

All Lectures - Part II

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October 17, 2023

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

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

if and only if $\exists L \in \mathbb{R}$ such that

$$\forall \varepsilon > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < |x - x_0| < \delta \quad \Rightarrow \quad |f(x) - L| < \varepsilon$$

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Definition

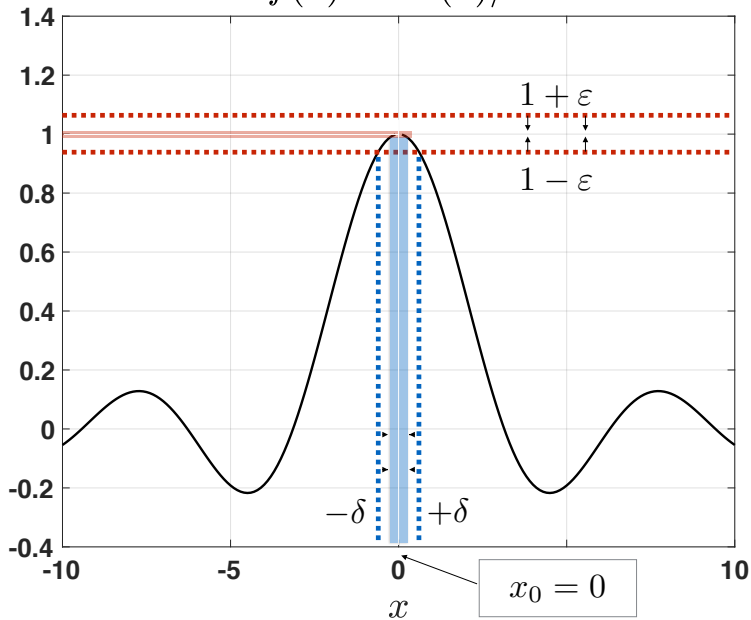
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$$f(x) = \sin(x)/x$$



Limits: a short digression

Definition

A **piecewise-defined function** is a function defined by multiple sub-functions.

Example

A standard example is the absolute value:

$$|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$

Nevertheless, there is no limit in creating a piecewise-defined function...

$$f(x) = \begin{cases} x^2 + \sin(x) & \text{if } x < -10 \\ 0 & \text{if } -10 \leq x \leq 1 \\ -\ln(x) & \text{if } x > 1 \end{cases}$$

Limits

An important remark

Consider the function

$$f(x) = x^2.$$

It is immediate to prove that

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} x^2 = 0.$$

Consider the **piecewise-defined** function

$$g(x) = \begin{cases} f(x) & \text{if } x \neq 0 \\ 9 & \text{if } x = 0. \end{cases}$$

Which is now

$$\lim_{x \rightarrow 0} g(x) = ???.$$

The value of the function in x_0 does not matter for the limiting behaviour!

$$\lim_{x \rightarrow 0} g(x) = 0.$$

Limits

An important remark

Consider the function

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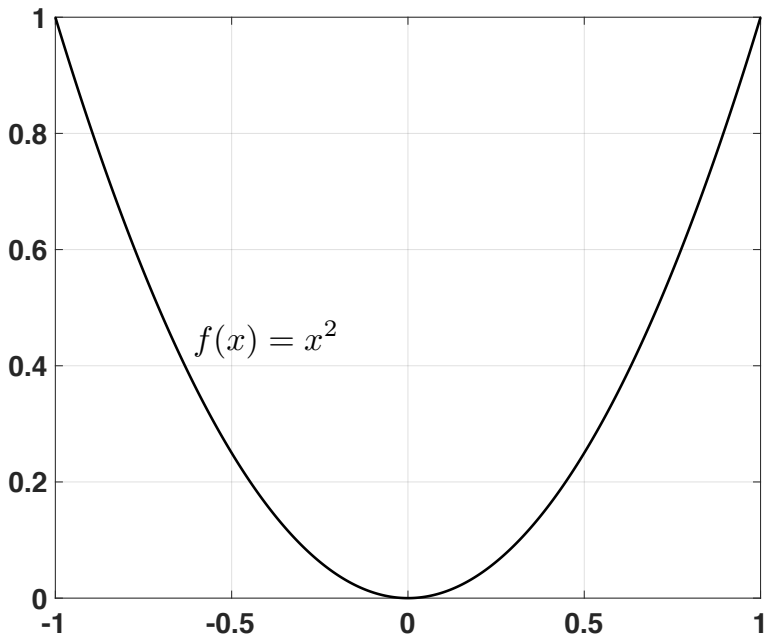
$$g(x) = \begin{cases} f(x) & \text{if } x < -\frac{1}{10} \text{ or } x > \frac{1}{10} \\ 9 & \text{if } -\frac{1}{10} < x < \frac{1}{10}. \end{cases}$$

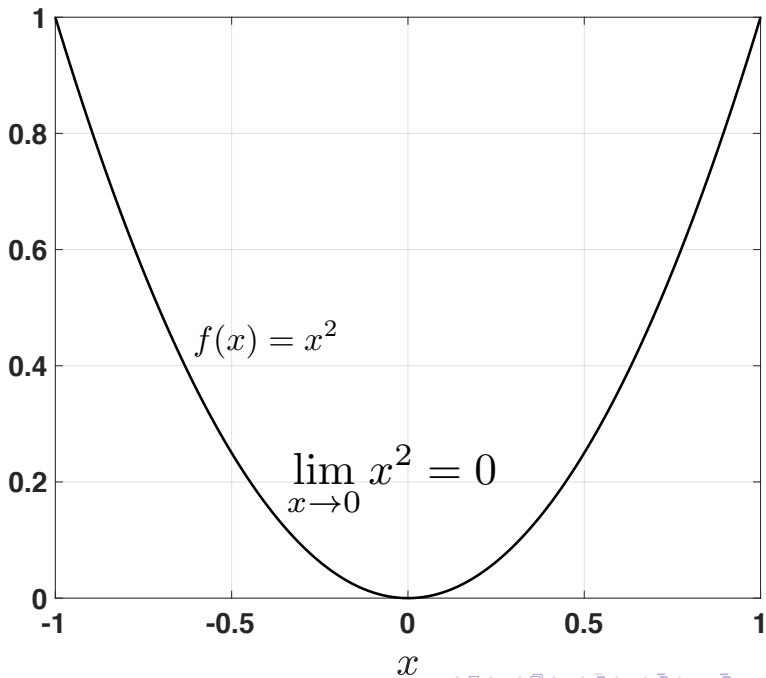
Which is now

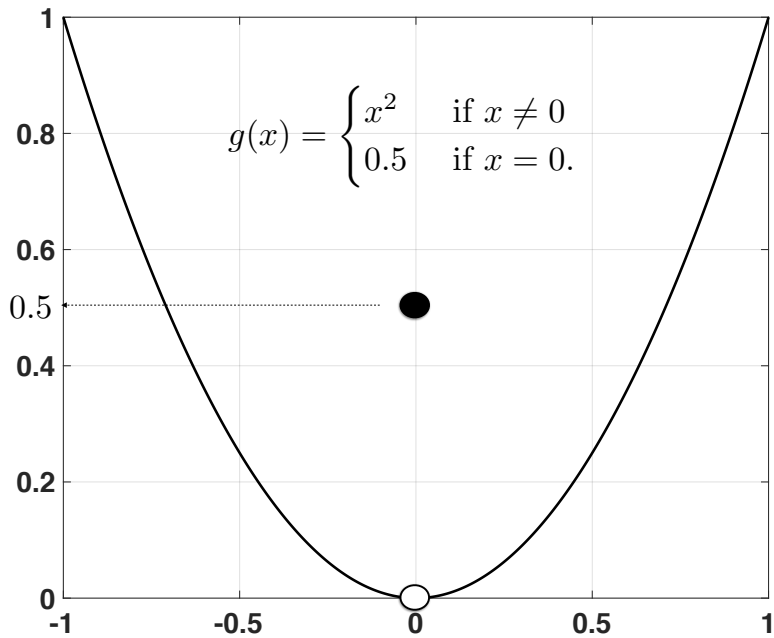
$$\lim_{x \rightarrow 0} g(x) = ???.$$

The value of the function in x_0 does not matter for the limiting behaviour! Only the behaviour of the function around x_0 ...

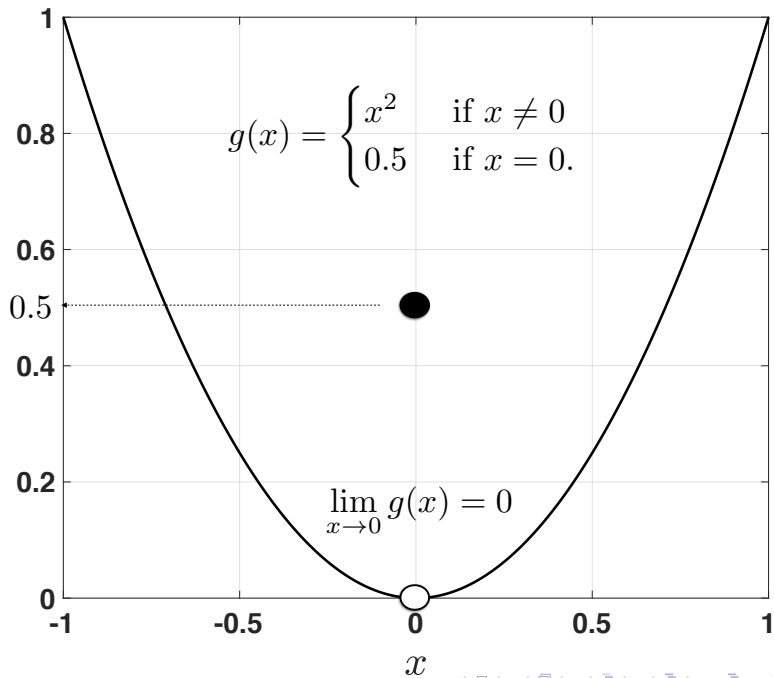
$$\lim_{x \rightarrow 0} g(x) = 9.$$

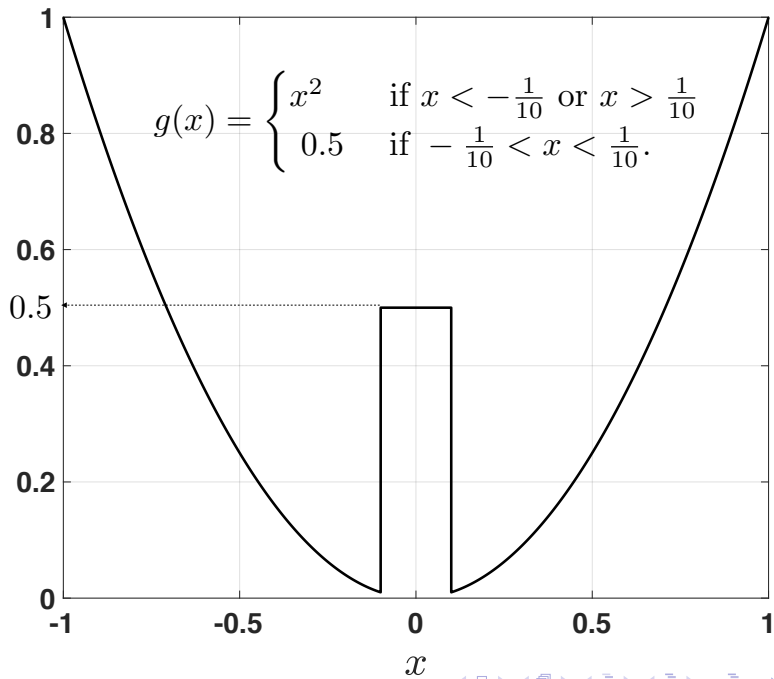


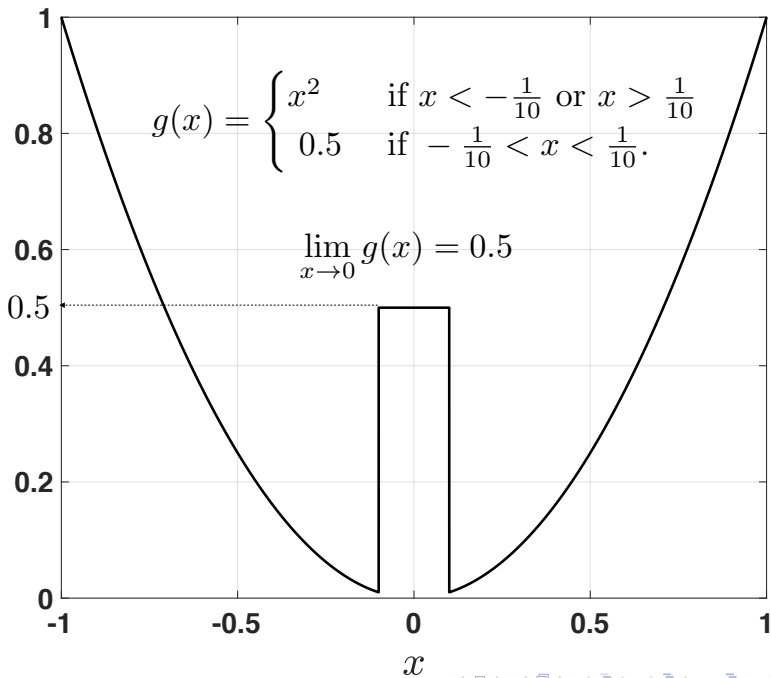


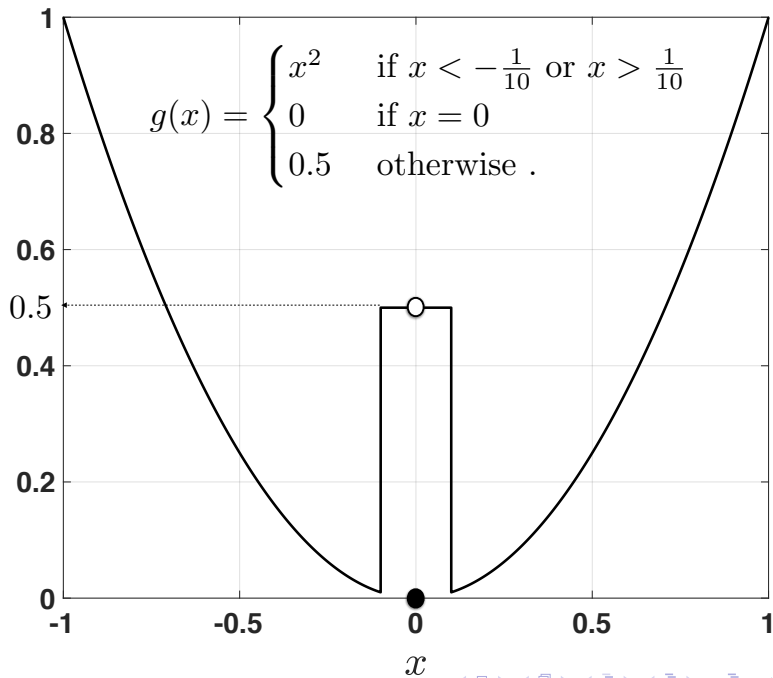


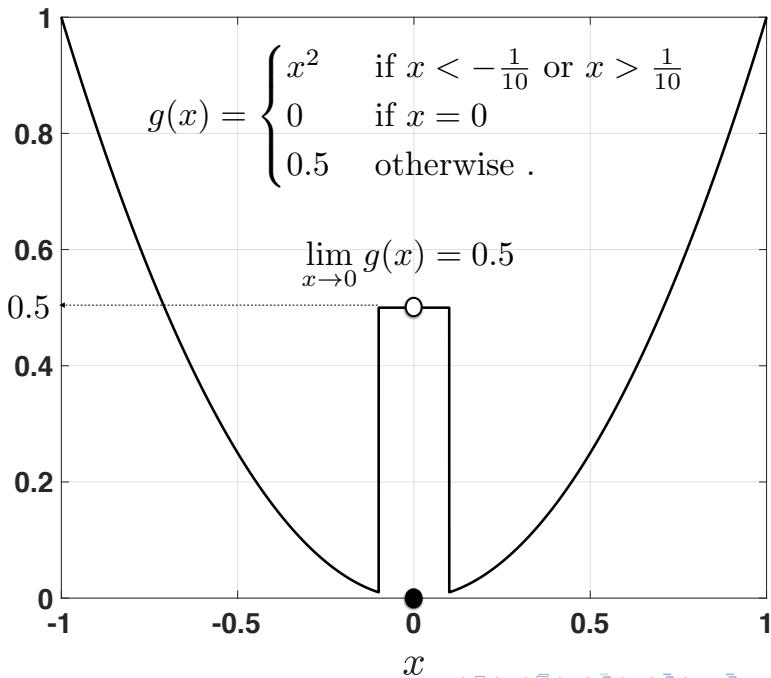
x











Limits

Definition

Let $f : (a, +\infty) \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. We say that

$$\lim_{x \rightarrow +\infty} f(x) = L$$

if and only if $\exists L \in \mathbb{R}$ such that

$$\forall \varepsilon > 0 \quad \exists M > 0 \text{ such that if } x > M \Rightarrow |f(x) - L| < \varepsilon.$$

