

## Part II: Basics of Calculus

We return to *functions* with real numbers as values.

They are very often used for modelling dependencies or the behaviour of systems in physics and other sciences.

The main teaching objective of the course: To become acquainted with the basics of **calculus**, that includes the theories of differentiation, integration, measure, limits, infinite series, and analytic functions.

Topics for the next 4 weeks:

- Sequences, sums, series
- Limits of sequences and of functions
- Differentiation
- Curve discussion and extreme value problems
- Integration

### 1. Sequences

Consider the infinite „list“ of terms:

$$\frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$$

Formula for the  $n$ -th term:  $1/n$

In general:  $a_1, a_2, a_3, \dots, a_n, \dots$

We call this mathematical object a *sequence* and can define it as a *function* from  $\mathbb{N}$  to  $\mathbb{R}$ :

$$a(1), a(2), a(3), \dots, a(n), \dots$$

Short notation:  $(a_n)$

In practice, a sequence is an ordered list of real numbers that most often follows some rule (or pattern) to determine the next term in the list.

A sequence is often given by the  $n$ -th term formula (also called the *general term*).

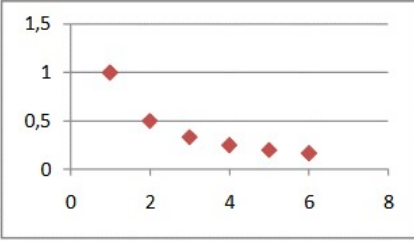
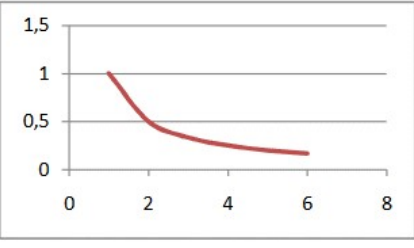
**Exercise:** Write the first 5 terms:

$$a_n = \frac{1}{2^n}, n = 1, 2, 3, 4, \dots$$

**Solution:**

$$\frac{1}{2^1}, \frac{1}{2^2}, \frac{1}{2^3}, \frac{1}{2^4}, \frac{1}{2^5}$$

Distinction between a sequence and a function on  $\mathbb{R}$  (or on an interval of real numbers):

Sequence	Function
$a_n = \frac{1}{n}, n \in \mathbb{N}$ $\text{Ran } a = \left\{ 1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots \right\}$	$f(x) = \frac{1}{x}, x \in [1, \infty)$ $\text{Ran } f(x) = (0, 1]$
	
<p>Graph: Consisting of discrete discontinuous Dots</p>	<p>Graph: Continuous Curve</p>

( „Ran“ means „Range“ here, i.e., the set of all obtained values.)

**Warning:** You cannot determine a sequence from only a finite number of terms!

**Example:**

$a_1$	$a_2$	$a_3$
1	3	9
1	3	9
1	3	9

(Some) possible solutions:

$a_1$	$a_2$	$a_3$	$a_4$	...	$a_n$
1	3	9	27	...	$3^{n-1}$
1	3	9	19	...	$1 + 2(n - 1)^2$
1	3	9	11	...	$8n + \frac{12}{n} - 19$

### Recursion

**Often a sequence is given by a recursive formula**

- Stating its 1<sup>st</sup> term (s), then
- Writing a formula for the  $n^{\text{th}}$  term involving some preceding terms. This is called a **recursive formula**

**Example:**

$$a_1 = 1$$

$$\underbrace{a_n}_{\text{subsequent}} = 4 \cdot \underbrace{a_{n-1}}_{\text{previous}} : \text{recursive formula}$$

**Solution:**

$$a_1 = 1$$

$$a_2 = 4 \cdot a_1 = 4 \cdot 1 = 4$$

$$a_3 = 4 \cdot a_2 = 4 \cdot 4 = 16$$

$$a_4 = 4 \cdot a_3 = 4 \cdot 16 = 64$$

## Limits of sequences

Some sequences “approach” a number as you move out of the sequence: e.g. the sequence

$$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$$

“approaches” 0

### *Definition:*

A sequence  $(a_n)$  **converges** to a number  $L$  (called then the *limit* of the sequence) iff *any interval* around  $L$  (however small) contains **nearly all** the terms of the sequence,

which means: ... all terms except finitely many,

which means: ... all terms which come after some index  $n$ .

In this case we write:

$$L = \lim_{n \rightarrow \infty} a_n$$

If no such number exists we say that the sequence  $(a_n)$  **diverges**.

Example 1:  $(3^n) = (3; 3^2; 3^3; \dots)$  diverges.

Example 2:  $((1/2)^n) = (1/2; 1/4; 1/8; 1/16; \dots)$  converges to 0.

Example 3:  $(1^n) = (1; 1; 1; 1; \dots)$  converges to 1.

For power sequences in general,  $(x^n)$  converges to 0 if  $-1 < x < 1$ , converges to 1 if  $x = 1$ , and diverges for every other value of  $x$ .

