2.3 The Precise Definition of a Limit

Now that we have gained some insight into the limit concept, working intuitively with the informal definition, we turn our attention to its precise definition. We replace vague phrases like "gets arbitrarily close to" in the informal definition with specific conditions that can be applied to any particular example. With a precise definition we will be able to prove conclusively the limit properties given in the preceding section, and we can establish other particular limits important to the study of calculus.

To show that the limit of $f(x)$ as $x \rightarrow x_0$ equals the number L, we need to show that the gap between $f(x)$ and L can be made "as small as we choose" if x is kept "close enough" to x_0. Let us see what this would require if we specified the size of the gap between $f(x)$ and L.

EXAMPLE 1   A Linear Function

Consider the function $y = 2x - 1$ near $x_0 = 4$. Intuitively it is clear that y is close to 7 when x is close to 4, so $\lim_{x \rightarrow 4}(2x - 1) = 7$. However, how close to $x_0 = 4$ does x have to be so that $y = 2x - 1$ differs from 7 by, say, less than 2 units?

Solution   We are asked: For what values of x is $|y - 7| < 2$? To find the answer we first express $|y - 7|$ in terms of x:

$$|y - 7| = |(2x - 1) - 7| = |2x - 8|.$$

The question then becomes: what values of x satisfy the inequality $|2x - 8| < 2$? To find out, we solve the inequality:

$$|2x - 8| < 2$$
$$-2 < 2x - 8 < 2$$
$$6 < 2x < 10$$
$$3 < x < 5$$
$$-1 < x - 4 < 1.$$

Keeping x within 1 unit of $x_0 = 4$ will keep y within 2 units of $y_0 = 7$ (Figure 2.12). ∎
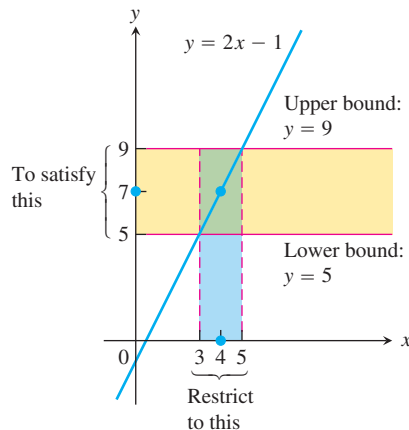

FIGURE 2.12 Keeping x within 1 unit of $x_0 = 4$ will keep y within 2 units of $y_0 = 7$ (Example 1).
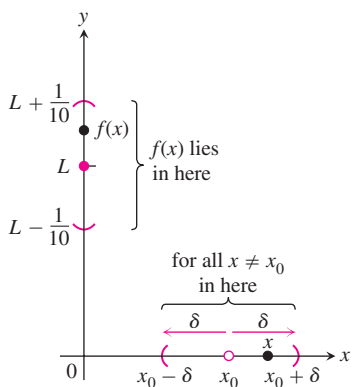
FIGURE 2.13 How should we define $\delta > 0$ so that keeping x within the interval $(x_0 - \delta, x_0 + \delta)$ will keep $f(x)$ within the interval $\left(L - \dfrac{1}{10}, L + \dfrac{1}{10}\right)$?
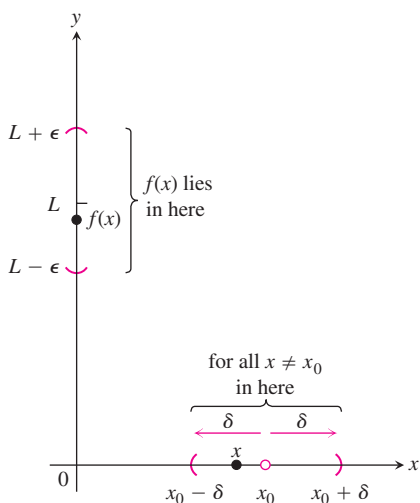

FIGURE 2.14 The relation of δ and ϵ in the definition of limit.

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 of L as soon as x stays within some distance δ of x_0 (Figure 2.13). 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, and the scholar answers every challenge with a δ-interval around x_0.

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 2.14). This leads us to the precise definition of a limit.

DEFINITION   Limit of a Function

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.