Similarly, Let $f : (-\infty, a) \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. We say that

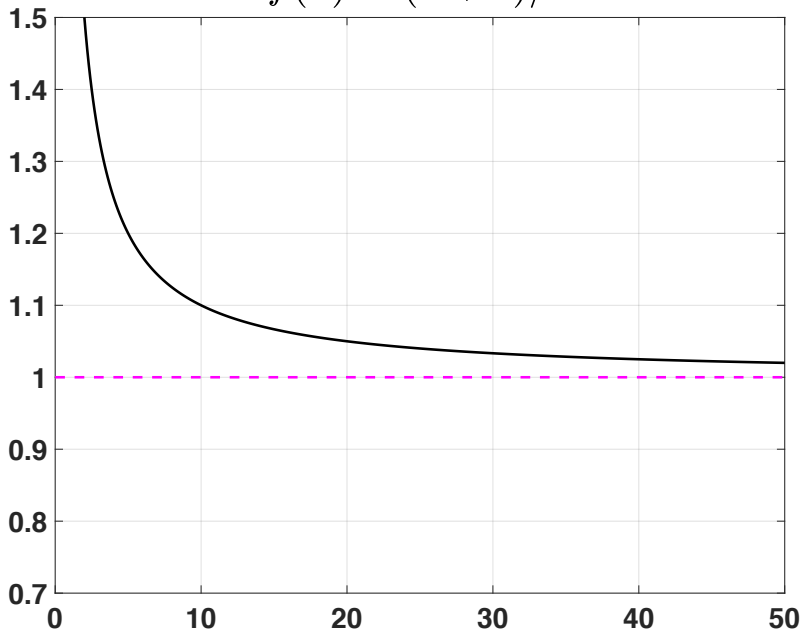
$$\lim_{x \rightarrow -\infty} f(x) = L$$

if and only if $\exists L \in \mathbb{R}$ such that

$$\forall \varepsilon > 0 \quad \exists M > 0 \text{ such that if } x < -M \Rightarrow |f(x) - L| < \varepsilon.$$

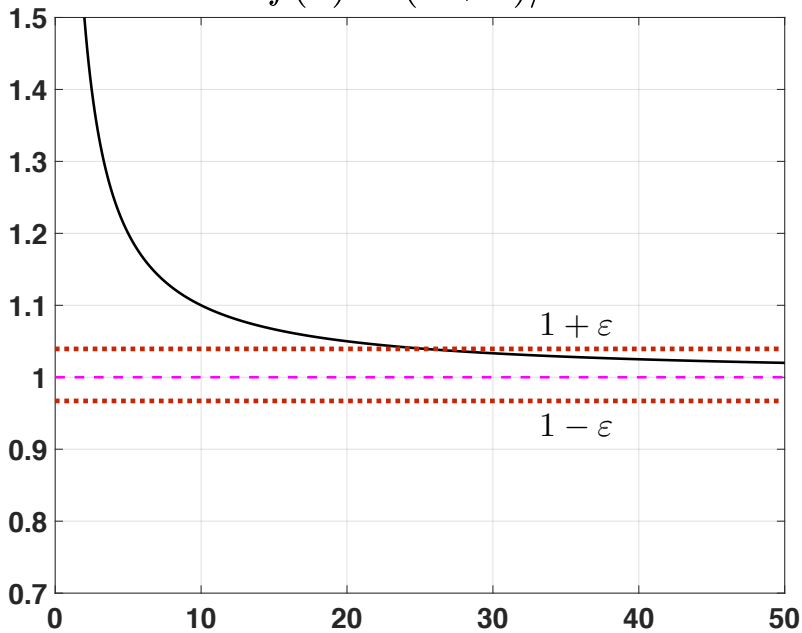
In both cases we say that the function has an **horizontal asymptote** at L .

$$f(x) = (x + 1)/x$$



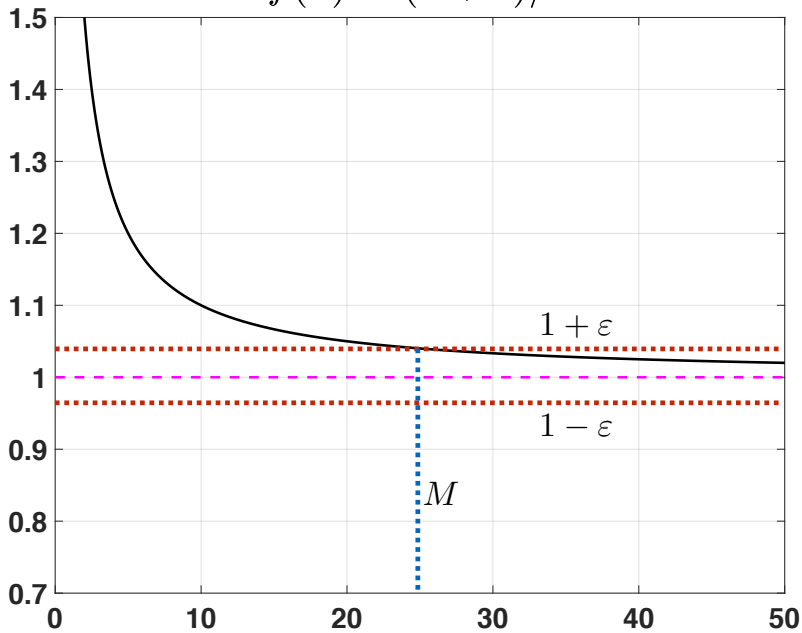
x

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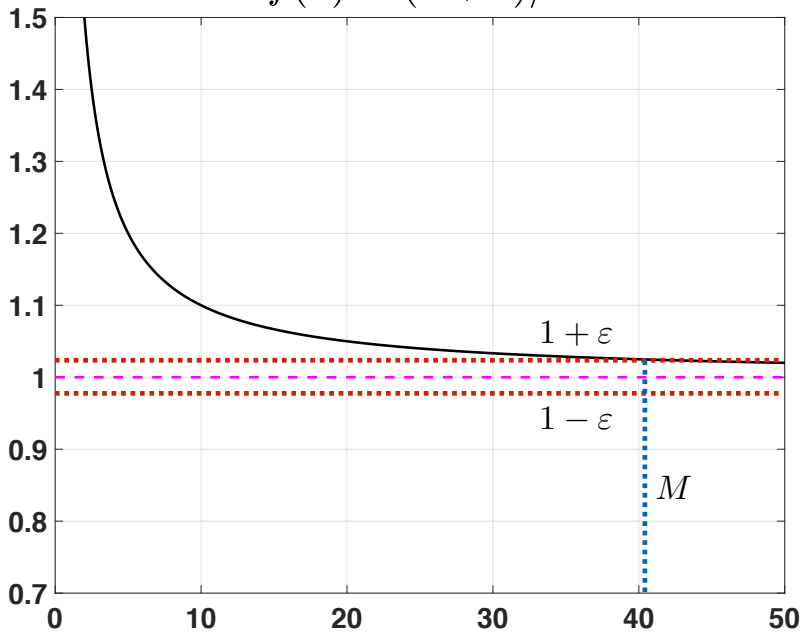
x

$$f(x) = (x + 1)/x$$



x

$$f(x) = (x + 1)/x$$



x

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

$$\lim_{x \rightarrow x_0} f(x) = +\infty$$

if and only if

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < |x - x_0| < \delta \Rightarrow f(x) > K.$$

Equivalently ...

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : x_0 - \delta < x < x_0 + \delta, x \neq x_0 \Rightarrow f(x) > K.$$

We say that the function has a **vertical asymptote** at x_0 .

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

$$\lim_{x \rightarrow x_0} f(x) = -\infty$$

if and only if

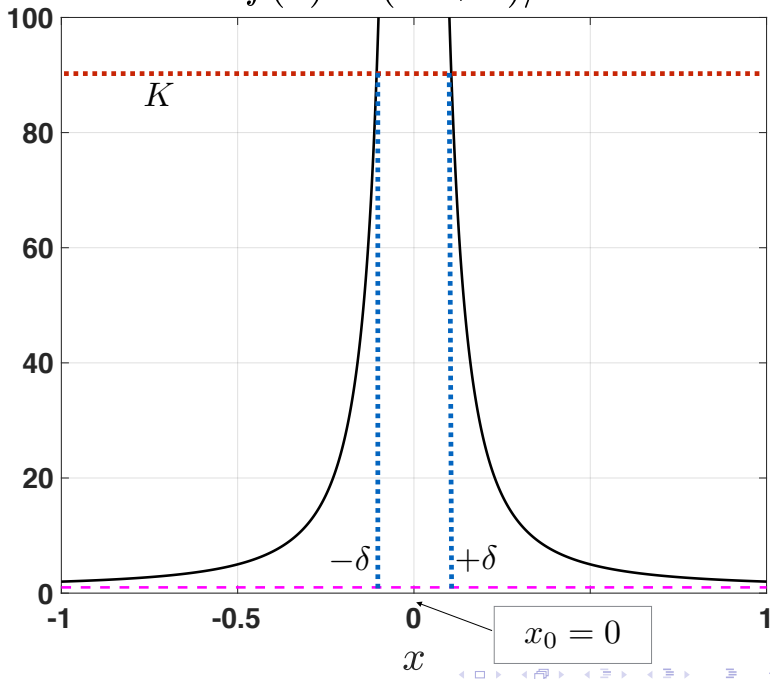
$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < |x - x_0| < \delta \Rightarrow f(x) < -K.$$

Equivalently ...

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : x_0 - \delta < x < x_0 + \delta, x \neq x_0 \Rightarrow f(x) < -K.$$

We say that the function has a **vertical asymptote** at x_0 .

$$f(x) = (x^2 + 1)/x^2$$



Limits

Definition

Let $f : (a, +\infty) \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. We say that

$$\lim_{x \rightarrow +\infty} f(x) = +\infty$$

if and only if

$$\forall K > 0 \quad \exists M > 0 \text{ such that if } x > M \Rightarrow f(x) > K.$$

Similarly ... let $f : (-\infty, a) \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. We say that

$$\lim_{x \rightarrow -\infty} f(x) = +\infty$$

if and only if

$$\forall K > 0 \quad \exists M > 0 \text{ such that if } x < -M \Rightarrow f(x) > K.$$

etc ... etc ...

Limits

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ and x_0 be a limit point of D . If $f(x) \rightarrow L$ when $x \rightarrow x_0$ then the limit is unique.

Proof. Suppose, by contradiction, that there exist L_1 and L_2 with $L_1 \neq L_2$ such that

$$\lim_{x \rightarrow x_0} f(x) = L_1, \quad \lim_{x \rightarrow x_0} f(x) = L_2.$$

Hence for all $\varepsilon > 0$ I can find $\delta_1 > 0$ and $\delta_2 > 0$ such that

$$0 < |x - x_0| < \delta_1 \text{ and } x \in D \text{ implies } |f(x) - L_1| < \varepsilon/2, \quad (\triangle)$$

$$0 < |x - x_0| < \delta_2 \text{ and } x \in D \text{ implies } |f(x) - L_2| < \varepsilon/2 \quad (\square).$$

Now consider $\delta = \min(\delta_1, \delta_2)$. Since x_0 is a **LIMIT POINT** of D then there exists $x^* \in D$ such that $0 < |x^* - x_0| < \delta$. Since $\delta < \delta_1$ AND $\delta < \delta_2$, for that x^* both conditions (\triangle) and (\square) are satisfied, whence

$$|L_1 - L_2| = |L_1 - f(x^*) + f(x^*) - L_2| \leq \underbrace{|L_1 - f(x^*)|}_{< \varepsilon/2} + \underbrace{|f(x^*) - L_2|}_{< \varepsilon/2} < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon,$$

which means $L_1 = L_2$.

Limits

Theorem

Let $f : D \subset \mathbb{R} \rightarrow \mathbb{R}$ be a function defined on the set D , subset of \mathbb{R} , with value in \mathbb{R} . Let x_0 be a limit point of D . Then:

$$\exists \lim_{x \rightarrow x_0} f(x) = L \Leftrightarrow \forall x_n \in D \text{ such that } x_n \rightarrow x_0 \text{ and } x_n \neq x_0 \Rightarrow f(x_n) \rightarrow L.$$

In practice

If we find two sequences $x_n \rightarrow x_0$ and $y_n \rightarrow x_0$ such that

$$f(x_n) \rightarrow \ell_1 \text{ and } f(y_n) \rightarrow \ell_2$$

with $\ell_1 \neq \ell_2$, in virtue of the theorem above we can conclude that the limit

$$\lim_{x \rightarrow x_0} f(x)$$

does not exist.