## Shorthand: Summation notation.

The sum of  $n$  terms can be written as

$$a_1 + a_2 + a_3 + \dots + a_n = \sum_{k=1}^n a_k$$

The diagram shows the equation  $a_1 + a_2 + a_3 + \dots + a_n = \sum_{k=1}^n a_k$  with four callout boxes:

- A box labeled "Where  $k$  ends" with an arrow pointing to the superscript  $n$  in the summation notation.
- A box labeled "„Sigma“- greek „s“ [stands for: sum]" with an arrow pointing to the summation symbol  $\sum$ .
- A box labeled "Index, starts at  $k = 1$ " with an arrow pointing to the subscript  $k=1$ .
- A box labeled "The form (formula) for the  $k^{\text{th}}$  term of our sequence" with an arrow pointing to the term  $a_k$ .

## Examples

$$\sum_{k=1}^n \left(\frac{1}{k}\right) = \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}$$

$$1^2 + 2^2 + 3^2 + \dots + n^2 = \sum_{k=1}^n (k)^2$$

$$\sum_{k=5}^8 [(-1)^{k+1} \cdot 2^k] = 2^5 - 2^6 + 2^7 - 2^8$$

*Remark:* The summation index must not necessarily be named  $k$ . Other variable names can be used. It must not necessarily begin at 1 and end at  $n$ .

## Properties of sums

Let  $(a_n)$ ,  $(b_n)$  be sequences and  $c$  some real number. Then:

1.  $\sum_{k=1}^n (c \cdot a_k) = c \cdot \sum_{k=1}^n (a_k)$

2+3.  $\sum_{k=1}^n (a_k \pm b_k) = \sum_{k=1}^n a_k \pm \sum_{k=1}^n b_k$

4.  $\sum_{k=1}^n a_k = \sum_{k=1}^j a_k + \sum_{k=j+1}^n a_k$ , where  $1 < j < n$  breaks into 2 pieces

5.  $\sum_{k=1}^n c = n \cdot c$

### Examples:

1.

$$\sum_{k=3}^8 9 = 9 + 9 + 9 + 9 + 9 + 9 = 6 \cdot 9$$

2.

$$\sum_{k=1}^3 5 \cdot \frac{1}{k} = 5 \frac{1}{1} + 5 \frac{1}{2} + 5 \frac{1}{3} = 5 \left( \frac{1}{1} + \frac{1}{2} + \frac{1}{3} \right)$$

### Example:

Given are the following measurements for  $y_{ij}$ :

$j \backslash i$	1	2	3	4	5
1	1	2	1	3	6
2	3	5	3	1	5
3	4	3	2	5	1
4	6	8	2	3	2

Compute the following sums:

$$\sum_{i=3}^5 \sum_{j=2}^4 y_{ij}$$

**Solution:**

$j \backslash i$	1	2	3	4	5
1	1	2	1	3	6
2	3	5	3	1	5
3	4	3	2	5	1
4	6	8	2	3	2

$$\sum_{i=3}^5 \sum_{j=2}^4 y_{ij} = \sum_{i=3}^5 (y_{i2} + y_{i3} + y_{i4}) = y_{32} + y_{33} + y_{34} + y_{42} + y_{43} + y_{44} + y_{52} + y_{53} + y_{54}$$

$$= 3 + 2 + 2 + 1 + 5 + 3 + 5 + 1 + 2 = 24$$

### Partial sums

Given an infinite sequence  $(a_k)$ , the sum of its first  $n$  terms is

$$a_1 + a_2 + a_3 + \dots + a_n,$$

which we call its  $n$ -th *partial sum*.

(This is at the same time the  $n$ -th partial sum of the “infinite sum”  $a_1 + a_2 + a_3 + \dots$ ; we will come back to this concept.)

Notation:

$$S_n = \sum_{k=1}^n a_k, \quad n = 0, 1, 2, \dots$$

A partial sum is a sum of part of the sequence

Example: “*Arithmetic sequence*”

Definition: Let  $a, d \in \mathbb{R}$ . An arithmetic sequence has the standard form  $(a, a+d, a+2d, a+3d, \dots, a+nd)$ .

Equivalent recursive definition:

$$a_1 = a \text{ (first term), } a_{n+1} = a_n + d \text{ (for } n = 1; 2; 3; \dots)$$

(i.e.,  $d$  is the difference between any consecutive members of the sequence.)

