

2.4 The Precise Definition of a Limit

The intuitive definition of a limit given in Section 2.2 is inadequate for some purposes because such phrases as “ x is close to 2” and “ $f(x)$ gets closer and closer to L ” are vague. In order to be able to prove conclusively that

$$\lim_{x \rightarrow 0} \left(x^3 + \frac{\cos 5x}{10,000} \right) = 0.0001 \quad \text{or} \quad \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

we must make the definition of a limit precise.

The Precise Definition of a Limit

To motivate the precise definition of a limit, let's consider the function

$$f(x) = \begin{cases} 2x - 1 & \text{if } x \neq 3 \\ 6 & \text{if } x = 3 \end{cases}$$

Intuitively, it is clear that when x is close to 3 but $x \neq 3$, then $f(x)$ is close to 5, and so $\lim_{x \rightarrow 3} f(x) = 5$.

To obtain more detailed information about how $f(x)$ varies when x is close to 3, we ask the following question:

How close to 3 does x have to be so that $f(x)$ differs from 5 by less than 0.1?

The distance from x to 3 is $|x - 3|$ and the distance from $f(x)$ to 5 is $|f(x) - 5|$, so our problem is to find a number δ (the Greek letter delta) such that

$$|f(x) - 5| < 0.1 \quad \text{if} \quad |x - 3| < \delta \quad \text{but } x \neq 3$$

If $|x - 3| > 0$, then $x \neq 3$, so an equivalent formulation of our problem is to find a number δ such that

$$|f(x) - 5| < 0.1 \quad \text{if} \quad 0 < |x - 3| < \delta$$

Notice that if $0 < |x - 3| < (0.1)/2 = 0.05$, then

$$|f(x) - 5| = |(2x - 1) - 5| = |2x - 6| = 2|x - 3| < 2(0.05) = 0.1$$

that is,

$$|f(x) - 5| < 0.1 \quad \text{if} \quad 0 < |x - 3| < 0.05$$

Thus an answer to the problem is given by $\delta = 0.05$; that is, if x is within a distance of 0.05 from 3, then $f(x)$ will be within a distance of 0.1 from 5.

If we change the number 0.1 in our problem to the smaller number 0.01, then by using the same method we find that $f(x)$ will differ from 5 by less than 0.01 provided that x differs from 3 by less than $(0.01)/2 = 0.005$:

$$|f(x) - 5| < 0.01 \quad \text{if} \quad 0 < |x - 3| < 0.005$$

Similarly,

$$|f(x) - 5| < 0.001 \quad \text{if} \quad 0 < |x - 3| < 0.0005$$

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