Limits

Example

$$\lim_{x \rightarrow 0} \sin\left(\frac{1}{x}\right) = ?? \quad (\triangle)$$

Remember that

$$\begin{cases} \sin\left(\frac{\pi}{2}\right) = 1 \\ \sin\left(5\frac{\pi}{2}\right) = 1 \\ \sin\left(9\frac{\pi}{2}\right) = 1 \\ \vdots \end{cases} \Rightarrow \sin\left((4k+1)\frac{\pi}{2}\right) = 1, \quad \forall k \in \mathbb{N}.$$

$$\begin{cases} \sin\left(3\frac{\pi}{2}\right) = -1 \\ \sin\left(7\frac{\pi}{2}\right) = -1 \\ \sin\left(11\frac{\pi}{2}\right) = -1 \\ \vdots \end{cases} \Rightarrow \sin\left((4k+3)\frac{\pi}{2}\right) = -1, \quad \forall k \in \mathbb{N}.$$

Limits

Example

$$\lim_{x \rightarrow 0} \sin\left(\frac{1}{x}\right) = ?? \quad (\triangle)$$

Since

$$\sin\left((4k+1)\frac{\pi}{2}\right) = 1, \quad \sin\left((4k+3)\frac{\pi}{2}\right) = -1, \quad \forall k \in \mathbb{N}.$$

consider

$$x_k = \frac{1}{(4k+1)\frac{\pi}{2}}, \quad y_k = \frac{1}{(4k+3)\frac{\pi}{2}}, \quad \forall k \in \mathbb{N}.$$

whence $x_k \rightarrow 0$ and $y_k \rightarrow 0$ nevertheless

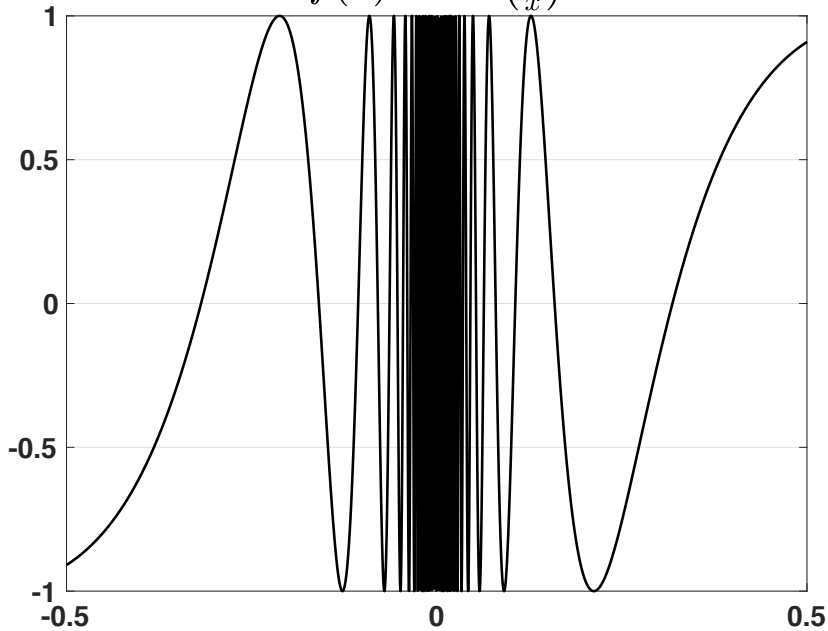
$$f(x_k) = \sin\left(\frac{1}{x_k}\right) = \sin\left((4k+1)\frac{\pi}{2}\right) = 1 \rightarrow 1$$

and

$$f(y_k) = \sin\left(\frac{1}{y_k}\right) = \sin\left((4k+3)\frac{\pi}{2}\right) = -1 \rightarrow -1$$

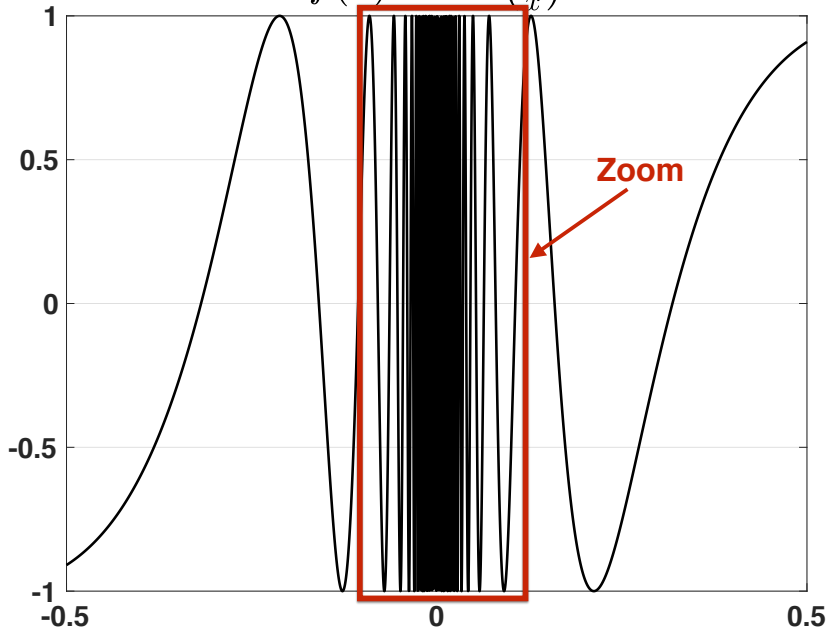
whence the limit (\triangle) does not exist!

$$f(x) = \sin\left(\frac{1}{x}\right)$$



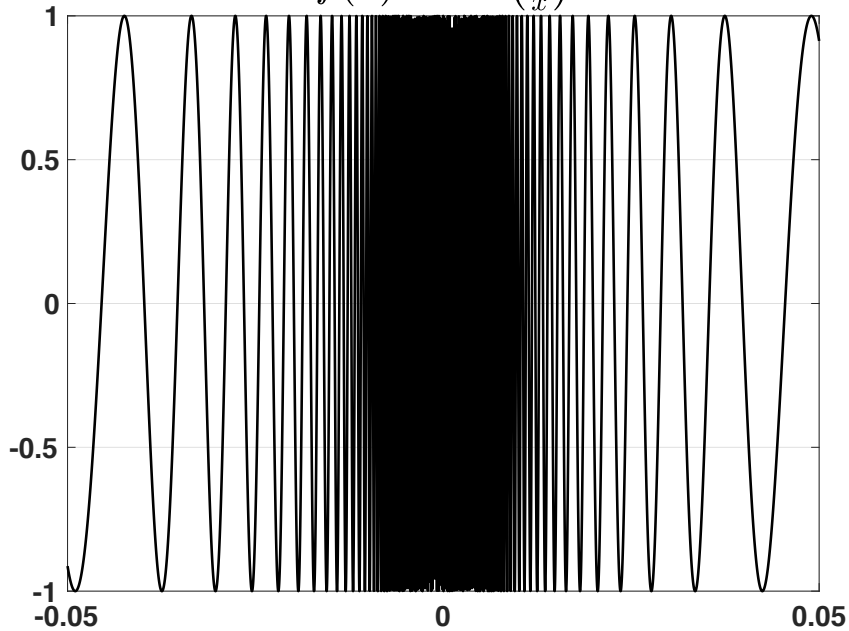
x

$$f(x) = \sin\left(\frac{1}{x}\right)$$



x

$$f(x) = \sin\left(\frac{1}{x}\right)$$



x

Limits

Example

The theorem is still valid even if $x_0 = \pm\infty$. Example $f(x) = \sin(x)$ and

$$\lim_{x \rightarrow +\infty} \sin(x) = ?? \quad (\triangle)$$

Since

$$\sin\left((4k+1)\frac{\pi}{2}\right) = 1, \quad \sin\left((4k+3)\frac{\pi}{2}\right) = -1, \quad \forall k \in \mathbb{N}.$$

consider

$$x_k = (4k+1)\frac{\pi}{2}, \quad y_k = (4k+3)\frac{\pi}{2}, \quad \forall k \in \mathbb{N}.$$

whence $x_k \rightarrow +\infty$ and $y_k \rightarrow +\infty$ nevertheless

$$f(x_k) = \sin(x_k) = \sin\left((4k+1)\frac{\pi}{2}\right) = 1 \rightarrow 1$$

and

$$f(y_k) = \sin(y_k) = \sin\left((4k+3)\frac{\pi}{2}\right) = -1 \rightarrow -1$$

whence the limit (\triangle) does not exist!

Left and right limits

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

$$\lim_{x \rightarrow x_0^+} f(x) = L$$

if and only if $\exists L \in \mathbb{R}$ such that

$$\forall \varepsilon > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x - x_0 < \delta \Rightarrow |f(x) - L| < \varepsilon$$

similarly, we say that

$$\lim_{x \rightarrow x_0^-} f(x) = L$$

if and only if $\exists L \in \mathbb{R}$ such that

$$\forall \varepsilon > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x_0 - x < \delta \Rightarrow |f(x) - L| < \varepsilon$$

Left and right limits

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . Then the limit

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

exists **IF AND ONLY IF**

$$\lim_{x \rightarrow x_0^+} f(x) = L \text{ and } \lim_{x \rightarrow x_0^-} f(x) = L.$$

In practice

We will encounter one among these situations

- $\lim_{x \rightarrow x_0^+} f(x) = L$ and $\lim_{x \rightarrow x_0^-} f(x) = L$. We can conclude that the limit $\lim_{x \rightarrow x_0} f(x)$ exists and it is equal to L .
- At least one between $\lim_{x \rightarrow x_0^+} f(x)$ and $\lim_{x \rightarrow x_0^-} f(x)$ does not exist. We can conclude that the limit $\lim_{x \rightarrow x_0} f(x)$ does not exist.
- $\lim_{x \rightarrow x_0^+} f(x) = L_1$ and $\lim_{x \rightarrow x_0^-} f(x) = L_2$, with $L_1 \neq L_2$. We can conclude that the limit $\lim_{x \rightarrow x_0} f(x)$ does not exist.

Left and right limits

Example

The $\text{sign}(x)$ function is defined on $(-\infty, 0) \cup (0, +\infty)$ as

$$\text{sign}(x) = \frac{|x|}{x} = \frac{x}{|x|} = \begin{cases} -1 & \text{if } x < 0 \\ 1 & \text{if } x > 0 \end{cases}$$

If $x > 0$, by definition, $\text{sign}(x) = +1$ so that

$$\lim_{x \rightarrow 0^+} \text{sign}(x) = +1.$$

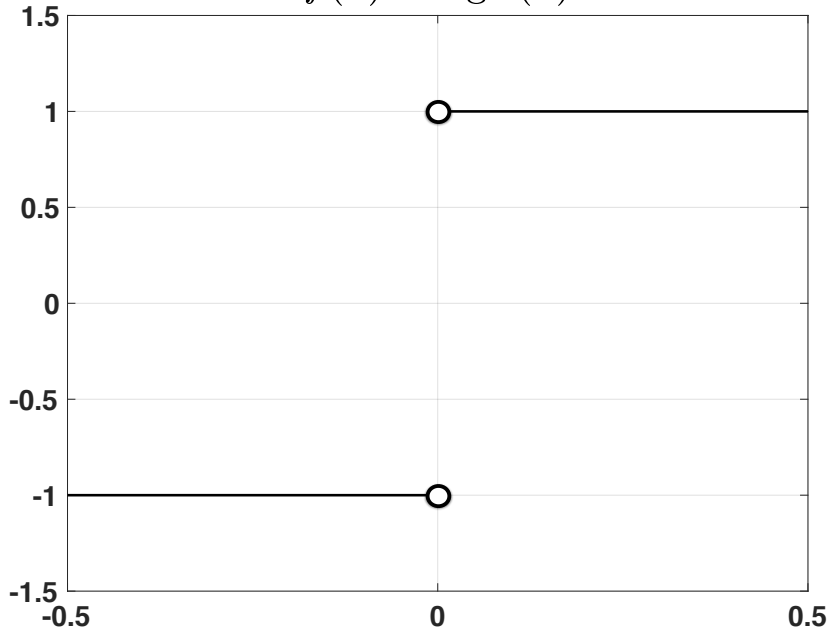
If $x < 0$, by definition, $\text{sign}(x) = -1$ so that

$$\lim_{x \rightarrow 0^-} \text{sign}(x) = -1.$$

Whence

$$\nexists \lim_{x \rightarrow 0} \text{sign}(x).$$

$$f(x) = \text{sign}(x)$$



Left and right limits

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

$$\lim_{x \rightarrow x_0^+} f(x) = +\infty$$

if and only if

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x - x_0 < \delta \Rightarrow f(x) > K$$

similarly, we say that

$$\lim_{x \rightarrow x_0^-} f(x) = +\infty$$

if and only if

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x_0 - x < \delta \Rightarrow f(x) > K$$

Left and right limits

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function. Let x_0 be a limit point of D . We say that

$$\lim_{x \rightarrow x_0^+} f(x) = -\infty$$

if and only if

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x - x_0 < \delta \Rightarrow f(x) < -K$$

similarly, we say that

$$\lim_{x \rightarrow x_0^-} f(x) = -\infty$$

if and only if

$$\forall K > 0 \quad \exists \delta > 0 : \forall x \in D : 0 < x_0 - x < \delta \Rightarrow f(x) < -K$$

Left and right limits

Example

Consider the function $f : (-\infty, 0) \cup (0, \infty) \rightarrow (-\infty, 0) \cup (0, \infty)$ defined as

$$f(x) = \frac{1}{x}.$$

Take any $K > 0$ then consider an x^* such that $0 < x^* < \frac{1}{K}$. We have

$$f(x^*) = \frac{1}{x^*} > K,$$

hence, by putting $\delta = \frac{1}{K}$ in the definition, we have proved that

$$\lim_{x \rightarrow 0^+} \frac{1}{x} = +\infty.$$

Using an identical procedure you can try to prove that

$$\lim_{x \rightarrow 0^-} \frac{1}{x} = -\infty.$$

Left and right limits

Definition

Other (intuitive) definitions (in what follows we implicitly assume $x \in D$)

$$\lim_{x \rightarrow x_0^+} f(x) = L^+ \Leftrightarrow \forall \varepsilon > 0, \exists \delta > 0 : 0 < x - x_0 < \delta \Rightarrow 0 < f(x) - L < \varepsilon$$

$$\lim_{x \rightarrow x_0^+} f(x) = L^- \Leftrightarrow \forall \varepsilon > 0, \exists \delta > 0 : 0 < x - x_0 < \delta \Rightarrow 0 < L - f(x) < \varepsilon$$

$$\lim_{x \rightarrow x_0^-} f(x) = L^+ \Leftrightarrow \forall \varepsilon > 0, \exists \delta > 0 : 0 < x_0 - x < \delta \Rightarrow 0 < f(x) - L < \varepsilon$$

$$\lim_{x \rightarrow x_0^-} f(x) = L^- \Leftrightarrow \forall \varepsilon > 0, \exists \delta > 0 : 0 < x_0 - x < \delta \Rightarrow 0 < L - f(x) < \varepsilon$$

$$\lim_{x \rightarrow +\infty} f(x) = L^+ \Leftrightarrow \forall \varepsilon > 0, \exists M > 0 : x > M \Rightarrow 0 < f(x) - L < \varepsilon$$

$$\lim_{x \rightarrow +\infty} f(x) = L^- \Leftrightarrow \forall \varepsilon > 0, \exists M > 0 : x > M \Rightarrow 0 < L - f(x) < \varepsilon$$

$$\lim_{x \rightarrow -\infty} f(x) = L^+ \Leftrightarrow \forall \varepsilon > 0, \exists M > 0 : x < -M \Rightarrow 0 < f(x) - L < \varepsilon$$

$$\lim_{x \rightarrow -\infty} f(x) = L^- \Leftrightarrow \forall \varepsilon > 0, \exists M > 0 : x < -M \Rightarrow 0 < L - f(x) < \varepsilon.$$

Left and right limits

Example

Using the definitions of limits it is straightforward to prove that

$$\lim_{x \rightarrow 0^-} \frac{x}{1+x^2} = 0^-, \quad \lim_{x \rightarrow 0^+} \frac{x}{1+x^2} = 0^+$$

$$\lim_{x \rightarrow +\infty} \frac{1}{x} = 0^+, \quad \lim_{x \rightarrow -\infty} \frac{1}{x} = 0^-$$

$$\lim_{x \rightarrow +\infty} \frac{1}{x^2} = 0^+, \quad \lim_{x \rightarrow -\infty} \frac{1}{x^2} = 0^+$$

$$\lim_{x \rightarrow 1^+} \frac{x-1}{x^2} = 0^+, \quad \lim_{x \rightarrow 1^-} \frac{x-1}{x^2} = 0^-$$

Left and right limits

Theorem

Let $f(x)$ and $g(x)$ be two functions defined on a set $D \subseteq \mathbb{R}$. Let x_0 be a limit point of D .