The  $n$ -th partial sum of an arithmetic sequence:

Let  $(a_n)$  be an arithmetic sequence with first term  $a$  and common difference  $d$ . Then its  $n$ -th partial sum is:

$$S_n = \sum_{i=1}^n (a + (i-1)d) = \sum_{i=1}^n a + \sum_{i=1}^n d(i-1) =$$

$$na + d \sum_{i=1}^n (i-1) = na + d \cdot \frac{n(n-1)}{2} =$$

$$\frac{n}{2} [2a + (n-1)d] = \frac{n}{2} [a + a + (n-1)d]$$

$$\frac{n}{2} [a + a_n]$$

$$\sum_{i=1}^n (i-1) = \frac{n(n-1)}{2}$$

See below

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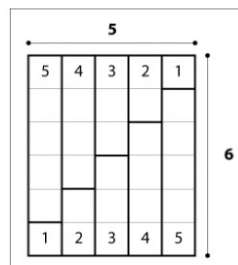
### The sum of the first $n$ natural numbers

**Question:** What is the sum of the first  $n$  natural numbers?

**Answer:**

$$S_n = \frac{n(n+1)}{2}$$

**Geometric proof** for  $n = 5$



We see that we have a big rectangle with its sides 5 and  $5 + 1$ . The rectangle has  $2(1 + 2 + 3 + 4 + 5)$  squares inside. So  $2(1 + 2 + 3 + 4 + 5) = 5(5 + 1)$  and

$$1 + 2 + 3 + 4 + 5 = \frac{5(5+1)}{2}$$

<http://www.9math.com/book/sum-first-n-natural-numbers>



Example: “Geometric sequence”

Definition: Let  $a, r \in \mathbb{R}$  where  $r \neq 0$ . A geometric sequence has the standard form

$(a, ar, ar^2, ar^3, \dots)$ .

$r$  is called the *common ratio* of the sequence. (It is the ratio of any two consecutive members of the sequence.)

Equivalent recursive definition:

$a_1 = a$  (first term),  $a_{n+1} = a_n \cdot r$  (for  $n = 1; 2; 3; \dots$ ).

The direct  $n$ -th term formula for a geometric sequence:  $a_n = ar^{n-1}$

*The  $n$ -th partial sum of a geometric sequence:*

The  $n$ -th partial sum of the above geometric sequence is

$$S_n = a + ar + \dots + ar^{n-1} = a \left( \frac{1 - r^n}{1 - r} \right)$$

( $n = 1; 2; 3; \dots$  and  $r \neq 1$ ).

Proof: Assume  $r \neq 1$ .

$$\begin{array}{r} S_n = a + \cancel{ar} + \cancel{ar^2} + \dots + \cancel{ar^{n-2}} + \cancel{ar^{n-1}} \\ - \\ rS_n = \cancel{ar} + \cancel{ar^2} + \dots + \cancel{ar^{n-2}} + \cancel{ar^{n-1}} + ar^n \end{array}$$

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$$S_n - rS_n = a - ar^n$$

$$S_n(1 - r) = a(1 - r^n)$$

$$S_n = a \left( \frac{1 - r^n}{1 - r} \right)$$

Observe:

The  $n$ -th partial sums  $S_n$  of a sequence  $(a_k) = (a_1, a_2, a_3, \dots)$  form their own sequence  $(S_n)$ :

$$(S_n) = (a_1, a_1+a_2, a_1+a_2+a_3, \dots).$$

## Series

The sum of the terms of a sequence is called a **series**.

Given an infinite sequence of numbers  $\{a_n\}$ , a **series** is informally the result of adding all those terms together:  $a_1 + a_2 + a_3 + \dots$

These can be written more compactly using the summation symbol  $\sum$ . The **index of summation**,  $k$  takes consecutive integer values from the **lower limit**,  $1$  to the **upper limit**,  $n$ . The term  $a_k$  is a **general term**.

### Finite series

$$\sum_{k=1}^n a_k$$

### Infinite series

$$\sum_{k=1}^{\infty} a_k$$

A **finite series** is a summation of a finite number of terms. An **infinite series** has an infinite number of terms and an upper limit of infinity.

## Convergence of infinite series

If the sequence  $\{S_n\}$  of partial sums **converges** to some real number  $L$  i.e. a limit

$$\lim_{n \rightarrow \infty} S_n = L$$

exists,

then the series is said to converge to  $L$ .

In this case we can write:

$$\sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} S_n = L$$

$L$  is also called the **sum of the series**. In general, we say that an **infinite series** has a **sum** if the **partial sums** form a sequence that has a real **limit**.

If the limit of the sequence of partial sums *exists* and is finite, then the *series* is called **convergent**.

If the limit of the sequence of partial sums does *not exist* or is plus or minus infinity, then the *series* is called **divergent**.

## Convergent and divergent infinite series

### Example: Geometric series

**Definition:** The expression

$$a + ar + ar^2 + \dots + ar^{k+1} + \dots = \sum_{k=1}^{\infty} ar^{k-1}$$

with 1<sup>th</sup> term  $a$  + common ratio  $r \neq 0$  is called an **infinite geometric series**.

