2.5 Limits involving "e"

Definition 2.5.1.

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

e is the base for natural log, $\log_e x = \ln x$.

$$e = 2.71828\ldots$$

x	-1000	-100	-10	10	100	1000
$\left(1+\frac{1}{x}\right)^x$	2.71964	2.73200	2.86797	2.59374	2.70481	2.71692

Remark. 1. Note that

$$e := \lim_{x\to+\infty}\left(1+\frac{1}{x}\right)^x \neq \left(\lim_{x\to+\infty}\left(1+\frac{1}{x}\right)\right)^x = 1!$$

$= \lim_{x\to\infty} 1 = 1$

2. Motivation for defining e this wa will be clear later when we learn about differentiation.

Example 2.5.1. Evaluate

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

$a^{bc} = (a^b)^c$

Solution.

$$\lim_{x\to+\infty}\left(1-\frac{1}{x}\right)^x = \lim_{x\to+\infty}\left[\left(1+\frac{1}{(-x)}\right)^{(-x)}\right]^{-1} \quad (\text{ set } -x = y)$$

$$= \left[\lim_{y\to-\infty}\left(1+\frac{1}{y}\right)^y\right]^{-1}$$

$$= e^{-1}$$

$= \lim_{y\to-\infty}\left(1+\frac{1}{y}\right)^{y}$

■

Exercise 2.5.1. Evaluate $\lim_{x\to+\infty}\left(1+\frac{2}{x}\right)^{2x} = e^4$.

$\rightsquigarrow y = \frac{x}{2}$ $\quad x\to\infty \rightsquigarrow y\to\infty$

$\left(1+\frac{1}{x/2}\right)$ $\quad 4y = 2x$

$$= \lim_{y\to\infty}\left(1+\frac{1}{y}\right)^{4y} = \lim_{y\to\infty}\left\{\left(\left(1+\frac{1}{y}\right)^y\right)^4\right\}$$

$$= \left[\lim_{y\to\infty}\left(1+\frac{1}{y}\right)^y\right]^4$$

$$= e^4$$

$u = \left(1+\frac{1}{y}\right)^y$

used the fact that

$$\lim_{u\to c} u^4 = \left(\lim_{u\to c} u\right)^4$$

$$= e^4$$

MATH1520 University Mathematics for Applications	**Spring 2021**
Chapter 3: Continuity	

Learning Objectives:
(1) Explore the concept of continuity and examine the continuity of several functions.
(2) Investigate the intermediate value property.

3.1 Continuity

Definition 3.1.1. A function f is **continuous** at $x = x_0$ if $\lim_{x \to x_0} f(x) = f(x_0)$. It means all three of these conditions are satisfied:

1. $f(x_0)$ is defined.
2. $\lim_{x \to x_0} f(x)$ exists.
3. They are equal.

If some of (1)-(3) are not satisfied, then $f(x)$ is discontinuous at x_0.

If $f(x)$ is continuous at every point in the domain, $f(x)$ is called a continuous function.

Informally, a function $f(x)$ is continuous at $x = x_0$ if the curve of $f(x)$ does not break up at x_0. A continuous function is one whose graph has no holes or gaps.

Example 3.1.1. Show that $f(x) = x^3 - 1$ is continuous at $x = 1$.

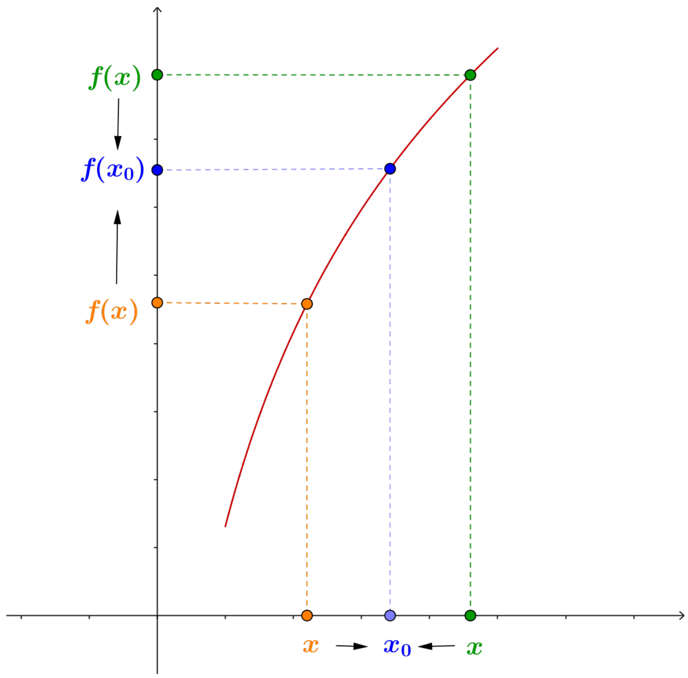
Solution.

$$f(1) = 0.$$

$$\lim_{x \to 1} f(x) = 1^3 - 1 = 0 = f(1)$$

(i.e., limit exists and is equal to $f(1)$.) ■

In fact, by Chapter 2,
any polynomial function is a
continuous function



Example 3.1.2. Decide whether the function

$$f(x) = \begin{cases} x^3 - 1, & x \neq 1, \\ 1, & x = 1. \end{cases}$$

is continuous at $x = 1$.