- If when $x \rightarrow x_0$ we have $g(x) \rightarrow 0^+$ and $f(x) \rightarrow L > 0$ then $f(x)/g(x) \rightarrow +\infty$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow 0^-$ and $f(x) \rightarrow L > 0$ then $f(x)/g(x) \rightarrow -\infty$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow 0^+$ and $f(x) \rightarrow L < 0$ then $f(x)/g(x) \rightarrow -\infty$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow 0^-$ and $f(x) \rightarrow L < 0$ then $f(x)/g(x) \rightarrow +\infty$.

Identical results hold for $x \rightarrow x_0^-$ and $x \rightarrow x_0^+$.

Left and right limits

Theorem

Let $f(x)$ and $g(x)$ be two functions defined on a set $D \subseteq \mathbb{R}$. Let x_0 be a limit point of D .

- If when $x \rightarrow x_0$ we have $g(x) \rightarrow L > 0$ and $f(x) \rightarrow 0^+$ then $f(x)/g(x) \rightarrow 0^+$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow L > 0$ and $f(x) \rightarrow 0^-$ then $f(x)/g(x) \rightarrow 0^-$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow L < 0$ and $f(x) \rightarrow 0^+$ then $f(x)/g(x) \rightarrow 0^-$.
- If when $x \rightarrow x_0$ we have $g(x) \rightarrow L < 0$ and $f(x) \rightarrow 0^-$ then $f(x)/g(x) \rightarrow 0^+$.

Identical results hold for $x \rightarrow x_0^-$ and $x \rightarrow x_0^+$.

Some important limits

Assume $a > 1$.

$$\lim_{x \rightarrow 0^+} \log_a(x) = ??$$

For all $K > 0$ consider $\delta = a^{-K}$. So if

$$0 < x < \delta = a^{-K}$$

we have (for $a > 1$ the \log_a is increasing)

$$\log_a(x) < \log_a(\delta) = -K.$$

whence

$$\lim_{x \rightarrow 0^+} \log_a(x) = -\infty.$$

Some important limits

Assume $a > 1$.

$$\lim_{x \rightarrow +\infty} \log_a(x) = ??$$

For all $K > 0$ consider $M = a^K$. So if

$$x > M = a^K$$

we have (for $a > 1$ the \log_a is increasing)

$$\log_a(x) > \log_a(M) = K.$$

whence

$$\lim_{x \rightarrow +\infty} \log_a(x) = +\infty.$$

Similar computations show that, for $0 < a < 1$, we have

$$\lim_{x \rightarrow 0^+} \log_a(x) = +\infty, \quad \lim_{x \rightarrow +\infty} \log_a(x) = -\infty.$$

Some important limits

Assume $a > 1$.

$$\lim_{x \rightarrow -\infty} a^x = ??$$

For all $\varepsilon > 0$ consider $M = \log_a(1/\varepsilon)$. So if

$$x < -M$$

we have (if $a > 1$ then a^x is increasing)

$$0 < a^x < a^{-M} = a^{-\log_a(1/\varepsilon)} = \varepsilon.$$

whence

$$\lim_{x \rightarrow -\infty} a^x = 0.$$

Some important limits

Assume $a > 1$.

$$\lim_{x \rightarrow +\infty} a^x = ??$$

For all $K > 0$ consider $M = \log_a(K)$. So if

$$x > M = \log_a(K)$$

we have (if $a > 1$ then a^x is increasing)

$$a^x > a^M = a^{\log_a(K)} = K.$$

whence

$$\lim_{x \rightarrow +\infty} a^x = +\infty.$$

Similar computations show that, for $0 < a < 1$, we have

$$\lim_{x \rightarrow -\infty} a^x = +\infty, \quad \lim_{x \rightarrow +\infty} a^x = 0.$$

Some important limits

Example

$$\lim_{x \rightarrow 0^+} \log_2(x) = -\infty$$

$$\lim_{x \rightarrow +\infty} \log_2(x) = +\infty,$$

$$\lim_{x \rightarrow 0^+} \log_{1/2}(x) = +\infty$$

$$\lim_{x \rightarrow +\infty} \log_{1/2}(x) = -\infty,$$

$$\lim_{x \rightarrow -\infty} e^x = 0$$

$$\lim_{x \rightarrow +\infty} e^x = +\infty,$$

$$\lim_{x \rightarrow -\infty} \left(\frac{1}{e}\right)^x = +\infty$$

$$\lim_{x \rightarrow +\infty} \left(\frac{1}{e}\right)^x = 0.$$

Algebra of limits

The **red** indicates that the sign must be established. Let $a > 0$ be a strictly positive number.

$$\frac{0}{\pm\infty} = 0, \quad \frac{\pm\infty}{0} = \pm\infty, \quad \frac{a}{0} = \pm\infty, \quad \frac{a}{\pm\infty} = 0, \quad \frac{\pm\infty}{a} = \pm\infty.$$

$$0^{-\infty} = +\infty, \quad 0^{+\infty} = 0, \quad (-\infty)^{2n} = +\infty, \quad (-\infty)^{2n+1} = -\infty$$

$$(+\infty)^{+\infty} = +\infty, \quad (+\infty)^{-\infty} = 0, \quad +\infty^{-a} = 0, \quad +\infty^a = +\infty$$

$$+\infty + \infty = +\infty, \quad -\infty - \infty = -\infty, \quad (+\infty) \cdot (\pm a) = \pm\infty$$

Indeterminate form: $0/0$

$$\lim_{x \rightarrow \infty} \frac{1/x}{1/x^2} = \frac{0}{0} = \lim_{x \rightarrow \infty} \frac{x^2}{x} = +\infty,$$

$$\lim_{x \rightarrow \infty} \frac{1/x^2}{1/x} = \frac{0}{0} = \lim_{x \rightarrow \infty} \frac{x}{x^2} = 0.$$

Indeterminate form: ∞/∞

$$\lim_{x \rightarrow \infty} \frac{x}{x^2} = \frac{\infty}{\infty} = \lim_{x \rightarrow \infty} \frac{1}{x} = 0,$$

$$\lim_{x \rightarrow \infty} \frac{x^2}{x} = \frac{\infty}{\infty} = \lim_{x \rightarrow \infty} x = \infty$$

Indeterminate form: $\infty - \infty$

$$\lim_{x \rightarrow \infty} x^2 - x = \infty - \infty = \lim_{x \rightarrow \infty} x^2 \left(1 - \frac{1}{x}\right) = (+\infty) \cdot (+1) = +\infty,$$

$$\lim_{x \rightarrow \infty} \sqrt{x^2 + x} - x = \infty - \infty = \frac{1}{2}.$$

Indeterminate form: 0^0

$$\lim_{x \rightarrow 0^+} x^x = 0^0 = 1,$$

$$\lim_{x \rightarrow 0^+} \left(e^{-1/x^2} \right)^x = 0^0 = \lim_{x \rightarrow 0^+} e^{-1/x} = 0.$$

Indeterminate form: 1^∞

$$\lim_{x \rightarrow +\infty} \left(1 + \frac{\alpha}{x}\right)^x = 1^\infty = e^\alpha,$$

Indeterminate form: ∞^0

For any $a > 1$

$$\lim_{x \rightarrow +\infty} x^{1/\log_a x} = (+\infty)^0 = \lim_{x \rightarrow +\infty} a^{\log_a(x^{1/\log_a x})} = \lim_{x \rightarrow +\infty} a^{\frac{\log_a(x)}{\log_a(x)}} = a.$$

Rules for limits

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ and $g : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be two functions, x_0 a limit point of D . If

$$\lim_{x \rightarrow x_0} f(x) = L_1 \text{ and } \lim_{x \rightarrow x_0} g(x) = L_2$$

then

$$\lim_{x \rightarrow x_0} (f(x) + g(x)) = L_1 + L_2.$$

The results still holds if $x_0 = +\infty$ or $x_0 = -\infty$.

Warning!

The converse is not true! Consider $f(x) = x$ and $g(x) = -x$. Then

$$\lim_{x \rightarrow +\infty} (f(x) + g(x)) = \lim_{x \rightarrow +\infty} (x - x) = 0$$

Nevertheless

$$\lim_{x \rightarrow +\infty} f(x) = +\infty \text{ and } \lim_{x \rightarrow +\infty} g(x) = -\infty.$$

Rules for limits

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ and $g : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be two functions, x_0 a limit point of D . If

$$\lim_{x \rightarrow x_0} f(x) = L_1 \text{ and } \lim_{x \rightarrow x_0} g(x) = L_2$$

then

$$\lim_{x \rightarrow x_0} f(x) \cdot g(x) = L_1 \cdot L_2.$$

The results still holds if $x_0 = +\infty$ or $x_0 = -\infty$.

Warning!

The converse is not true! Consider $f(x) = x$ and $g(x) = \frac{1}{x}$. Then

$$\lim_{x \rightarrow +\infty} f(x) \cdot g(x) = \lim_{x \rightarrow +\infty} x \cdot \frac{1}{x} = 1$$

Nevertheless

$$\lim_{x \rightarrow +\infty} f(x) = +\infty \text{ and } \lim_{x \rightarrow +\infty} g(x) = 0.$$

Rules for limits

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ and $g : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be two functions, x_0 a limit point of D . If

$$\lim_{x \rightarrow x_0} f(x) = L_1 \text{ and } \lim_{x \rightarrow x_0} g(x) = L_2 \neq 0$$

then

$$\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \frac{L_1}{L_2}.$$

The results still holds if $x_0 = +\infty$ or $x_0 = -\infty$.

Warning!

The converse is not true! Consider $f(x) = x$ and $g(x) = x$. Then

$$\lim_{x \rightarrow +\infty} \frac{f(x)}{g(x)} = \lim_{x \rightarrow +\infty} \frac{x}{x} = 1$$

Nevertheless

$$\lim_{x \rightarrow +\infty} f(x) = +\infty \text{ and } \lim_{x \rightarrow +\infty} g(x) = +\infty.$$

Continuity

Heuristically

A function is said to be continuous in a point x_0 of its domain if arbitrarily small variations around x_0 generate small variations around $f(x_0)$.

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in D$. We say that f is **continuous** in x_0 if and only if

$$\forall \varepsilon > 0 \quad \exists \delta > 0 : \forall x \in D : |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon.$$

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in D$. The function f is continuous in x_0 if and only if

$$\lim_{x \rightarrow x_0} f(x) = f(x_0).$$

Continuity

Checklist for continuity

Suppose I give you a function $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ and a point $x_0 \in \mathbb{R}$.

Question: Is f continuous in x_0 ?

- 1 Verify that x_0 is a point of the domain!! That is $x_0 \in D$.
- 2 Compute

$$\lim_{x \rightarrow x_0} f(x).$$

- 3 If the limit in point 2 does not exist or is infinite \Rightarrow the function cannot be continuous. If the limit in point 2 exists and it is finite, call it L .
- 4 Verify if

$$L = f(x_0).$$

Exercise

Is the function

$$\ln(x)$$

continuous in $x_0 = 0$?

Solution. Trivially no. The domain of $\ln(x)$ is

$$D = (0, \infty)$$

and, hence, does not include $x_0 = 0$.

Continuity

Exercise

Is the piecewise-defined function

$$f(x) = \begin{cases} \ln(x) & \text{if } x > 0 \\ 0 & \text{if } x \leq 0. \end{cases}$$

continuous in $x_0 = 0$?

Solution. The domain of $f(x)$ is the entire real line, so $x_0 \in D$.

Nevertheless

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} \ln(x) = -\infty,$$

while

$$\lim_{x \rightarrow 0^-} f(x) = 0,$$

whence $\nexists \lim_{x \rightarrow 0} f(x) \Rightarrow$ The function is not continuous in $x_0 = 0$.

Continuity

Theorem

The function

$$f(x) = \sqrt{x}$$

is continuous in all its domain $D = [0, +\infty)$.

Proof. Consider a $x_0 > 0$. Let $x \in D$, then

$$0 \leq |f(x) - f(x_0)| = |\sqrt{x} - \sqrt{x_0}| = \left| \frac{x - x_0}{\sqrt{x} + \sqrt{x_0}} \right| < \left| \frac{x - x_0}{\sqrt{x_0}} \right|$$

so if $x \rightarrow x_0$, by the comparison theorem, $f(x) \rightarrow f(x_0)$.

Consider now $x_0 = 0$. For all $\varepsilon > 0$ take any $\delta < \varepsilon^2$ so that

$$0 \leq x < \delta \Rightarrow 0 \leq \sqrt{x} < \sqrt{\delta} < \varepsilon.$$

Remark

It is possible to prove that the following functions are continuous in all the points of the corresponding domain:

$$f(x) = \sin(x) \quad D = \mathbb{R}$$

$$f(x) = \cos(x) \quad D = \mathbb{R}$$

$$f(x) = \log_a(x) \quad D = (0, +\infty)$$

$$f(x) = a^x \quad D = \mathbb{R}$$

$$f(x) = x^n \quad D = \mathbb{R}$$

$$f(x) = x^\alpha \quad D = [0, +\infty)$$

More generally, all the trigonometric functions are continuous in their corresponding domains.

Theorem

Suppose that f and g are continuous.

- *Then $f + g$, $f \cdot g$ and f/g are continuous in their corresponding domains.*
- *If f (or g) is invertible, then $f^{(-1)}$ (or $g^{(-1)}$) is continuous in its domain.*
- *If it is possible to define $(f \circ g)$ then $(f \circ g)$ is continuous in its domain.*

Exercise

Find the domain of the function

$$f(x) = x^x$$

and establish where the function is continuous.