**Theorem:**

If  $|r| < 1$ , then the infinite geometric series  $a + ar + ar^2 + \dots + ar^{k+1} + \dots$  has a finite sum for any constant  $a$

$$\sum_{k=1}^{\infty} ar^{k-1} = \frac{a}{1-r}$$

**Warning:** If  $|r| \geq 1$ , then the  $\frac{a}{1-r}$  sum formula is false.

Proof idea: Recall the  $n^{\text{th}}$  partial sum

$$S_n = a \cdot \left( \frac{1-r^n}{1-r} \right) = \frac{a}{1-r} - \frac{a \cdot r^n}{1-r}$$

Of course, as  $n \rightarrow \infty$   $S_n \rightarrow$  Series "sum"

Since here  $|r| < 1$ , experience suggests that as  $n \rightarrow \infty$ ,  $|r|^n \rightarrow 0$  hence that as  $n \rightarrow \infty$ ,

$$S_n = \frac{a}{1-r} - \underbrace{\frac{a \cdot r^n}{1-r}}_{\rightarrow 0} \rightarrow \frac{a}{1-r}$$

The geometric series **diverges** whenever  $r \leq -1$  or  $r \geq 1$ :

**Example:**  $r = 1; a = 1$

$$\sum_{k=0}^{\infty} (-1)^k = 1 - 1 + 1 - 1 + 1 \dots$$

diverges because its sequence of partial sums is

$$S_0 = 1$$

$$S_1 = 1 - 1 = 0$$

$$S_2 = 1 - 1 + 1 = 1$$

$$S_3 = 1 - 1 + 1 - 1 = 0$$

And the sequence  $\{1,0,1,0, \dots\}$  diverges.

### Infinite convergent series: Examples

Many so-called **elementary functions** can be defined by series.

**The exponential function**  $e^x$  may be defined by the following power series:

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \dots, \quad x \in \mathbb{R}$$

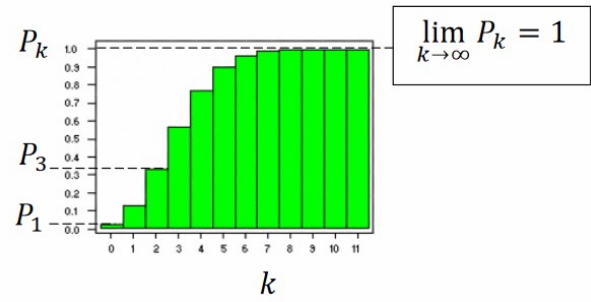
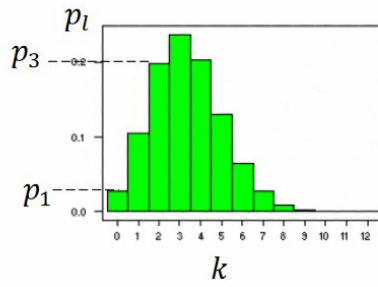
### Cosine function

$$\cos x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{(2k)!} = 1 - \frac{x^2}{2} + \frac{x^4}{24} \pm \dots, \quad x \in \mathbb{R}$$

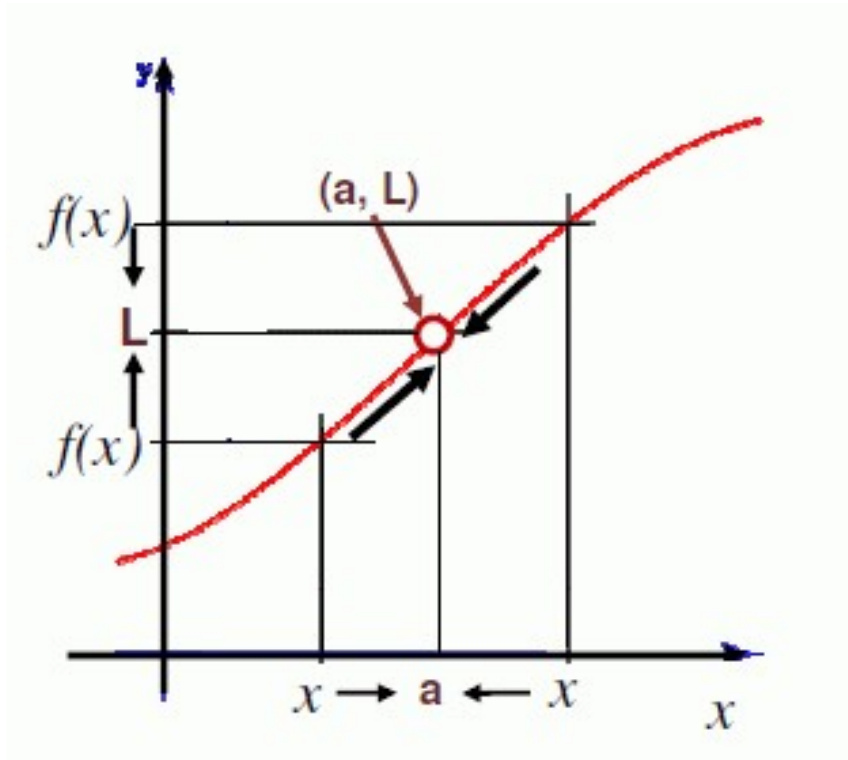
## Statistics: Cumulative Distributions of Probability, Discrete Variable

$$P_k = \sum_{l=0}^k p_l, k = 0, 1, 2, \dots$$

$$\lim_{k \rightarrow \infty} P_k = 1$$



## 2. Limits of functions



### **Informal Definition:**

If the values of  $f(x)$  can be made as close to  $L$  as we like by taking values of  $x$  sufficiently close to  $a$  [but not equal to  $a$ ] then we write

$$\lim_{x \rightarrow a} f(x) = L$$

or

$$f(x) \rightarrow L \text{ as } x \rightarrow a$$

Observe:

- " $x \rightarrow a$ " means  $x$  can approach  $a$  **from either side**
- On a sketch, the graph of  $f(x)$  approaches the 2-D plane location [destination] called  $(a, L)$ , but the graph itself may have no point  $(a, f(a))$  occupying that location!

$L$  may not be  $f(a)$

Notation to describe this behaviour of  $f$  when the input  $x$  approaches the  $x$ -value  $a$ :

$$\lim_{x \rightarrow a} f(x) = L$$

Example:

$$\lim_{x \rightarrow 0} \left[ \frac{x}{\sqrt{x+1} - 1} \right]$$

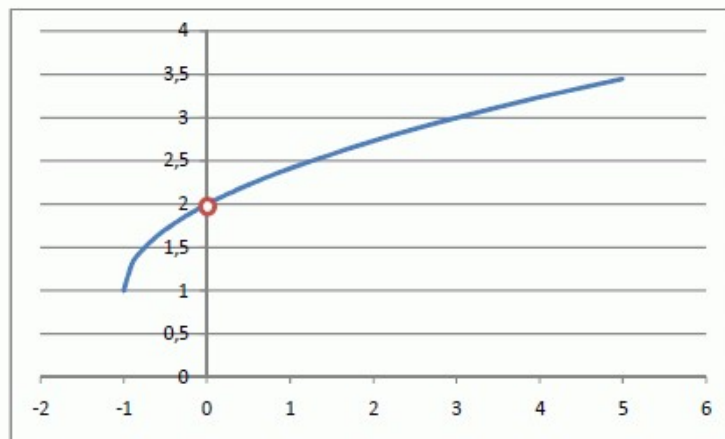
Domain of  $f(x)$

$$\sqrt{x+1} - 1 \neq 0, x \neq 0$$

$$x+1 \geq 0, x \geq -1$$

$$\{x \in \mathbb{R} \mid x \geq -1, x \neq 0\}$$

Graph of  $f$ :



Conjecture:

$$\lim_{x \rightarrow 0} \left[ \frac{x}{\sqrt{x+1} - 1} \right] = 2$$

(The methods how to prove this will be introduced later.)



### General definition:

Let  $f(x)$  be a function and  $a$  a real number (that may be or may be not in the **domain of  $f$** ). We say that the limit as  $x$  approaches  $a$  of  $f(x)$  is  $L$ , written

$$\lim_{x \rightarrow a} f(x) = L$$

if  $f(x)$  can be made arbitrarily close to  $L$  by choosing  $x$  sufficiently close to (but not equal to)  $a$ .

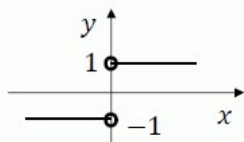
If no such number exists, then we say that

$\lim_{x \rightarrow a} f(x)$  does not exist .

Warning: Not all limits exist!

### Example:

$$f(x) = \frac{|x|}{x} = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \end{cases}$$



- $x \rightarrow 0$  from the left,  $f(x) \rightarrow -1$
- $x \rightarrow 0$  from the right,  $f(x) \rightarrow 1$

So  $\lim_{x \rightarrow 0} f(x)$  has no meaning!

### Two-Sided and One-Sided Limits

#### Notation

“ $x$  approaches  $a$  from the left”

$x \rightarrow a^-$  [minus in a superscript position] or  $x \uparrow a$  [comes up to  $a$ ] or  $x \nearrow a$

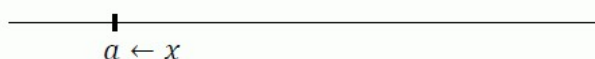
$$\lim_{x \rightarrow a^-} f(x) = L$$



“ $x$  approaches  $a$  from the right”

$x \rightarrow a^+$  [plus in a superscript position] or  $x \downarrow a$  [comes down to  $a$ ] or  $x \searrow a$

$$\lim_{x \rightarrow a^+} f(x) = L$$





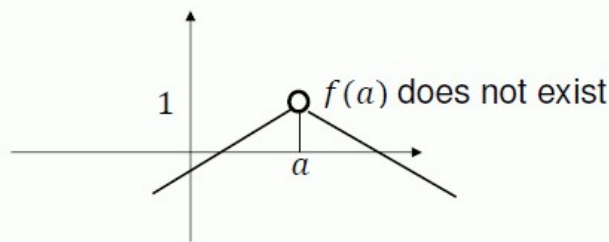
## Relationship between Two-Sided and One-Side Limits: Theorem

$$\lim_{\substack{x \rightarrow a \\ \text{two-sided}}} f(x) = L$$

$\Leftrightarrow$  [if and only if]:

- $\lim_{x \rightarrow a^-} f(x)$  exists
- $\lim_{x \rightarrow a^+} f(x)$  exists
- and both equal  $L$

**Example:**



$$\lim_{x \rightarrow a^-} f(x) = 1 = \lim_{x \rightarrow a^+} f(x)$$

Limits of some basic functions for  $x \rightarrow a$  :

The constant function

$$\lim_{x \rightarrow a} (k) = k$$

The identity function:  $f(x)$

$$\lim_{x \rightarrow a} (x) = a$$

The reciprocal ("flip over") function:  $f(x) = \frac{1}{x}$

$$\lim_{x \rightarrow 0^-} \left(\frac{1}{x}\right) = -\infty$$

$$\lim_{x \rightarrow 0^+} \left(\frac{1}{x}\right) = \infty$$

## Limits of Sums, Differences, Products, Quotients and Roots

The “Rules” of Algebra for Limits

Let  $a$  be any real number and

$$\lim_{x \rightarrow a} f(x) = L_1$$

$$\lim_{x \rightarrow a} g(x) = L_2$$

then

$$\lim_{x \rightarrow a} [f(x) + g(x)] = \lim_{x \rightarrow a} f(x) + \lim_{x \rightarrow a} g(x) = L_1 + L_2$$

$$\lim_{x \rightarrow a} [f(x) - g(x)] = \lim_{x \rightarrow a} f(x) - \lim_{x \rightarrow a} g(x) = L_1 - L_2$$

$$\lim_{x \rightarrow a} [f(x) \cdot g(x)] = \lim_{x \rightarrow a} f(x) \cdot \lim_{x \rightarrow a} g(x) = L_1 \cdot L_2$$

$$\lim_{x \rightarrow a} |f(x)| = \left| \lim_{x \rightarrow a} f(x) \right| = |L_1|$$

$$\lim_{x \rightarrow a} [kf(x)] = k \cdot \lim_{x \rightarrow a} f(x) = k \cdot L_1$$

$$\lim_{x \rightarrow a} [f(x)^n] = \left[ \lim_{x \rightarrow a} f(x) \right]^n = L_1^n$$

$$\lim_{x \rightarrow a} \left[ \frac{f(x)}{g(x)} \right] = \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} g(x)} = \frac{L_1}{L_2}$$

Provided  $L_2 \neq 0$

$$\lim_{x \rightarrow a} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x \rightarrow a} f(x)} = \sqrt[n]{L_1}$$

Provided when  $n = \text{even}$  then  $L_1 \geq 0$

# Limits of polynomial functions

**Polynomial Expressions**

A monomial (one-term polynomial) has the form  $a_n \cdot x^n$

A real number constant called a "coefficient"  
Subscript  $n$  is a label

$n=0,1,2,3,\dots$   
not negative  
called the **degree** of the monomial

$x$ - a variable

Two monomials with the same degree and the same variable are called "like terms".  
 $a_n x^n$  and  $b_n x^n$  are "like terms".

A polynomial in one variable has the standard form: [higher powers  $\rightarrow$  lower powers]

$$a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$$

$a_n \neq 0$  leading coefficient

## Limits of polynomials

Example  $\lim_{x \rightarrow 5} (x^2 - 4x + 3)$ :

By the "Rules of Algebra" for Limits we can break down **polynomials** into simpler parts

**Example:**

$$\lim_{x \rightarrow a} [f(x) \pm g(x)] = \lim_{x \rightarrow a} f(x) \pm \lim_{x \rightarrow a} g(x)$$

$$\lim_{x \rightarrow a} [f(x)^n] = [\lim_{x \rightarrow a} f(x)]^n$$

$$\lim_{x \rightarrow a} (k) = k$$

$$\lim_{x \rightarrow a} (x) = a$$

$$\lim_{x \rightarrow 5} [x^2 - 4x + 3] = \lim_{x \rightarrow 5} [x^2] - \lim_{x \rightarrow 5} [4x] + \lim_{x \rightarrow 5} [3] = \left( \lim_{x \rightarrow 5} [x] \right)^2 - 4 \lim_{x \rightarrow 5} [x] + 3 =$$

$$\lim_{x \rightarrow a} [kf(x)] = k \cdot \lim_{x \rightarrow a} f(x)$$

$$= 5^2 - 4 \cdot 5 + 3 = 8$$

For any polynomial function

$$\lim_{x \rightarrow a} p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0 = p(a)$$

This result is the same as the result of “substituting  $a$  for  $x$ ” in the polynomial.