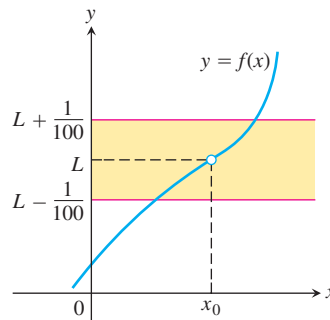## Examples: Testing the Definition

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
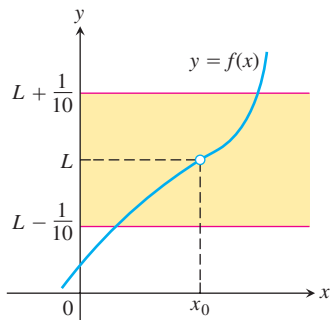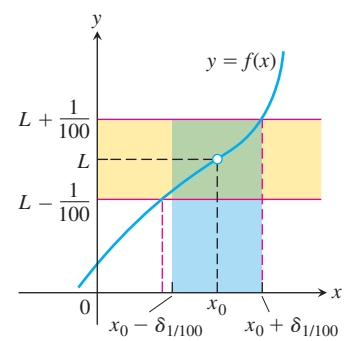
The challenge:
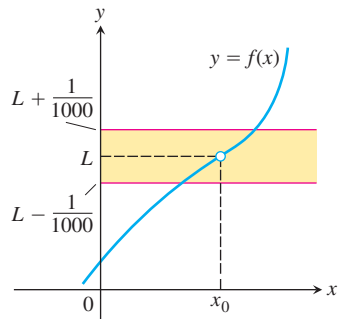Make $\left|f(x)-L\right| < \epsilon = \dfrac{1}{10}$
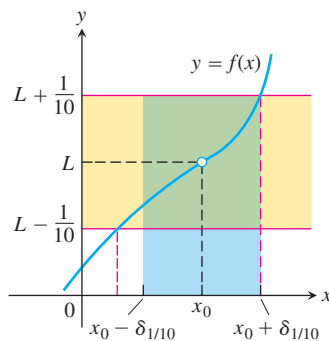
Response:
$\left|x-x_0\right| < \delta_{1/10}$ (a number)

New challenge:
Make $\left|f(x)-L\right| < \epsilon = \dfrac{1}{100}$
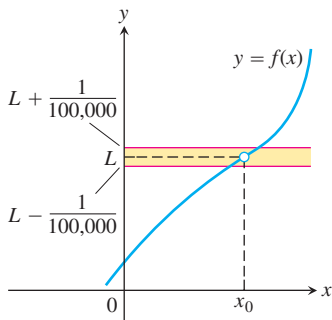
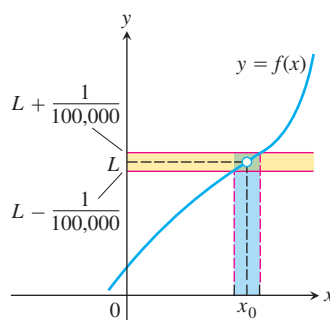Response:
$\left|x-x_0\right| < \delta_{1/100}$

New challenge:
$\epsilon = \dfrac{1}{1000}$
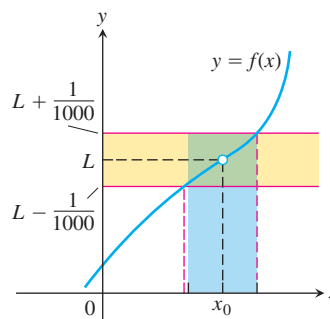
Response:
$\left|x-x_0\right| < \delta_{1/1000}$

New challenge:
$\epsilon = \dfrac{1}{100{,}000}$

Response:
$\left|x-x_0\right| < \delta_{1/100{,}000}$
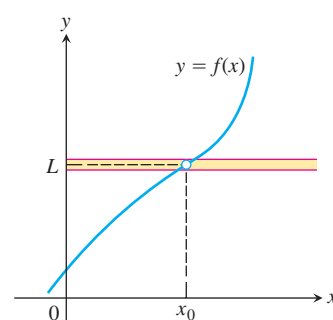
New challenge:
$\epsilon = \cdots$

definition can be used to verify limit statements for specific functions. (The first two ex-
amples correspond to parts of Examples 7 and 8 in Section 2.1.) 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.

FIGURE 2.15 If $f(x) = 5x - 3$, then $0 < |x - 1| < \epsilon/5$ guarantees that $|f(x) - 2| < \epsilon$ (Example 2).

EXAMPLE 2   Testing the Definition

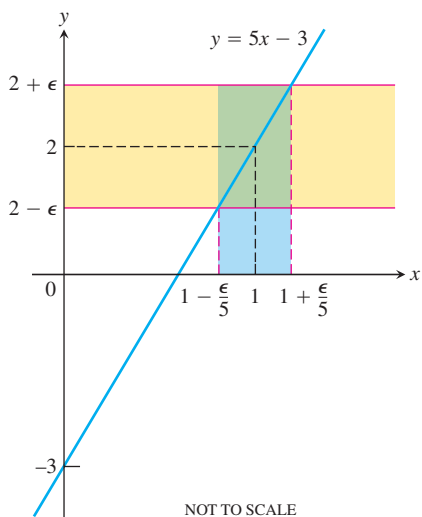Show that

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

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

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

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 2.15). 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   Limits of the Identity and Constant Functions

Prove:

(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

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

The implication will hold if δ equals ϵ or any smaller positive number (Figure 2.16). 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