Solution. The function can be written as

$$x^x = e^{\ln(x^x)} = e^{x \ln(x)}.$$

Whence it is defined for $x \in (0, +\infty)$. Since $\ln(x)$ is continuous for all $x \in (0, +\infty)$ and since the exponential function is continuous everywhere then $f(x)$ is continuous for all $x \in (0, +\infty)$.

Continuity

Exercise

Find the domain of the function

$$f(x) = \sin(\ln(1 + x^2))$$

and establish where the function is continuous.

Solution. Since for all x it holds that

$$1 + x^2 > 0$$

then the function $f(x)$ is defined for all $x \in \mathbb{R}$. The function $f(x)$ is a composition of the functions

$$x \rightarrow x^2 \rightarrow 1 + x^2 \rightarrow \ln(1 + x^2) \rightarrow \sin(\ln(1 + x^2)),$$

whence it is continuous for all $x \in \mathbb{R}$.

Notable limits

Theorem

It holds that

$$\lim_{x \rightarrow +\infty} \left(1 + \frac{1}{x}\right)^x = \lim_{x \rightarrow -\infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Proof. Remember that

$$a_n = \left(1 + \frac{1}{n}\right)^n \rightarrow e.$$

Consider, for all $x \geq 0$, the integer part of x , defined as

$$\lfloor x \rfloor = \max \{m \in \mathbb{N} \mid m \leq x\}.$$

For example

$$\left\lfloor \frac{7}{2} \right\rfloor = \lfloor 3.5 \rfloor = 3.$$

Call, for simplicity $n_x = \lfloor x \rfloor \in \mathbb{N}$ and note that

$$n_x \leq x < n_x + 1,$$

Notable limits

From

$$n_x \leq x < n_x + 1,$$

we derive

$$\frac{1}{n_x + 1} < \frac{1}{x} \leq \frac{1}{n_x} \Rightarrow 1 + \frac{1}{n_x + 1} < 1 + \frac{1}{x} \leq 1 + \frac{1}{n_x}.$$

Since $n_x \leq x$ we have

$$\left(1 + \frac{1}{n_x + 1}\right)^{n_x} \leq \left(1 + \frac{1}{n_x + 1}\right)^x$$

using $1 + \frac{1}{n_x + 1} < 1 + \frac{1}{x}$ we can continue ...

$$\left(1 + \frac{1}{n_x + 1}\right)^{n_x} \leq \left(1 + \frac{1}{n_x + 1}\right)^x < \left(1 + \frac{1}{x}\right)^x$$

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finally, using $x < n_x + 1$ we get

$$\left(1 + \frac{1}{n_x + 1}\right)^{n_x} < \left(1 + \frac{1}{x}\right)^x < \left(1 + \frac{1}{n_x}\right)^{n_x + 1}$$

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Notable limits

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$$n_x \leq x < n_x + 1,$$

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Notable limits

From

$$n_x \leq x < n_x + 1,$$

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finally, using $x < n_x + 1$ we get

$$\left(1 + \frac{1}{n_x + 1}\right)^{n_x} < \left(1 + \frac{1}{x}\right)^x < \left(1 + \frac{1}{n_x}\right)^{n_x + 1}$$

Notable limits

In summary, $n_x = \lfloor x \rfloor = \max \{m \in \mathbb{N} \mid m \leq x\}$ and

$$\left(1 + \frac{1}{n_x + 1}\right)^{n_x} < \left(1 + \frac{1}{x}\right)^x < \left(1 + \frac{1}{n_x}\right)^{n_x + 1} = \left(1 + \frac{1}{n_x}\right)^{n_x} \left(1 + \frac{1}{n_x}\right).$$

Nevertheless, if $x \rightarrow +\infty$ we have $n_x \rightarrow \infty$

$$\lim_{n_x \rightarrow \infty} \underbrace{\left(1 + \frac{1}{n_x}\right)^{n_x}}_{\rightarrow e} \underbrace{\left(1 + \frac{1}{n_x}\right)}_{\rightarrow 1} = e$$

$$\lim_{n_x \rightarrow \infty} \left(1 + \frac{1}{n_x + 1}\right)^{n_x} = \lim_{n_x \rightarrow \infty} \underbrace{\left(1 + \frac{1}{n_x + 1}\right)^{n_x + 1}}_{\rightarrow e} \underbrace{\left(1 + \frac{1}{n_x + 1}\right)^{-1}}_{\rightarrow 1} = e$$

whence, by the comparison theorem,

$$\lim_{x \rightarrow +\infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Notable limits

What about

$$\lim_{x \rightarrow -\infty} \left(1 + \frac{1}{x}\right)^x = ?$$

If $x < 0$ then $x = -|x|$ and so

$$\begin{aligned} \left(1 + \frac{1}{x}\right)^x &= \left(1 - \frac{1}{|x|}\right)^{-|x|} = \left(\frac{|x|-1}{|x|}\right)^{-|x|} = \left(\frac{|x|}{|x|-1}\right)^{|x|} \\ &= \left(1 + \frac{1}{|x|-1}\right)^{|x|} = \left(1 + \frac{1}{|x|-1}\right)^{|x|-1} \left(1 + \frac{1}{|x|-1}\right). \end{aligned}$$

When $x \rightarrow -\infty$ we have $|x| \rightarrow +\infty$ so that $\left(1 + \frac{1}{|x|-1}\right)^{|x|-1} \rightarrow e$ and $\left(1 + \frac{1}{|x|-1}\right) \rightarrow 1$.

Whence

$$\lim_{x \rightarrow -\infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Notable limits

Definition

Given $n + 1$ real numbers a_0, a_1, \dots, a_n , the function

$$P_n(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$$

is called a **polynomial** of degree n . The numbers a_0, a_1, \dots, a_n are called the coefficient of the polynomial.

Any function of the form

$$f(x) = \frac{Q_n(x)}{P_m(x)}, \quad (\triangle)$$

where $Q_n(x)$ is a polynomial of degree n and $P_m(x)$ is a polynomial of degree m , is called a **rational function**.

Remark

Any rational function such as (\triangle) has the domain

$$D = \{x \in \mathbb{R} \mid P_m(x) \neq 0\}.$$

For all $x \in D$ the function (\triangle) is continuous.

Notable limits

Limits of fractions of polynomials

Put in evidence the highest power:

$$\lim_{x \rightarrow +\infty} \frac{x^7 - 3x^2 + x}{9 - 12x^7 - x^4} = \lim_{x \rightarrow +\infty} \frac{\overbrace{1 - 3x^{-5}}^{\rightarrow 0} + \overbrace{x^{-6}}^{\rightarrow 0}}{\underbrace{9x^{-7}}_{\rightarrow 0} - 12 - \underbrace{x^{-3}}_{\rightarrow 0}} = -\frac{1}{12}.$$

$$\lim_{x \rightarrow +\infty} \frac{x^8 - 3x^2 + x}{9 - 12x^7 - x^4} = \lim_{x \rightarrow +\infty} x \frac{\overbrace{1 - 3x^{-6}}^{\rightarrow 0} + \overbrace{x^{-7}}^{\rightarrow 0}}{\underbrace{9x^{-7}}_{\rightarrow 0} - 12 - \underbrace{x^{-3}}_{\rightarrow 0}} = -\infty.$$

$$\lim_{x \rightarrow +\infty} \frac{x^7 - 3x^2 + x}{9 - 12x^8 - x^4} = \lim_{x \rightarrow +\infty} \frac{1}{x} \frac{\overbrace{1 - 3x^{-5}}^{\rightarrow 0} + \overbrace{x^{-6}}^{\rightarrow 0}}{\underbrace{9x^{-8}}_{\rightarrow 0} - 12 - \underbrace{x^{-4}}_{\rightarrow 0}} = 0.$$

Notable Limits

- Applying the same geometrical argument used for $n \sin(1/n) \rightarrow 1$ we can prove that

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1$$

- Consider

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x} = \frac{0}{0}.$$

Using the previous notable limit ...

$$\begin{aligned} \frac{1 - \cos x}{x} &= \frac{1 - \cos x}{x} \frac{1 + \cos x}{1 + \cos x} \frac{x}{x} = \frac{1 - \cos^2 x}{x^2} \frac{x}{1 + \cos x} \\ &= \left(\frac{\sin x}{x} \right)^2 \frac{x}{1 + \cos x} \rightarrow 1 \cdot 0 = 0 \end{aligned} \quad (0.1)$$

Notable Limits

- To compute

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2} = \frac{0}{0},$$

we use the notable limits that we already know.

$$\begin{aligned} \frac{1 - \cos x}{x^2} &= \frac{1 - \cos x}{x^2} \frac{1 + \cos x}{1 + \cos x} = \frac{1 - \cos^2 x}{x^2} \frac{1}{1 + \cos x} \\ &= \frac{\sin^2 x}{x^2} \frac{1}{1 + \cos x} \rightarrow 1 \cdot \frac{1}{2} = \frac{1}{2}. \end{aligned}$$

- Same procedure for

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{\tan x}{x} &= \frac{0}{0}. \\ \frac{\tan x}{x} &= \frac{\sin x}{x} \frac{1}{\cos x} \rightarrow 1. \end{aligned}$$

Notable Limits

- In the case of

$$\lim_{x \rightarrow 0} \frac{\ln(1+x)}{x} = \frac{0}{0}.$$

we use the properties of the logarithm

$$\frac{\ln(1+x)}{x} = \ln(1+x)^{\frac{1}{x}}$$

Call $t = \frac{1}{x} \rightarrow \infty$

$$\begin{aligned} \lim_{x \rightarrow 0} \ln(1+x)^{\frac{1}{x}} &= \lim_{t \rightarrow \infty} \ln \left(1 + \frac{1}{t} \right)^t \\ &= \ln \left(\lim_{t \rightarrow \infty} \left(1 + \frac{1}{t} \right)^t \right) = \ln e = 1. \end{aligned}$$

Note that we obtain the same result both if $x \rightarrow 0^+$ and if $x \rightarrow 0^-$.

Notable limits

- The following limit

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = \frac{0}{0}.$$

can be computed changing variable $y = e^x - 1 \Rightarrow x = \ln(1 + y)$

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = \lim_{y \rightarrow 0} \frac{y}{\ln(1 + y)} = \lim_{y \rightarrow 0} \frac{1}{\frac{\ln(1+y)}{y}} = 1.$$

- To compute

$$\lim_{x \rightarrow \infty} \left(1 + \frac{a}{x}\right)^x.$$

again we change variable $y = \frac{x}{a}$

$$\lim_{x \rightarrow \infty} \left(1 + \frac{a}{x}\right)^x = \lim_{y \rightarrow \infty} \left(1 + \frac{1}{y}\right)^{ay} = \lim_{y \rightarrow \infty} \left[\left(1 + \frac{1}{y}\right)^y\right]^a = e^a.$$

Notable limits

- To compute

$$\lim_{x \rightarrow 0} \frac{\log_b(1+x)}{x} = \frac{0}{0}.$$

it is necessary to use the rule

$$\log_b(x) = \frac{\log_a(x)}{\log_a(b)},$$

Obtaining

$$\lim_{x \rightarrow 0} \frac{\log_b(1+x)}{x} = \lim_{x \rightarrow 0} \frac{\ln(1+x)}{x \ln b} = \frac{1}{\ln b}.$$

- Similarly for

$$\lim_{x \rightarrow 0} \frac{a^x - 1}{x} = \frac{0}{0}.$$

define $y = a^x - 1 \Rightarrow x = \log_a(y+1)$

$$\lim_{x \rightarrow 0} \frac{a^x - 1}{x} = \lim_{y \rightarrow 0} \frac{y}{\log_a(y+1)} = \ln a \quad (0.2)$$

Notable limits

Recall what we have proved for sequences...

Consider any $a > 1$ and $b > 0$ then

Summary

$$\lim_{n \rightarrow \infty} \frac{\log_a(n)}{n^b} = 0 \Rightarrow \text{The power diverges faster than the logarithm}$$

$$\lim_{n \rightarrow \infty} \frac{n^b}{a^n} = 0 \Rightarrow \text{The exponential diverges faster than the power}$$

$$\lim_{n \rightarrow \infty} \frac{a^n}{n!} = 0 \Rightarrow \text{The factorial diverges faster than the exponential}$$

$$\lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0 \Rightarrow n^n \text{ diverges faster than the factorial}$$

Notable limits

The same results can be straightforwardly proved for limits on the real line.

Consider any $a > 1$ and $b > 0$ then

$$\lim_{x \rightarrow \infty} \frac{\log_a(x)}{x^b} = 0 \Rightarrow \text{The power diverges faster than the logarithm}$$

$$\lim_{x \rightarrow \infty} \frac{x^b}{a^x} = 0 \Rightarrow \text{The exponential diverges faster than the power}$$

$$\lim_{x \rightarrow \infty} \frac{x^n}{[x]!} = 0 \Rightarrow \text{The factorial diverges faster than the exponential}$$

$$\lim_{x \rightarrow \infty} \frac{[x]!}{x^x} = 0 \Rightarrow n^n \text{ diverges faster than the factorial}$$

Exercise

Compute the limit

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{\ln(1+x)|x-7|} = \frac{0}{0}$$

Solution.