Thus, the calculation of limits of polynomial functions is “easy”: Just insert  $a$  for  $x$ .

### Limits of Rational Functions $\frac{p(x)}{q(x)}$ and the appearance of $\frac{0}{0}$

There are 3 cases to consider

**Case 1:**  $q(a) \neq 0$  Limit =  $\frac{p(a)}{q(a)}$

**Example:**

$$\lim_{x \rightarrow 2} \left[ \begin{array}{l} 5x^3 + 4 \leftarrow p(x) \\ x - 3 \leftarrow q(x) \end{array} \right] \quad a = 2$$

$$= \frac{\lim_{x \rightarrow 2} [5x^3 + 4]}{\lim_{x \rightarrow 2} [x - 3]} = \frac{\overbrace{5 \cdot 2^3 + 4}^{p(a)}}{\underbrace{2 - 3}_{q(a) \neq 0}} = -44$$

→ this case is also “easy”, same as for polynomial functions.

**Case 2:**  $p(a) \neq 0$  and  $q(a) = 0$  Limit does not exist (division by 0!)

$$f(x) = \frac{\overbrace{p(x)}^{\widehat{1}}}{\underbrace{q(x)}_{x-a}}$$

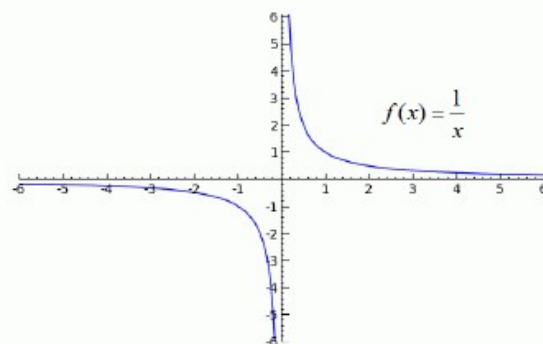
$$\lim_{x \rightarrow a^-} \left[ \frac{1}{x-a} \right] = -\infty; \quad \lim_{x \rightarrow a^+} \left[ \frac{1}{x-a} \right] = +\infty$$

**Classic Examples:**

$$f(x) = \frac{1}{x}$$

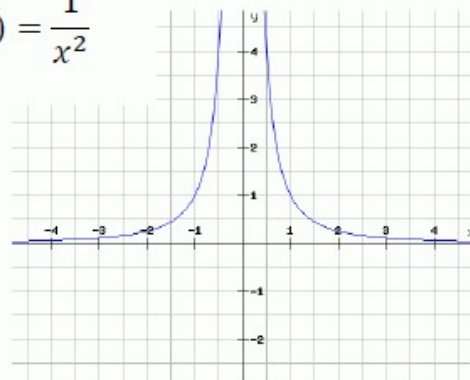
$$\lim_{x \rightarrow 0^-} \left[ \frac{1}{x} \right] = -\infty$$

$$\lim_{x \rightarrow 0^+} \left[ \frac{1}{x} \right] = +\infty$$



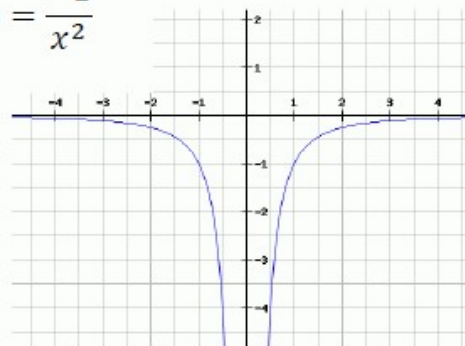
$$\lim_{x \rightarrow a} \left[ \frac{1}{(x-a)^2} \right] = \infty$$

$$f(x) = \frac{1}{x^2}$$



$$\lim_{x \rightarrow a} \left[ \frac{-1}{(x-a)^2} \right] = -\infty$$

$$f(x) = \frac{-1}{x^2}$$



**Case 3:**  $p(a) = 0$  and  $q(a) = 0$  Limit  $\frac{p(a)}{q(a)} = \frac{0}{0}$  an indeterminate form: We cannot determine whether the limit exists or not, without more work!

**Example:**

$$\lim_{x \rightarrow 2} \left[ \begin{array}{l} \frac{x^2 - 4}{x - 2} \leftarrow p(x) \\ \leftarrow q(x) \end{array} \right] \text{ both } p(2) = 0 = q(2)$$

Factor + cancel

$$\lim_{x \rightarrow 2} \left[ \frac{(x - 2)(x + 2)}{x - 2} \right] = \lim_{x \rightarrow 2} [(x + 2)] = 4$$

This is only one particularly technique! Does not work always!

A more general method to solve this case will be introduced later.

Until now, we have considered only the case that  $x$  approaches some real number  $a$ . But often one is interested what happens with  $f(x)$  when  $x$  gets smaller and smaller, or larger and larger.

We write  $x \rightarrow \pm\infty$  for this case, and speak of “end behavior” of  $f$ .