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

Since $k - k = 0$, we can use any positive number for δ and the implication will hold (Figure 2.17). This proves that $\lim_{x \to x_0} k = k$.   ∎

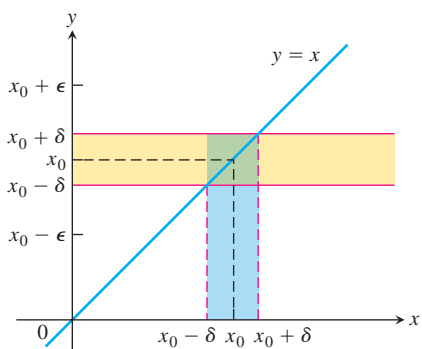**FIGURE 2.16**   For the function $f(x) = x$, we find that $0 < |x - x_0| < \delta$ will guarantee $|f(x) - x_0| < \epsilon$ whenever $\delta \leq \epsilon$ (Example 3a).

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
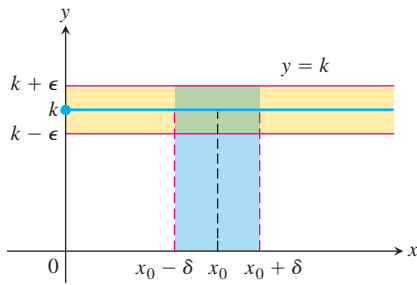
FIGURE 2.17 For the function $f(x) = k$, we find that $|f(x) - k| < \epsilon$ for any positive δ (Example 3b).

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 Finding Delta Algebraically

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* $x \neq x_0$.

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

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 (see Figure 2.19).

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 2.18). 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 2.19)

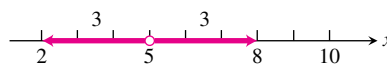$$0 < |x - 5| < 3 \quad \Rightarrow \quad |\sqrt{x - 1} - 2| < 1.$$

FIGURE 2.18 An open interval of radius 3 about $x_0 = 5$ will lie inside the open interval $(2, 10)$.

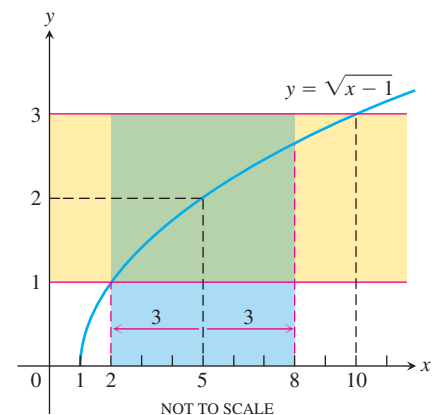**FIGURE 2.19** The function and intervals in Example 4.

> ### 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
>
> $$0 < |x - x_0| < \delta \quad \Longrightarrow \quad |f(x) - L| < \epsilon$$
>
> 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   Finding Delta Algebraically

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

$$f(x) = \begin{cases} x^2, & x \neq 2 \\ 1, & x = 2. \end{cases}$$
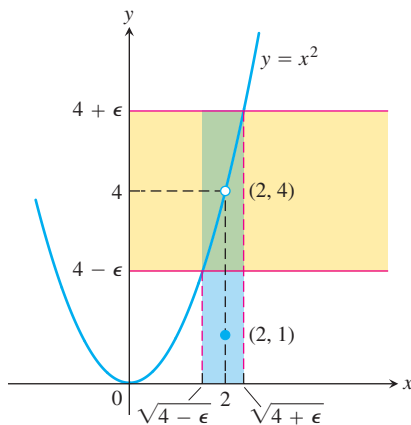
FIGURE 2.20   An interval containing $x = 2$ so that the function in Example 5 satisfies $|f(x) - 4| < \epsilon$.

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

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

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 2.20).

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,

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

This completes the proof.

Why was it all right to assume $\epsilon < 4$? Because, in finding a δ such that for all x, $0 < |x - 2| < \delta$ implied $|f(x) - 4| < \epsilon < 4$, we found a δ that would work for any larger ϵ as well.

Finally, notice the freedom we gained in letting $\delta = \min \left\{ 2 - \sqrt{4 - \epsilon}, \sqrt{4 + \epsilon} - 2 \right\}$. We did not have to spend time deciding which, if either, number was the smaller of the two. We just let δ represent the smaller and went on to finish the argument.

∎

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 2). As an example, we prove part 1 of Theorem 1, the Sum Rule.

EXAMPLE 6 Proving the Rule for the Limit of a Sum

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

$$|f(x) + g(x) - (L + M)| = |(f(x) - L) + (g(x) - M)|$$
$$\leq |f(x) - L| + |g(x) - M|. \qquad \text{Triangle Inequality:} \atop |a + b| \leq |a| + |b|$$

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

Let's also 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

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

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 $a \leq |a|$ 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 $f(x) \leq g(x)$. Thus the inequality $L > M$ must be false. Therefore $L \leq M$. ■