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{\ln(1+x)|x-7|} = \lim_{x \rightarrow 0} \frac{\sin(x)}{x} \frac{x}{\ln(1+x)|x-7|}.$$

Using

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1, \quad \lim_{x \rightarrow 0} \frac{\ln(1+x)}{x} = 1,$$

we get

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{\ln(1+x)|x-7|} = \frac{1}{7}.$$

Exercise

Compute the limit

$$\lim_{x \rightarrow 0^+} x \ln(x) = 0 \times (-\infty)$$

Solution. By changing variable $x = e^{-t} \Rightarrow t = -\ln(x)$ we get

$$\lim_{x \rightarrow 0^+} x \ln(x) = \lim_{t \rightarrow +\infty} -t e^{-t} = - \lim_{t \rightarrow +\infty} \frac{t}{e^t}.$$

However e^t diverge faster than t , so

$$\lim_{x \rightarrow 0^+} x \ln(x) = 0.$$

Exercise

Compute the limit

$$\lim_{x \rightarrow 0^+} x^x = 0^0$$

Solution. Write

$$x^x = e^{\ln(x^x)} = e^{x \ln(x)}.$$

Since $x \ln(x) \rightarrow 0$ and since the exponential is a continuous function we have

$$\lim_{x \rightarrow 0^+} x^x = 1.$$

Limits: exercises and indeterminate forms

Exercise

Let $K > 0$ be a positive constant. Compute the limit

$$\lim_{x \rightarrow 0^+} x^{\frac{\ln(K)}{\ln(x)}} = 0^0$$

Solution. The limit is a little bit tricky. Note, in fact, that

$$x^{\frac{\ln(K)}{\ln(x)}} = e^{\ln\left(x^{\frac{\ln(K)}{\ln(x)}}\right)} = e^{\frac{\ln(K)}{\ln(x)} \ln(x)} = e^{\ln(K)} = K$$

so

$$\lim_{x \rightarrow 0^+} x^{\frac{\ln(K)}{\ln(x)}} = K.$$

This is why 0^0 is an indeterminate form ...

$$\lim_{x \rightarrow 0^+} x^{\frac{\ln(2)}{\ln(x)}} = 0^0 = 2, \quad \lim_{x \rightarrow 0^+} x^{\frac{\ln(100)}{\ln(x)}} = 0^0 = 100, \quad \text{etc...etc...}$$

Limits: exercises and indeterminate forms

Exercise

Let $K > 0$ be a positive constant. Compute the limit

$$\lim_{x \rightarrow 0} (1+x)^{\frac{\ln(K)}{x}} = 1^\infty$$

Solution. Again write

$$\begin{aligned} (1+x)^{\frac{\ln(K)}{x}} &= \exp \left(\ln \left((1+x)^{\frac{\ln(K)}{x}} \right) \right) = \exp \left(\frac{\ln(K)}{x} \ln(1+x) \right) \\ &= \exp \left(\ln(K) \frac{\ln(1+x)}{x} \right) \rightarrow \exp(\ln(K)) = K. \end{aligned} \quad (0.3)$$

so

$$\lim_{x \rightarrow 0} (1+x)^{\frac{\ln(K)}{x}} = K$$

This is why 1^∞ is an indeterminate form ...

$$\lim_{x \rightarrow 0} (1+x)^{\frac{\ln(2)}{x}} = 1^\infty = 2, \quad \lim_{x \rightarrow 0} (1+x)^{\frac{\ln(100)}{x}} = 1^\infty = 100 \quad \dots$$

A summary of indeterminate forms

The seven indeterminate forms

- 1 $\frac{0}{0}$ is indeterminate because, for example

$$\lim_{x \rightarrow 0} \frac{Kx}{x} = \frac{0}{0} = K, \text{ for any arbitrary } K.$$

- 2 $0 \times \infty$ is indeterminate because, for example

$$\lim_{x \rightarrow 0} (Kx) \cdot \left(\frac{1}{x}\right) = 0 \times \infty = K, \text{ for any arbitrary } K.$$

- 3 $\frac{\infty}{\infty}$ is indeterminate because, for example

$$\lim_{x \rightarrow 0} \frac{\frac{K}{x}}{\frac{1}{x}} = \frac{\infty}{\infty} = K, \text{ for any arbitrary } K.$$

- 4 $\infty - \infty$ is indeterminate because, for example

$$\lim_{x \rightarrow 0} \left(K + \frac{1}{x}\right) - \frac{1}{x} = \infty - \infty = K, \text{ for any arbitrary } K.$$

A summary of indeterminate forms

The seven indeterminate forms

- 5 1^∞ is indeterminate because, for example

$$\lim_{x \rightarrow 0} (1+x)^{\frac{\ln(K)}{x}} = 1^\infty = K, \text{ for any arbitrary } K.$$

- 6 0^0 is indeterminate because, for example

$$\lim_{x \rightarrow 0^+} x^{\frac{\ln(K)}{\ln(x)}} = 0^0 = K, \text{ for any arbitrary } K.$$

- 7 ∞^0 is indeterminate because, for example

$$\lim_{x \rightarrow 0} \left(\frac{1}{x} \right)^{\ln(K) \frac{x}{1-x}} = \infty^0 = K, \text{ for any arbitrary } K.$$

A summary of indeterminate forms

Theorem

Let $f(x) > 0$ and $g(x) > 0$ be two functions such that

$$\lim_{x \rightarrow x_0} f(x) = 0, \quad \lim_{x \rightarrow x_0} g(x) = +\infty.$$

Then

$$\lim_{x \rightarrow x_0} f(x)^{g(x)} = 0.$$

In other words, $0^{+\infty}$ is not an indeterminate form.

Proof. Take an $0 < \varepsilon < 1$, then there exists a δ such that

$$0 \leq f(x) < \varepsilon.$$

Hence

$$0 \leq (f(x))^{g(x)} < \varepsilon^{g(x)} \rightarrow 0$$

where the limit derives from the fact that $0 < \varepsilon < 1$ and $g(x) \rightarrow +\infty$.

Limits and the sign of a function

Theorem

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and x_0 be a limit point of D . Assume that

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

with $L > 0$. Therefore it exists $\delta > 0$ such that $f(x) > 0$ for all $x \in (x_0 - \delta, x_0 + \delta) \cap D \setminus \{x_0\}$.

Proof. In the definition of limit take $\varepsilon = L > 0$. So that it exists $\delta > 0$ such that for all $x \in D$ such that $0 < |x - x_0| < \delta$ we have

$$|f(x) - L| < L \Rightarrow -L < f(x) - L < L \Rightarrow 0 < f(x) < 2L.$$

Continuity

Exercise

Is the function

$$f(x) = e^{-1/x^2}$$

continuous in $x_0 = 0$?

Solution. No because the function is not defined in 0.

Exercise

Is the piecewise-defined function

$$g(x) = \begin{cases} e^{-1/x^2} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0. \end{cases}$$

continuous in $x_0 = 0$?

Solution. The function is defined in 0. So we compute the limit of the function in 0:

$$\lim_{x \rightarrow 0} g(x) = \lim_{x \rightarrow 0} e^{-1/x^2} = \lim_{x \rightarrow 0} \frac{1}{e^{1/x^2}} = \frac{1}{e^{+\infty}} = \frac{1}{+\infty} = 0 = g(0),$$

hence the function is continuous.

Continuity and Derivatives

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in \mathbb{R}$ be a limit point of D .

The point x_0 may or may not belong to D .

We say that f has a **jump discontinuity** in x_0 or, simply, that the function jumps in x_0 if

$$\exists L_1 = \lim_{x \rightarrow x_0^+} f(x) \quad \text{and} \quad \exists L_2 = \lim_{x \rightarrow x_0^-} f(x)$$

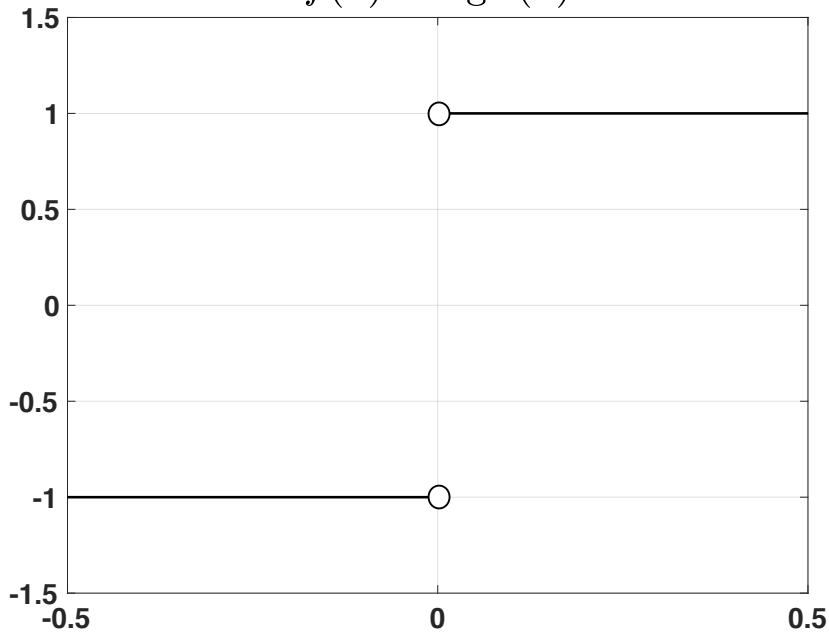
but $L_1 \neq L_2$.

Example

The sign $(x) = |x|/x$ has a jump discontinuity in $x = 0$. In fact

$$\lim_{x \rightarrow 0^+} \frac{|x|}{x} = \lim_{x \rightarrow 0^+} \frac{x}{x} = 1, \quad \lim_{x \rightarrow 0^-} \frac{|x|}{x} = \lim_{x \rightarrow 0^-} \frac{-x}{x} = -1$$

$$f(x) = \text{sign}(x)$$



Discontinuities

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in \mathbb{R}$ be a limit point of D . The point x_0 may or may not belong to D .

We say that f has a **removable discontinuity** in x_0 if

$$\exists L = \lim_{x \rightarrow x_0} f(x) \Leftrightarrow \left(\lim_{x \rightarrow x_0^+} f(x) = \lim_{x \rightarrow x_0^-} f(x) = L \right)$$

but ...

- either $L \neq f(x_0)$ (in case $x_0 \in D$)
- or f is not defined in x_0 .

Remark. If f has a removable discontinuity in x_0 , then the piecewise-defined function

$$g(x) = \begin{cases} f(x) & \text{if } x \neq x_0 \\ L & \text{if } x = x_0 \end{cases}$$

is, by definition, continuous in x_0 .

Discontinuities

Example

Consider the function

$$f(x) = \frac{\sin(x)}{x} : \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}$$

We know that

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1,$$

nevertheless $0 \notin D$. This means that the piecewise-defined function

$$g(x) = \begin{cases} \frac{\sin(x)}{x} & \text{if } x \neq 0 \\ 1 & \text{if } x = 0 \end{cases}$$

is continuous in $x_0 = 0$.

Discontinuities

Definition

Let $f : D \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in \mathbb{R}$ be a limit point of D . The point x_0 may or may not belong to D .

We say that f has an **essential discontinuity** in x_0 if either

$$\nexists \lim_{x \rightarrow x_0^-} f(x) \text{ or } \lim_{x \rightarrow x_0^-} f(x) = \pm\infty \quad (\triangle)$$

or

$$\nexists \lim_{x \rightarrow x_0^+} f(x) \text{ or } \lim_{x \rightarrow x_0^+} f(x) = \pm\infty \quad (\square)$$

or both condition (\triangle) and (\square) hold simultaneously.

Example

The function

$$f(x) = \sin\left(\frac{1}{x}\right)$$

has an essential discontinuity in $x_0 = 0$.

Exercise

Find the value of the parameter α such that the piecewise-defined function

$$f(x) = \begin{cases} \alpha \frac{\sin x}{x} + x^2 & \text{if } x \neq 0 \\ \ln(2) & \text{if } x = 0. \end{cases}$$

is continuous everywhere on \mathbb{R} .

Solution.

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \left(\alpha \frac{\sin x}{x} + x^2 \right) = \alpha,$$

whence $\alpha = \ln(2)$.

Discontinuities

Exercise

Is the function

$$f(x) = \frac{\ln(1+x)}{x}$$

continuous in $x_0 = 0$? If not classify the type of discontinuity.

Solution. Since $0 \notin D$ the function cannot be continuous in $x_0 = 0$.

Nevertheless

$$\lim_{x \rightarrow 0} \frac{\ln(1+x)}{x} = 1,$$

whence the function has a removable discontinuity. This means that the piecewise-defined function

$$g(x) = \begin{cases} \frac{\ln(1+x)}{x} & \text{if } x \neq 0 \\ 1 & \text{if } x = 0 \end{cases}$$

is defined and continuous everywhere on \mathbb{R} .

Exercise

Is the function

$$f(x) = \frac{1}{|x - 1|}$$

continuous in $x_0 = 1$? If not classify the type of discontinuity.

Solution. Since $1 \notin D$ the function cannot be continuous in $x_0 = 1$. Besides

$$\lim_{x \rightarrow 1^+} \frac{1}{|x - 1|} = +\infty, \quad \lim_{x \rightarrow 1^-} \frac{1}{|x - 1|} = +\infty,$$

whence the function has an essential discontinuity in $x_0 = 1$.

Discontinuities

Exercise

Is the function

$$f(x) = \begin{cases} x + 7 & \text{if } x > 0 \\ x & \text{if } x \leq 0 \end{cases}$$

continuous on \mathbb{R} ? If not classify all the discontinuities.

Solution. The function is trivially continuous for all $x_0 \neq 0$. Note that

$$\lim_{x \rightarrow 0^+} f(x) = 7,$$

while

$$\lim_{x \rightarrow 0^-} f(x) = 0,$$

whence the function has a jump discontinuity in $x_0 = 0$.

Main theorem on continuity

Theorem

Intermediate value theorem

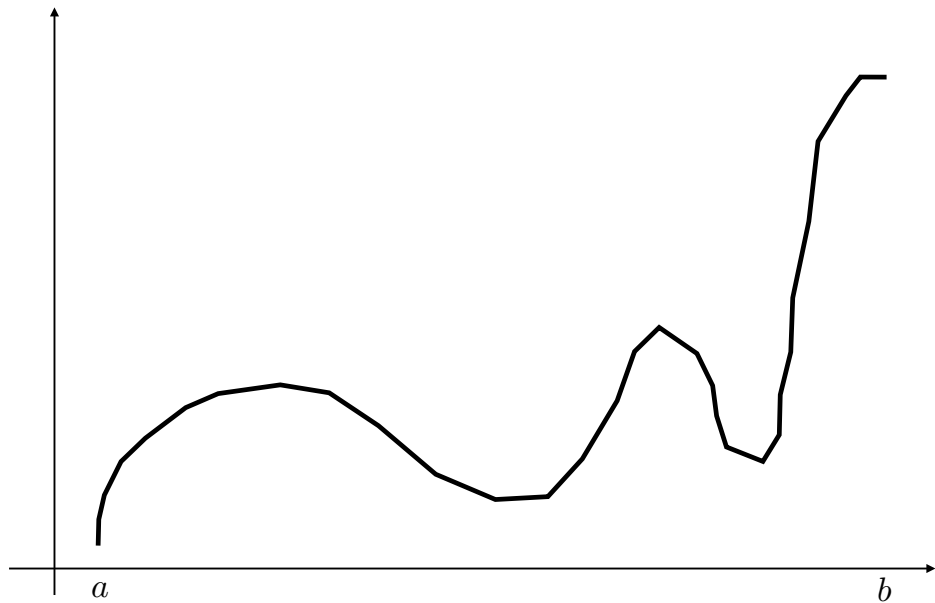
Let $I = [a, b]$ be an interval.

