

Limit and Continuity

Cauchy Criterion

$\lim_{x \rightarrow a} f(x)$ exists finitely if given $\epsilon > 0$, however small, there exist a +ve real no. δ s.t.

$$|f(x_1) - f(x_2)| < \epsilon \text{ for } 0 < |x_i - a| < \delta$$

Where $i = 1, 2$

Proof Let $\lim_{x \rightarrow a} f(x) = l$ [exists finitely]

\therefore for $\epsilon > 0$ \exists +ve real no. δ s.t.

$$|f(x) - l| < \epsilon \text{ for } |x - a| < \delta \quad \text{--- (1)}$$

$$f(x) = \frac{x^2 - 1}{x - 1} \quad x \neq 1$$

x	.9	.99	.999	.9999
$f(x)$	1.9	1.99	1.999	1.9999

x	1.1	1.01	1.001	1.0001
$f(x)$	2.1	2.01	2.001	2.0001

also $|f(x_2) - l| < \epsilon$ for $|x_2 - a| < \delta$ - (ii)

Now

$$|f(x_1) - f(x_2)| = |f(x_1) - f(x_2) + l - l|$$

$$= |\{f(x_1) - l\} + \{l - f(x_2)\}|$$

$$\leq |f(x_1) - l| + |l - f(x_2)| \quad [|a+b| \leq |a| + |b|]$$

$$= |f(x_1) - l| + |f(x_2) - l|$$

$$< \epsilon + \epsilon$$

$$= 2\epsilon$$

$$= \epsilon'$$

[from (i) + (ii)]

for $|x_1 - a| < \delta$

$|x_2 - a| < \delta$

$|f(x_1) - f(x_2)| < \epsilon'$ for $|x_1 - a| < \delta$ and $|x_2 - a| < \delta$