important Theorems (statement only:)

Let $f : I \rightarrow \mathbf{R}$ be a monotone decreasing function on any bounded open interval $I = (a, b)$,

- (i). if f is bounded above on I , then $\lim_{x \rightarrow a^+} f(x) = \text{Sup}_{x \in (a,b)} f(x)$
- (ii). if f is bounded below on I , then $\lim_{x \rightarrow b^-} f(x) = \text{inf}_{x \in (a,b)} f(x)$
- (iii). if f is unbounded above on I , then $\lim_{x \rightarrow a^+} f(x) = \infty$
- (iv). if f is unbounded below on I , then $\lim_{x \rightarrow b^-} f(x) = \text{inf}_{x \in (a,b)} - \infty$

23.Statement: Let $f : I \rightarrow \mathbf{R}$ be a monotone function on any bounded open interval $I = (a, b)$ and $c \in (a, b)$, then show that $\lim_{x \rightarrow c^-} f(x)$ and $\lim_{x \rightarrow c^+} f(x)$ both

exist.

Proof: Clearly the given function may be monotone increasing or monotone decreasing and accordingly we have the following two cases

Case-1: Let $f : I \rightarrow \mathbf{R}$ be a monotone increasing function on the bounded open interval $I = (a, b)$ and $c \in (a, b)$.

Then f is m.i. and bounded above on (a, c) and $f(c)$ is an upper bound of f on (a, c) . Let M be the supremum of f on (a, c) , then $\lim_{x \rightarrow c^-} f(x) = M \leq f(c)$.

Again, f is m.i. and bounded below on (c, b) and $f(c)$ is a lower bound of f on (c, b) .

Let m be the infimum of f on (c, b) , then $f(c) \leq m = \lim_{x \rightarrow c^+} f(x)$.

Thus $\lim_{x \rightarrow c^-} f(x)$ and $\lim_{x \rightarrow c^+} f(x)$ both exist and $\lim_{x \rightarrow c^-} f(x) \leq \lim_{x \rightarrow c^+} f(x)$.

Case-2: Let $f : I \rightarrow \mathbf{R}$ be a monotone decreasing function on the bounded open interval $I = (a, b)$ and $c \in (a, b)$.

Then f is m.d. and bounded below on (a, c) and $f(c)$ is an lower bound of f on (a, c) . Let m be the infimum of f on (a, c) , then $f(c) \leq \lim_{x \rightarrow c^-} f(x) = m$.

Again, f is m.d. and bounded above on (c, b) and $f(c)$ is an upper bound of f on (c, b) . Let M be the supremum of f on (c, b) , then $M = \lim_{x \rightarrow c^+} f(x) \leq f(c)$.

Thus $\lim_{x \rightarrow c^-} f(x)$ and $\lim_{x \rightarrow c^+} f(x)$ both exist and $\lim_{x \rightarrow c^+} f(x) \leq \lim_{x \rightarrow c^-} f(x)$.