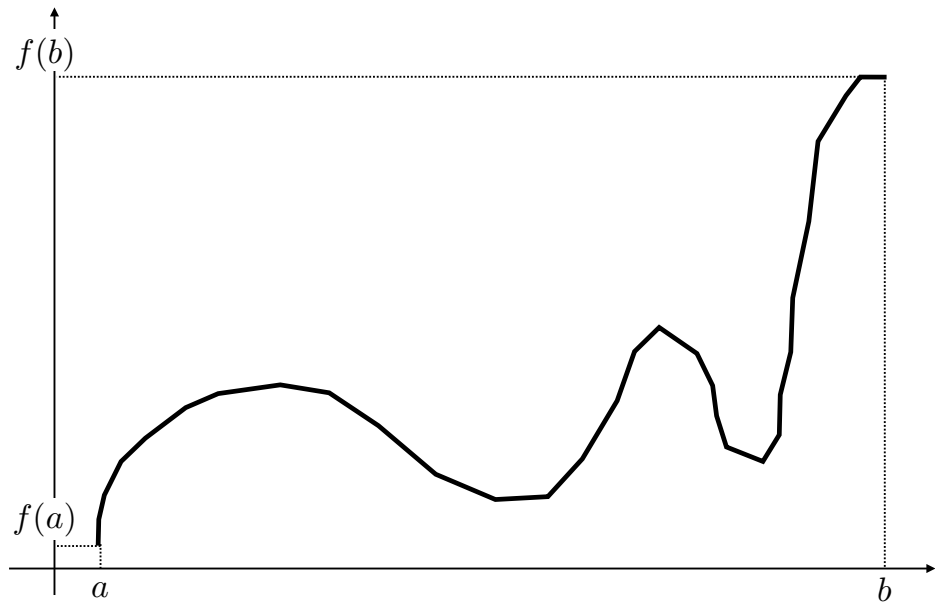
*Let $f : I \rightarrow \mathbb{R}$ be a **continuous function** defined on I .*

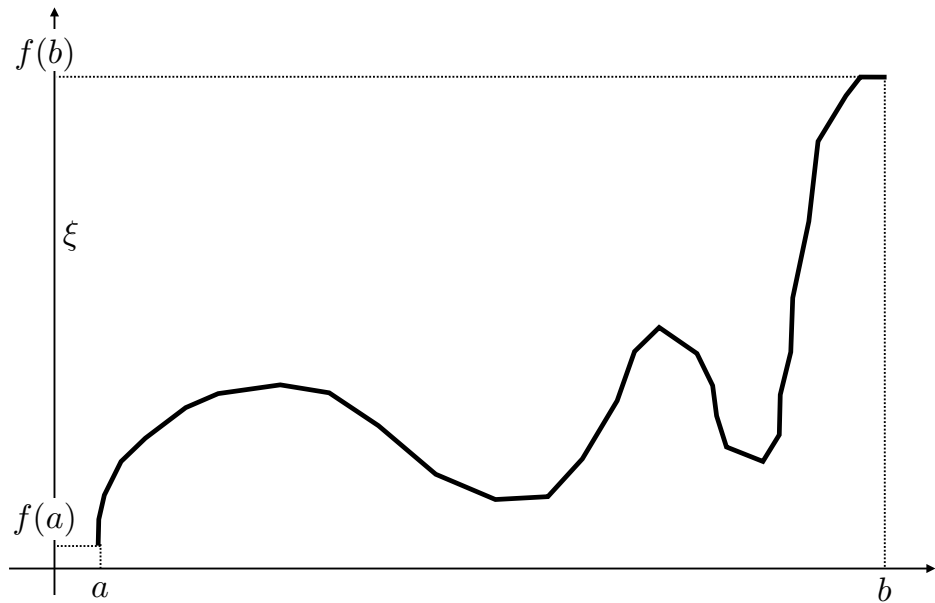
Suppose, without loss of generality, that $f(a) < f(b)$.

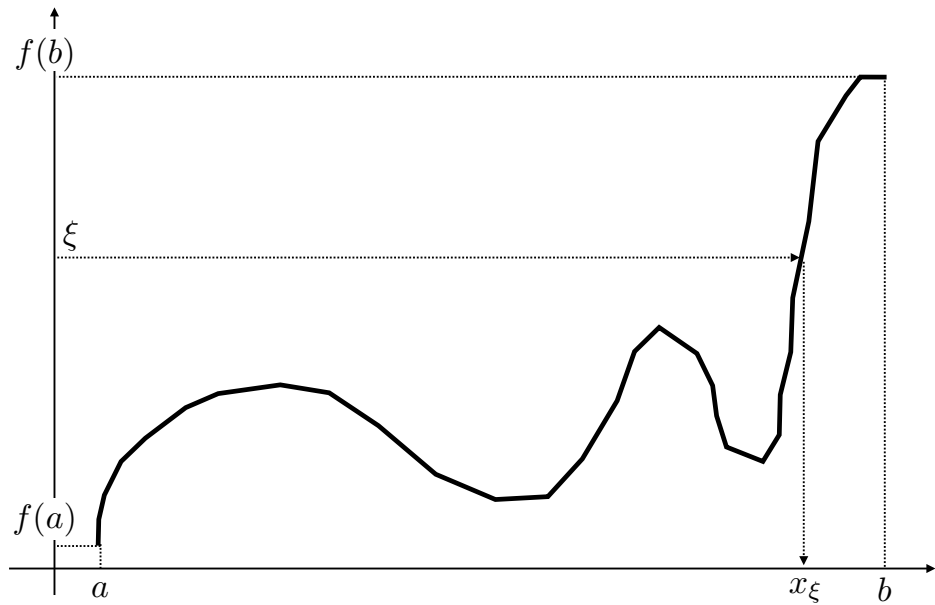
Then

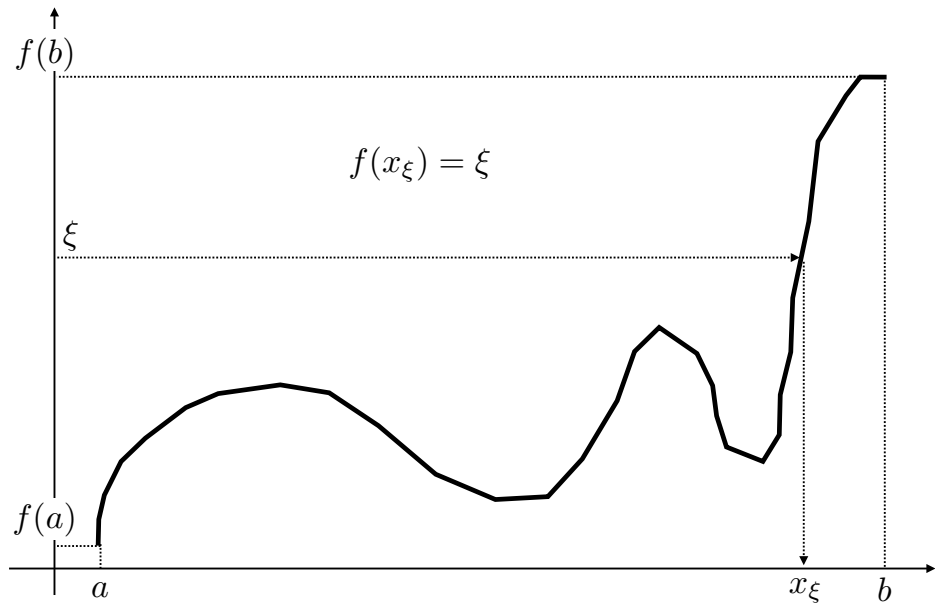
$$\forall \xi \in (f(a), f(b)) \exists x_\xi \in (a, b) \text{ such that } f(x_\xi) = \xi.$$

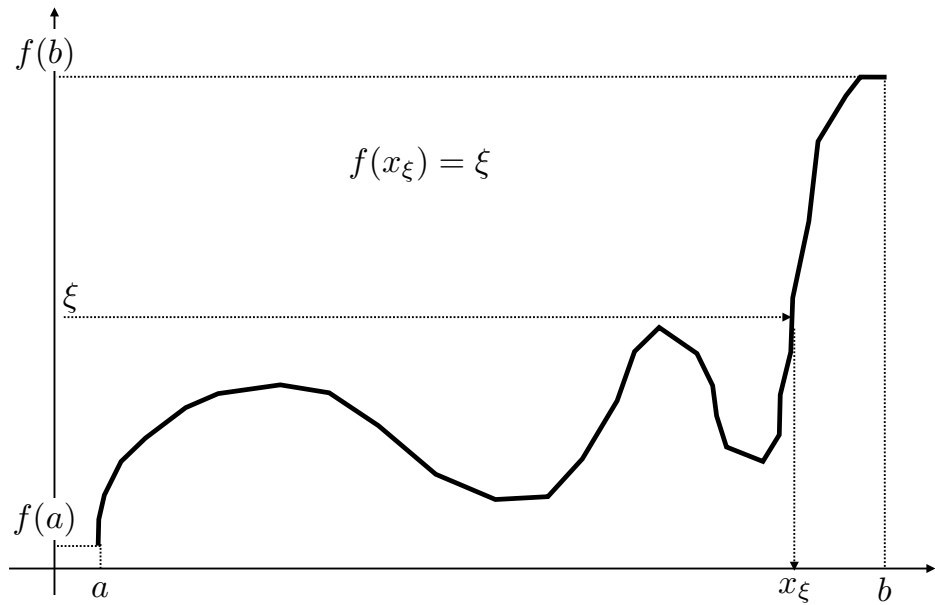


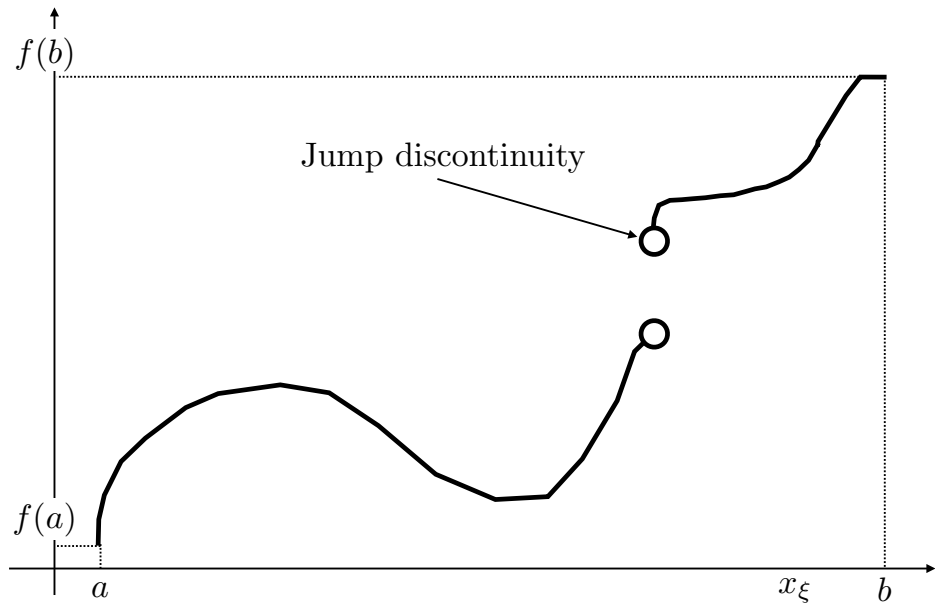


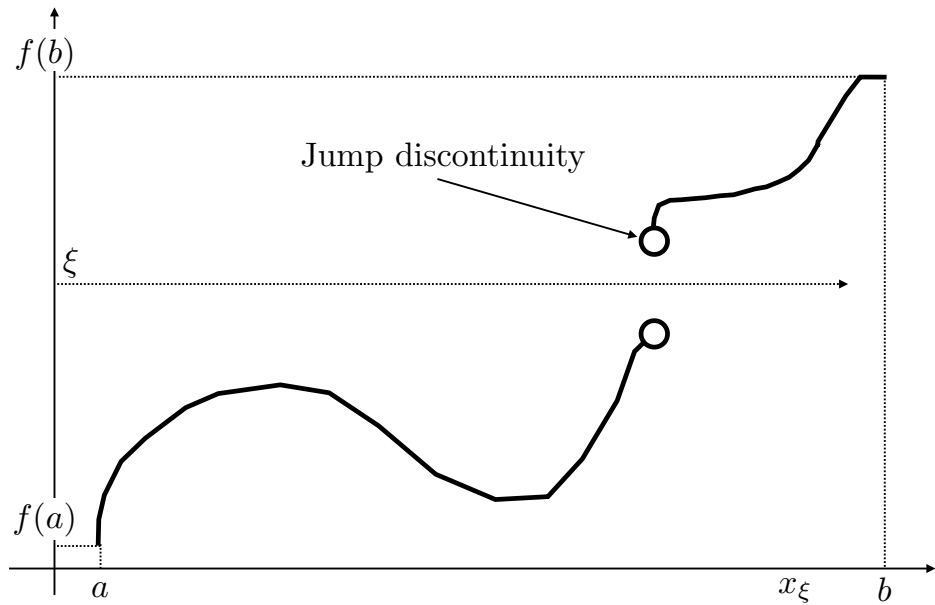


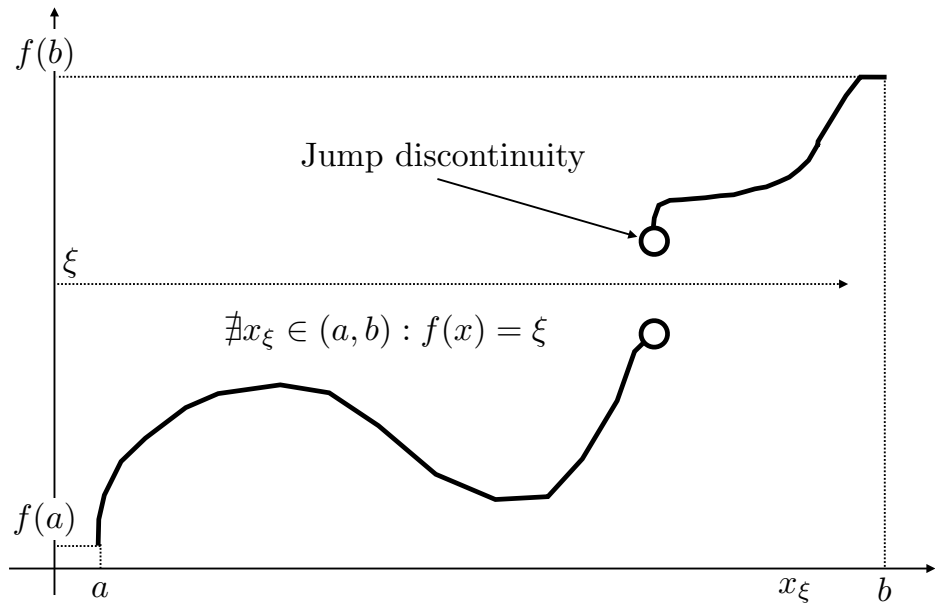












An economic application

Let p be the price of a commodity. Assume that $p \in (0, 1)$.

Suppose that the demand and supply functions are

$$D(p) = \ln(2 - p), \quad S(p) = p \quad (\triangle).$$

Definition

A price p^* is an **equilibrium price** if

$$D(p^*) = S(p^*).$$

Problem

In an economy with demand and supply given by (\triangle) does an equilibrium exist?

An economic application

Consider the difference

$$f(p) = S(p) - D(p) = p - \ln(2 - p)$$

$$p \in (0, 1) \Rightarrow \begin{cases} f(0) &= -\ln(2) < 0, \\ f(1) &= 1 > 0. \end{cases}$$

Since $f(p)$ is continuous in $(0, 1)$ then, by the intermediate value theorem,

$$\exists p^* \in (0, 1) : f(p^*) = 0,$$

whence

$$S(p^*) = D(p^*).$$

In other words, the economy has at least one equilibrium (we did not prove that is unique).