Solution. Since

$$\lim_{x \to 1} f(x) = 0 \neq f(1),$$

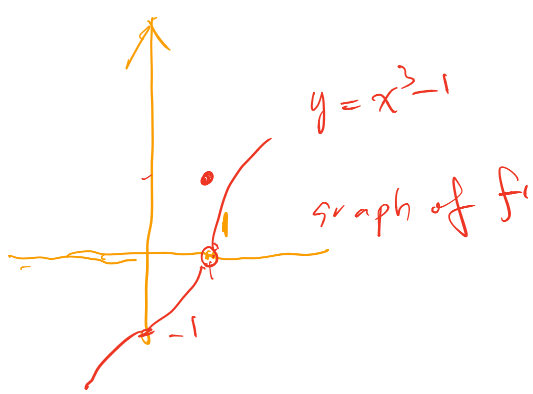
$f(x)$ is discontinuous at $x = 1$. ■

$\lim_{x \to 1} f(x) = \lim_{x \to 1} (x^3 - 1) = 1 - 1 = 0$

$f(1) = 1$

$f(x)$ is discontinuous at 1

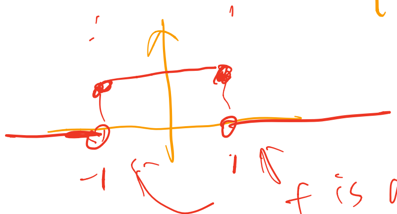
it is continuous at all x, $x \neq 1$



Example 3.1.3. Discuss the continuity of $f(x) = \frac{1}{x}$.

Solution. $f(x)$ is defined everywhere except at $x = 0$, and $\lim_{x\to c} \frac{1}{x} = \frac{1}{c}\ \forall c \neq 0$ by the first propositions of Chapter 2. So $f(x)$ is continuous for all $x \neq 0$. ■

e.g., $f(x) = \begin{cases} 1 & \text{when } |x| \le 1 \\ 0 & \text{when } |x| > 1 \end{cases}$



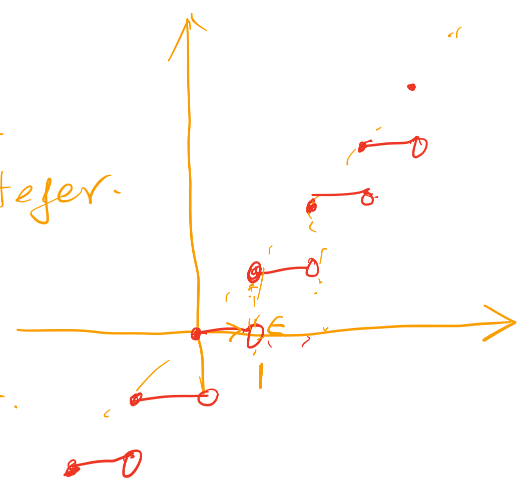
f is discontinuous here

piecewise linear fcts where defining function on each of interval is a constant function

Example 3.1.4. Piecewise linear functions (e.g. step functions, the ceil/floor function, $f(x) = |x|$); piecewise continuous functions.

$f(x) = \lfloor x \rfloor$ is continuous when $x \neq$ integer.

discontinuous when x is an integer.



e.g., at $x = 1$

$$\lim_{x\to 1^-} f(x) = 0 \neq \lim_{x\to 1^+} f(x) = 1 = f(1) = 1$$

Proposition 3.1.1. (**Properties of continuity**)

1. Suppose $f(x)$ and $g(x)$ are continuous at $x = x_0$. It follows from Proposition 2 in Chapter 2 that:
   (a) $f(x) + g(x)$, $f(x) - g(x)$, $f(x)g(x)$ are continuous at $x = x_0$.
   (b) If $g(x_0) \neq 0$, then $\dfrac{f(x)}{g(x)}$ is continuous at $x = x_0$.
2. It follows from Proposition 3 in Chapter 2 that: If $g(x)$ is continuous at $x = x_0$ and $f(x)$ is continuous at $x = g(x_0)$. Then $(f \circ g)(x)$, i.e., $f(g(x))$ is continuous at $x = x_0$. In fact $\lim_{x \to x_0} f(g(x)) = \lim_{u \to g(x_0)} f(u) = f(g(x_0))$.
3. $x^a, a^x, \log_a x$ and trig functions are all continuous functions in the domain. As a consequence, their $+, -, \times, \div, \circ$ are all continuous in the domain.

