

For most functions  $f$  a proof of  $\lim_{x \rightarrow a} f(x) = L$  based on the definition in the notes should consist from the following steps.

- (1) Find  $\delta_0$  such that  $f(x)$  is defined for all  $x \in (a - \delta_0, a) \cup (a, a + \delta_0)$ . Justify your choice.
- (2) Use algebra to simplify the expression  $|f(x) - L|$  with the assumption that  $x \in (a - \delta_0, a) \cup (a, a + \delta_0)$ . The quantity  $|x - a|$  should appear in this simplification.
- (3) Use the simplification from (2) to discover a BIN:

$$\boxed{|f(x) - L| \leq b(|x - a|) \quad \text{valid for all } x \in (a - \delta_0, a) \cup (a, a + \delta_0)}$$

The content of the box above is a BIN.

Here  $b(x)$  should be a simple function with the following properties:

- (a)  $b(|x - a|) > 0$  for all  $x \in (a - \delta_0, a) \cup (a, a + \delta_0)$ .
- (b)  $b(|x - a|)$  is tiny for tiny  $|x - a|$ .
- (c)  $b(|x - a|) < \epsilon$  is easily solvable for  $|x - a|$ . The solution should be of the form

$$|x - a| < \boxed{\text{some expression involving } \epsilon}.$$

**Warning:** In the above inequality  $\boxed{\text{some expression involving } \epsilon}$  must be tiny when  $\epsilon$  is tiny.

- (4) Use the solution of  $b(|x - a|) < \epsilon$ , that is  $\boxed{\text{some expression involving } \epsilon}$  and  $\delta_0$  to define

$$\delta(\epsilon) = \min\left\{\delta_0, \boxed{\text{some expression involving } \epsilon}\right\}.$$

- (5) Use the BIN above to **prove** the implication  $0 < |x - a| < \delta(\epsilon) \Rightarrow |f(x) - L| < \epsilon$ .

**Note:** The structure of this **proof** is always the same.

- (i) First assume that  $0 < |x - a| < \delta(\epsilon)$ .
- (ii) The definition of  $\delta(\epsilon)$  yields that

$$\delta(\epsilon) \leq \delta_0 \quad \text{and} \quad \delta(\epsilon) \leq \boxed{\text{some expression involving } \epsilon}.$$

- (iii) Based of (5i) and (5ii) we conclude that the following two inequalities are true:

$$0 < |x - a| < \delta_0 \quad \text{and} \quad |x - a| < \boxed{\text{some expression involving } \epsilon}.$$

- (iv) From (3) part (c) we know that

$$|x - a| < \boxed{\text{some expression involving } \epsilon} \quad \Rightarrow \quad b(|x - a|) < \epsilon.$$

Therefore (5iii) yields that  $b(|x - a|) < \epsilon$  is true.

- (v) We also proved the BIN:

$$\boxed{|f(x) - L| \leq b(|x - a|) \quad \text{valid for all } x \in (a - \delta_0, a) \cup (a, a + \delta_0)}$$

We explained in class that the expressions

$$x \in (a - \delta_0, a) \cup (a, a + \delta_0) \quad \text{and} \quad 0 < |x - a| < \delta_0$$

are equivalent. Thus (5iii) yields that the BIN is true.

- (vi) Together  $|f(x) - L| \leq b(|x - a|)$  and  $b(|x - a|) < \epsilon$  yield

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

Thus the implication  $0 < |x - a| < \delta(\epsilon) \Rightarrow |f(x) - L| < \epsilon$  is proved.