The Weierstrass extreme value theorem

Definition

Let $f : I = [a, b] \rightarrow \mathbb{R}$ be a function. Suppose that it exists $m \in I$ such that

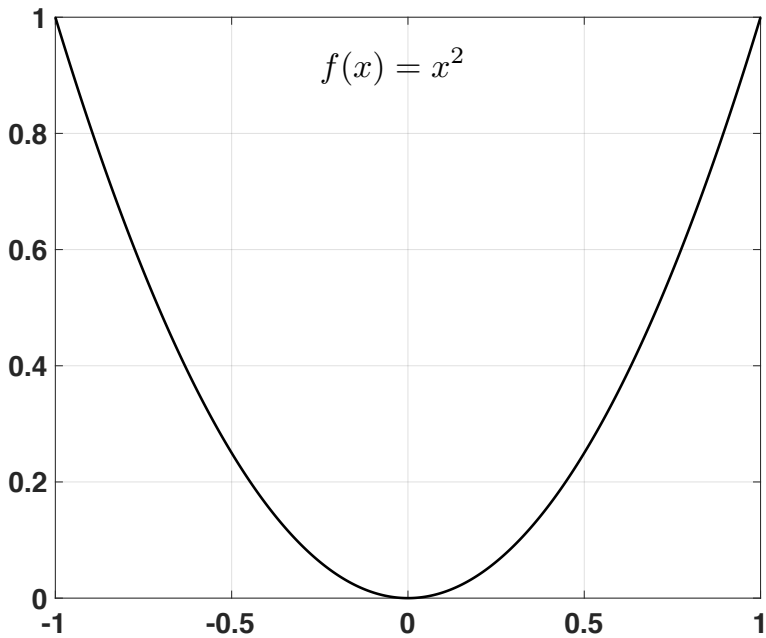
$$\forall x \in I \Rightarrow f(x) \geq f(m).$$

In this case we call $f(m)$ the minimum value of f in I . We also say that f attains a minimum at m .

An identical definition holds for the maximum.

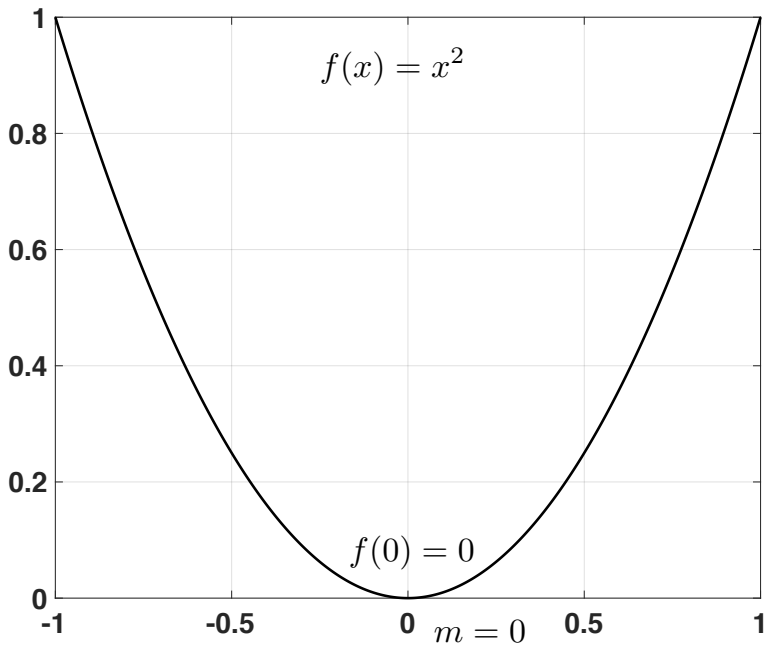
Theorem

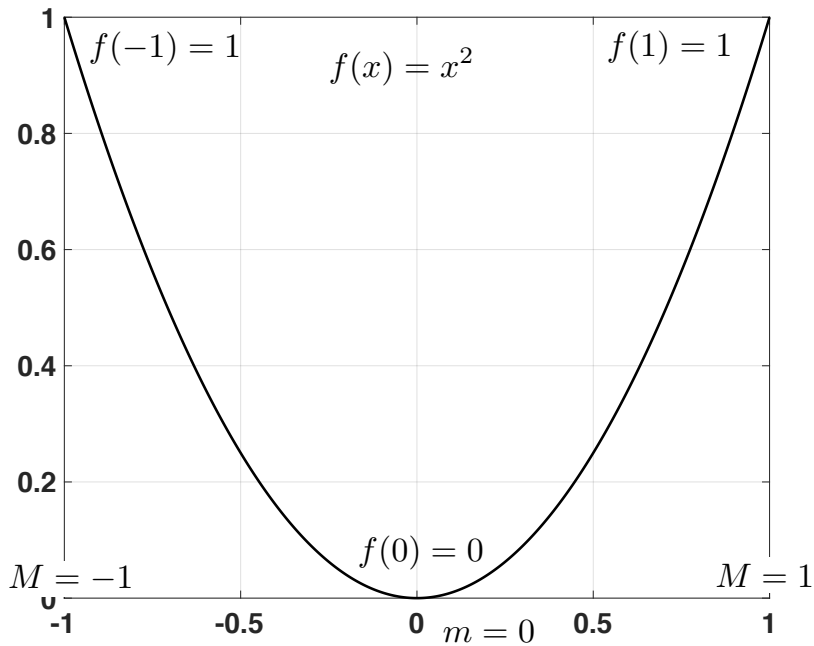
Let $f : [a, b] \rightarrow \mathbb{R}$ be a function defined on the closed limited interval $[a, b]$. If f is continuous on $[a, b]$ then f attains a minimum and a maximum on $[a, b]$.



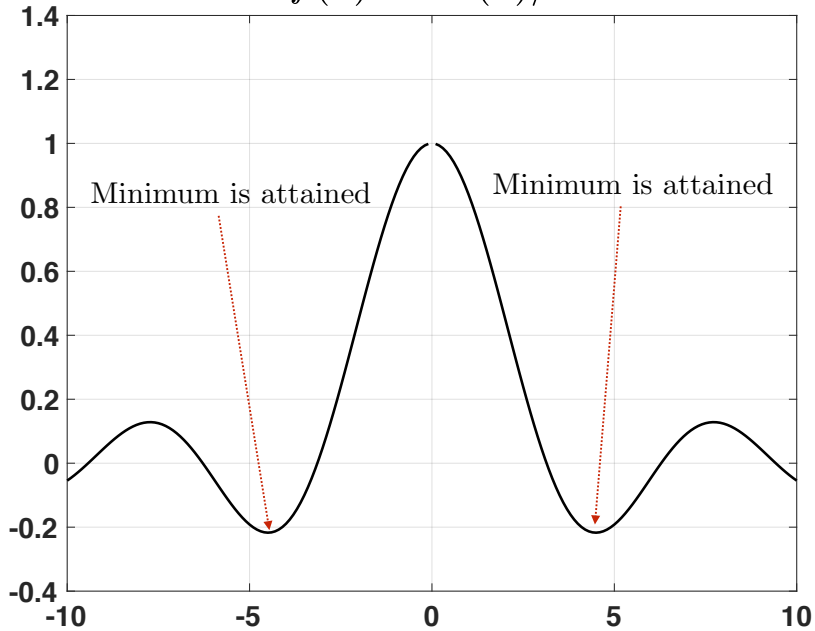
$$f(x) = x^2$$

x



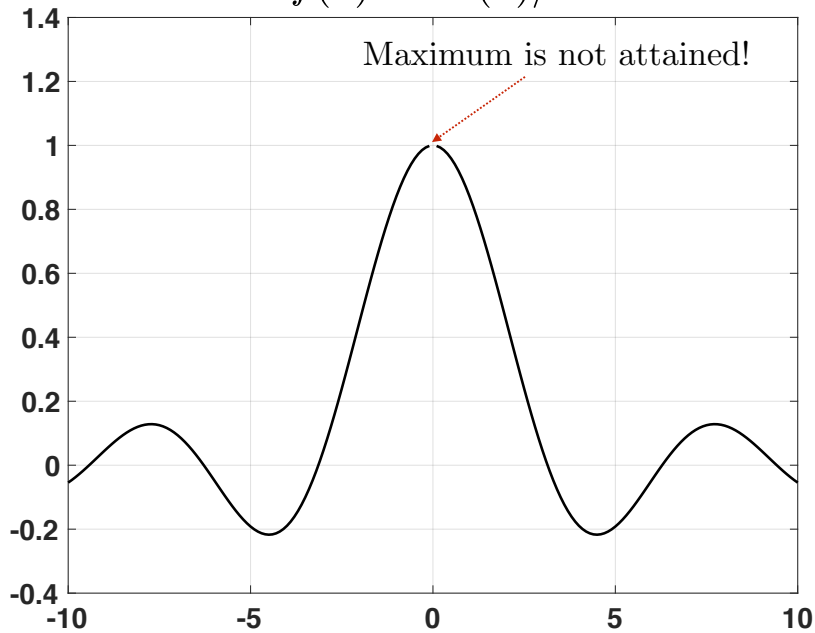


$$f(x) = \sin(x)/x$$

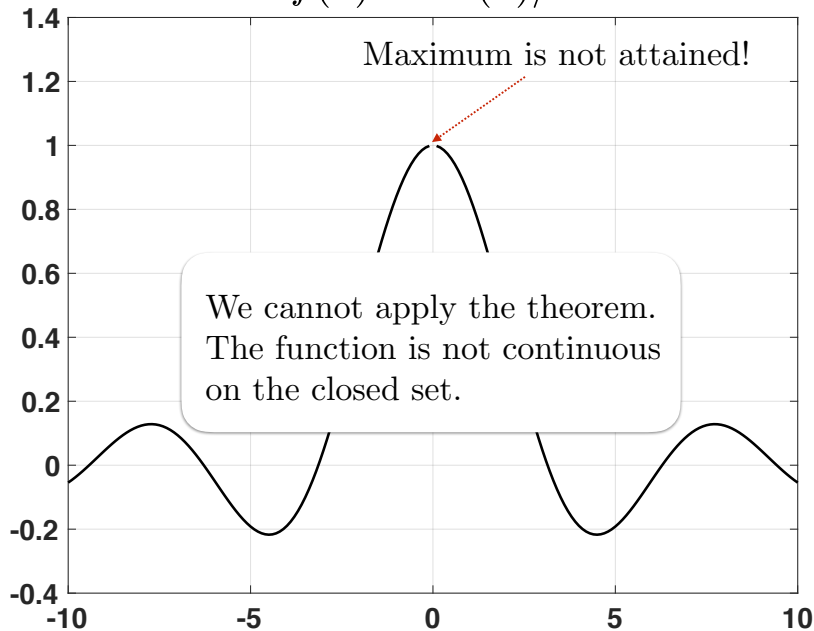


x

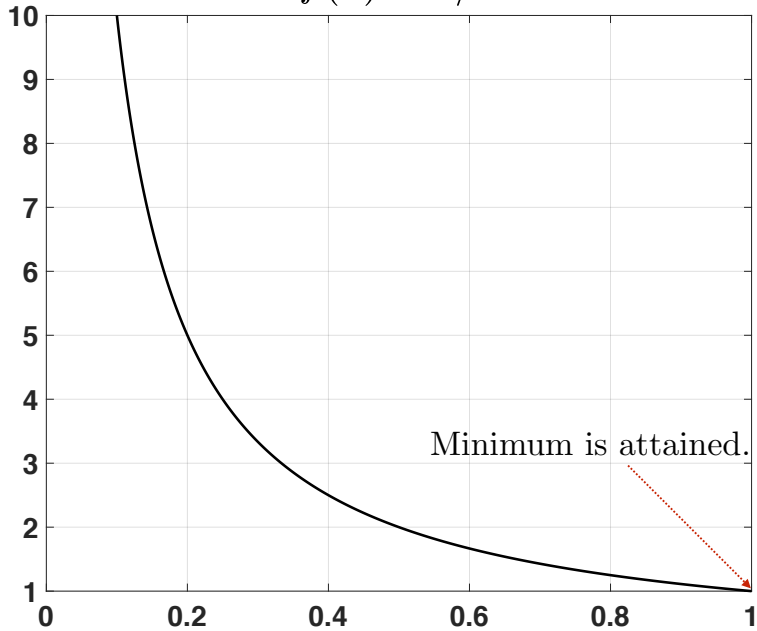
$$f(x) = \sin(x)/x$$



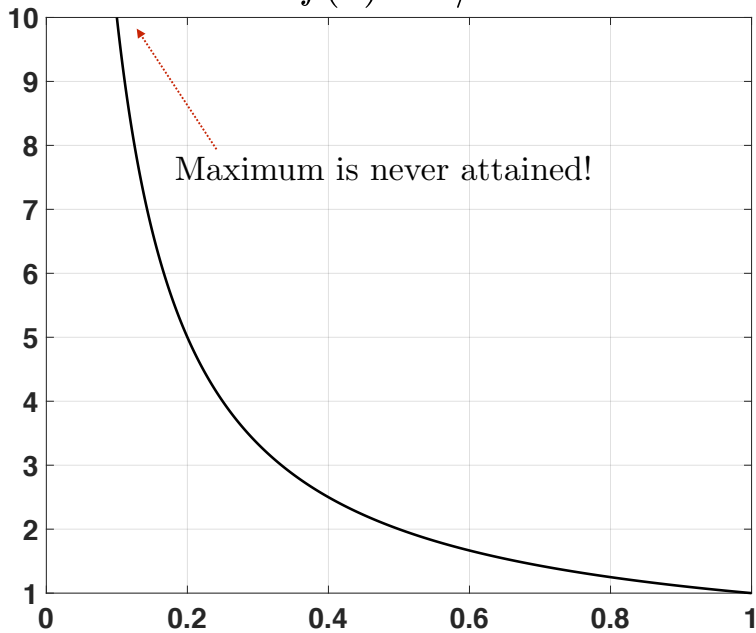
$$f(x) = \sin(x)/x$$



$$f(x) = 1/x$$

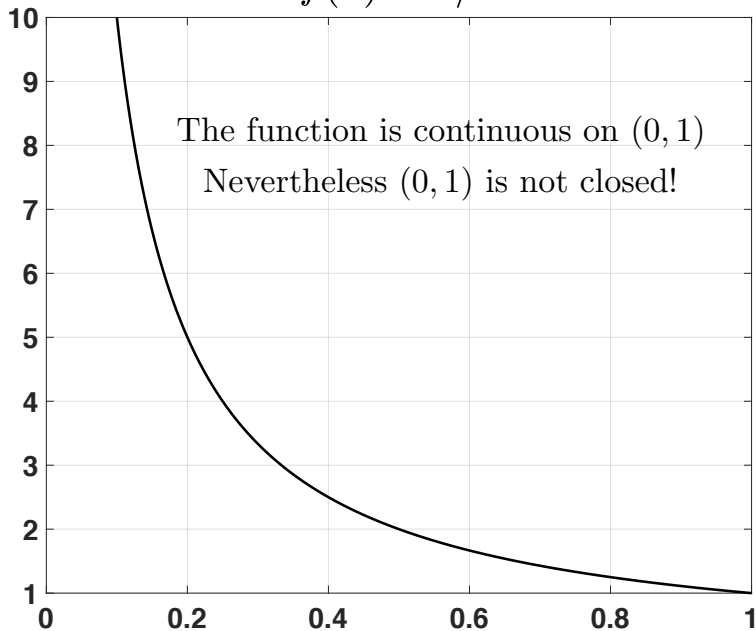


$$f(x) = 1/x$$



x

$$f(x) = 1/x$$



x