Example 3.1.5.

1. If $p(x)$ and $q(x)$ are polynomials, then
$$\lim_{x \to c} p(x) = p(c)$$
and
$$\lim_{x \to c} \frac{p(x)}{q(x)} = \frac{p(c)}{q(c)} \text{ if } q(c) \neq 0.$$
So a polynomial or a rational function is continuous wherever it is defined (i.e. $q(c) \neq 0$).
2. $f(x) = \dfrac{x-1}{x+1}$ is continuous at $x = 2$.
3. $f(x) = \dfrac{x^2-1}{x+1}$ is defined everywhere except at $x = -1$, so it is continuous everywhere except at $x \neq -1$.
4. $g(x) = \ln \sqrt{x^2+1}$ is continuous on $\mathbb{R}$.

Example 3.1.6. Discuss the continuity of the piecewise function:

$$f(x) = \begin{cases} x+1 & \text{if } x \leq 1, \\ 2x^2 & \text{if } x > 1. \end{cases}$$

Solution. For $x < 1$, $f(x) = x + 1$ is continuous on $(-\infty, 1)$;

For $x > 1$, $f(x) = 2x^2$ is continuous on $(1, +\infty)$;

At $x = 1$, $f(1) = 1 + 1 = 2$.

$$\lim_{x\to 1^-} f(x) = \lim_{x\to 1^-} (x+1) = 1 + 1 = 2.$$

$$\lim_{x\to 1^+} f(x) = \lim_{x\to 1^+} 2x^2 = 2 \cdot 1^2 = 2.$$

Because the left hand limit and the right hand limit exist and equal. So $\lim_{x\to 1} f(x) = 2 = f(1)$. Therefore $f(x)$ is continuous at all x. ∎

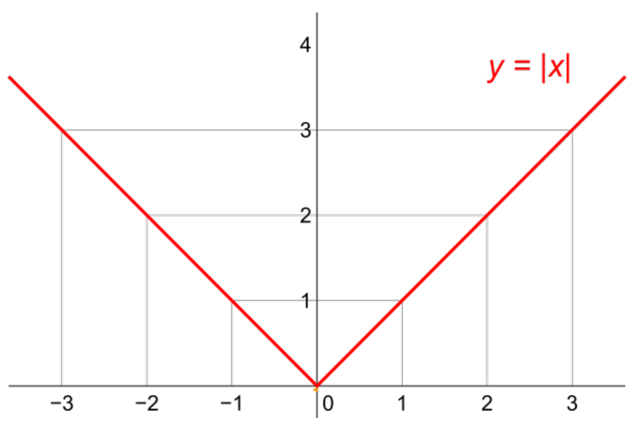
Example 3.1.7.

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

linear fct continuous when $x > 0$

linear fct continuous when $x < 0$

$|x|$ is a continuous everywhere and $\lim_{x\to 0} |x| = 0$.



$f(0) = 0$

$\lim_{x\to 0^+} |x| = \lim_{x\to 0^+} x = 0$

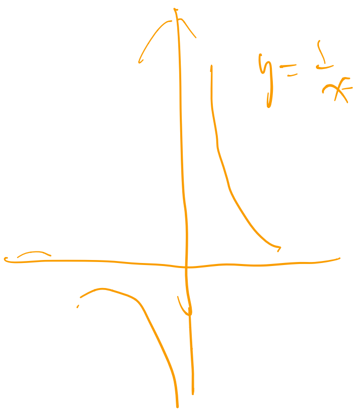
$\lim_{x\to 0^-} |x| = \lim_{x\to 0^-} (-x) = 0$

Example 3.1.8. (Discontinuity)

