

Limits & Continuity

①

Recall the defn

$$\lim_{\vec{x} \rightarrow \vec{y}} f(\vec{x}) = \vec{z} \iff \forall \epsilon > 0, \exists \delta > 0 \mid \underbrace{\|\vec{x} - \vec{y}\| < \delta}_{\vec{x} \text{ close to } \vec{y}} \Rightarrow \underbrace{\|f(\vec{x}) - \vec{z}\| < \epsilon}_{f(\vec{x}) \text{ close to } \vec{z}}$$

Defⁿ: $f: \mathbb{R}^n \rightarrow \mathbb{R}^k$ is CONTINUOUS @ $\vec{x} = \vec{y}$ if ②
 $\lim_{\vec{x} \rightarrow \vec{y}} f(\vec{x}) = f(\vec{y})$

Defⁿ: $f(\vec{x})$ is CONTINUOUS on $D \subseteq \mathbb{R}^n$ if ③
 $\lim_{\vec{x} \rightarrow \vec{d}} f(\vec{x}) = f(\vec{d}) \quad \forall \vec{d} \in D$ (domain)
 we say " $f(\vec{x})$ is continuous" if $f(\vec{x})$ is continuous on its domain

Key facts: If $f(\vec{x})$ and $g(\vec{x})$ are cnts @ $\vec{x} = \vec{y}$ then the following are also cnts @ $\vec{x} = \vec{y}$

- ① $kf(\vec{x})$ for k constant
- ② $f(\vec{x}) + g(\vec{x})$
- ③ $f(\vec{x}) \cdot g(\vec{x})$

Proof of above

①. If $k=0$ then $kf(\vec{x}) = \vec{0} \quad \forall \vec{x}$
 • suppose $k \neq 0$
 By hypothesis, $\lim_{\vec{x} \rightarrow \vec{y}} f(\vec{x}) = f(\vec{y})$

$\forall \epsilon_1 > 0, \exists \delta_1 > 0 \mid \|\vec{x} - \vec{y}\| < \delta_1 \Rightarrow \|f(\vec{x}) - f(\vec{y})\| < \epsilon_1$
 \Rightarrow we need $\lim_{\vec{x} \rightarrow \vec{y}} kf(\vec{x}) = kf(\vec{y})$

Given $\epsilon > 0$, pick $\delta = \delta_1$ for $\epsilon_1 = \frac{\epsilon}{|k|} > 0$
 $\|\vec{x} - \vec{y}\| < \delta = \delta_1 \Rightarrow \|f(\vec{x}) - f(\vec{y})\| < \epsilon_1$
 $\Rightarrow \|f(\vec{x}) - f(\vec{y})\| < \frac{\epsilon}{|k|}$
 $\Rightarrow |k| \|f(\vec{x}) - f(\vec{y})\| < |k| \left(\frac{\epsilon}{|k|}\right)$
 $\Rightarrow \|kf(\vec{x}) - kf(\vec{y})\| < \epsilon$

why $|k|$ and not k ?
 • $|k|$ ensure we can multiply by k & inequality remains preserved

② By hypothesis
 $\lim_{\vec{x} \rightarrow \vec{y}} f(\vec{x}) = f(\vec{y})$ and $\lim_{\vec{x} \rightarrow \vec{y}} g(\vec{x}) = g(\vec{y})$

we get: $\forall \epsilon_1 > 0, \exists \delta_1 > 0 \mid \|\vec{x} - \vec{y}\| < \delta_1 \Rightarrow \|f(\vec{x}) - f(\vec{y})\| < \epsilon_1$
 $\forall \epsilon_2 > 0, \exists \delta_2 > 0 \mid \|\vec{x} - \vec{y}\| < \delta_2 \Rightarrow \|g(\vec{x}) - g(\vec{y})\| < \epsilon_2$