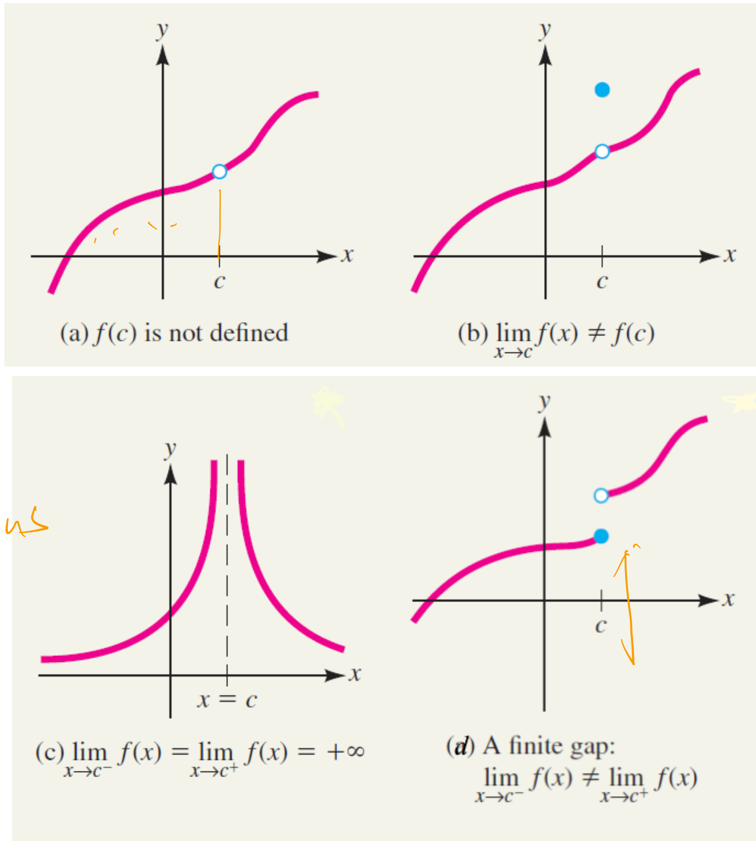
So $\lim_{x\to 0} f(x)$ exists and $= f(0)$

so $f(x)$ is also continuous at $x=0$

so f is a "continuous function



1/x is discontinuous at x=0



(a) $f(c)$ is not defined (b) $\lim_{x\to c} f(x) \neq f(c)$

(c) $\lim_{x\to c^-} f(x) = \lim_{x\to c^+} f(x) = +\infty$ (d) A finite gap: $\lim_{x\to c^-} f(x) \neq \lim_{x\to c^+} f(x)$

Example 3.1.9. For what value of A such that the following function is continuous at all x?

$$f(x) = \begin{cases} x^2 + x - 1 & \text{if } x \leq 0, \\ x + A & \text{if } x > 0. \end{cases}$$

Solution. Because $x^2 + x - 1$ and $x + A$ are polynomials, they are continuous everywhere except possibly at $x = 0$. Also $f(0) = 0^2 + 0 - 1 = -1$.

$$\lim_{x\to 0^-} f(x) = \lim_{x\to 0^-} (x^2 + x - 1) = -1$$

and

$$\lim_{x\to 0^+} f(x) = \lim_{x\to 0^+} (x + A) = A.$$

For $\lim_{x\to 0} f(x)$ to exist, the left hand limit and the right hand limit must be equal. So we must have $A = -1$. In which case

$$\lim_{x\to 0} f(x) = -1 = f(0).$$

This means that $f(x)$ is continuous for all x only when $A = -1$. ■

Proposition 3.1.2. $f(x)$ is continuous at $x = c$ if and only if

$$\lim_{h\to 0} f(c+h) = f(c).$$

Proof. Let $h = x - c$. Then $h \to 0$ as $x \to c$.

$$\lim_{x\to c} f(x) = \lim_{h\to 0} f(c+h).$$

□

Exercise 3.1.1.

1. Show that $\sqrt[3]{x^3+1}$ is a continuous function.
2. Show that $\left|\dfrac{x+1}{x-1}\right|$ is a continuous function on $\mathbb{R}\backslash\{1\}$.
3. Let

$$f(x) = \begin{cases} x^2 - 1, & x \le 0, \\ x + a, & x > 0. \end{cases}$$

   Find a such that $f(x)$ is continuous at 0. (Ans: $a = -1$)

Example 3.1.10 (Using continuity to compute limits). $\lim\limits_{x\to\infty} \sin\left(\frac{1}{x}\right) =?$

3.2 Continuity on $[a, b]$

Definition 3.2.1. Let $f : (a, b) \to \mathbb{R}$ be a function. Then f is said to be continuous on (a, b) if it is continuous at every point on (a, b).

Next, let's assume $f : [a, b] \to \mathbb{R}$ be a function. What's the meaning of f being continuous at one of the end point a? $\lim\limits_{x\to a} f(x)$ does not make sense because f is not defined on $x < a$. So to define the continuity at $x = a$, we only concern about the value $x > a$. Similarly, to discuss about the continuity at $x = b$, we only concern about the value $x < b$.

Definition 3.2.2. Let $f : [a, b] \to \mathbb{R}$ be a function.
Then f is said to be continuous at a if

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

f is said to be continuous at b if

$$\lim_{x\to b^-} f(x) = f(b).$$

Then f is said to be a continuous function on $[a, b]$ if f is continuous on $a \le x \le b$.