### The Algebra of Limits as $x \rightarrow \pm\infty$ : End Behavior

Basic Limits:

The constant function

$$\lim_{x \rightarrow -\infty} (k) = k$$

and

$$\lim_{x \rightarrow \infty} (k) = k$$

The identity function:  $f(x)$

$$\lim_{x \rightarrow -\infty} (x) = -\infty$$

$$\lim_{x \rightarrow \infty} (x) = \infty$$



The reciprocal (“flip over”) function:  $f(x) = \frac{1}{x}$

$$\lim_{x \rightarrow -\infty} \left( \frac{1}{x} \right) = 0$$

$$\lim_{x \rightarrow \infty} \left( \frac{1}{x} \right) = 0$$

### Limits of Sums, Differences, Products, Quotients and Roots

The “Rules” of Algebra for Limits applied to  $x \rightarrow -\infty$  or  $x \rightarrow \infty$

We only state for  $x \rightarrow \infty$  case

As before, suppose:

$$\lim_{x \rightarrow \infty} f(x) = L_1$$

$$\lim_{x \rightarrow \infty} g(x) = L_2$$

then

$$\lim_{x \rightarrow \infty} [f(x) + g(x)] = \lim_{x \rightarrow \infty} f(x) + \lim_{x \rightarrow \infty} g(x) = L_1 + L_2$$

$$\lim_{x \rightarrow \infty} [f(x) - g(x)] = \lim_{x \rightarrow \infty} f(x) - \lim_{x \rightarrow \infty} g(x) = L_1 - L_2$$

$$\lim_{x \rightarrow \infty} [f(x) \cdot g(x)] = \lim_{x \rightarrow \infty} f(x) \cdot \lim_{x \rightarrow \infty} g(x) = L_1 \cdot L_2$$

$$\lim_{x \rightarrow \infty} |f(x)| = \left| \lim_{x \rightarrow \infty} f(x) \right| = |L_1|$$

$$\lim_{x \rightarrow \infty} [kf(x)] = k \cdot \lim_{x \rightarrow \infty} f(x) = k \cdot L_1$$

$$\lim_{x \rightarrow \infty} [f(x)^n] = \left[ \lim_{x \rightarrow \infty} f(x) \right]^n = L_1^n$$

$$\lim_{x \rightarrow \infty} \left[ \left( \frac{1}{x} \right)^n \right] = \left[ \lim_{x \rightarrow \infty} \frac{1}{x} \right]^n = 0$$

$$\lim_{x \rightarrow \infty} \left[ \frac{f(x)}{g(x)} \right] = \frac{\lim_{x \rightarrow \infty} f(x)}{\lim_{x \rightarrow \infty} g(x)} = \frac{L_1}{L_2}$$

Provided  $L_2 \neq 0$

$$\lim_{x \rightarrow \infty} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x \rightarrow \infty} f(x)} = \sqrt[n]{L_1}$$

Provided when  $n = \text{even}$  then  $L_1 \geq 0$

## Limits of Polynomial Functions: Two End Behaviors

A polynomial function

$$f(x) = c_n x^n + c_{n-1} x^{n-1} + \cdots + c_1 x + c_0$$

Where  $c_n \neq 0$

The “two end behaviors” are that as  $x \rightarrow \infty$  (the rightward end) or  $x \rightarrow -\infty$  (the leftward end)

Then

$$\left. \begin{array}{l} f(x) \rightarrow \infty \\ f(x) \rightarrow -\infty \end{array} \right\} \text{The two possibilities}$$

Observe:

$$f(x) = c_n x^n + c_{n-1} x^{n-1} + c_1 x + c_0 = x^n \left[ c_n + \underbrace{\frac{c_{n-1}}{x} + \cdots + \frac{c_1}{x^{n-1}} + \frac{c_0}{x^n}}_{\text{go to 0}} \right]$$

So, the “end behavior” of  $f(x)$  matches the “end behavior” of  $c_n x^n$

**Theorem:**

$$\lim_{x \rightarrow \pm\infty} [c_n x^n + c_{n-1} x^{n-1} + c_1 x + c_0] = \lim_{x \rightarrow \pm\infty} [c_n x^n]$$

**Example:**

$$\lim_{x \rightarrow -\infty} [-4x^8 + 17x^5 + 3x^4 + 2x - 50] = \lim_{x \rightarrow -\infty} [-4x^8] = -\infty$$

## Limits of Rational Functions: Three Types of End Behavior

$$f(x) = \frac{p(x)}{q(x)} \quad \begin{array}{l} \leftarrow \text{top} \\ \leftarrow \text{botton} \end{array}$$

Remember: The Degree of a polynomial is the exponent of the highest power of  $x$  in the polynomial



### Type 1. Deg(top)=Deg(bottom)

$$\lim_{x \rightarrow \infty} f(x) = \frac{\text{leading coefficient of top}}{\text{leading coefficient of bottom}}$$

Example:

$$f(x) = \frac{-x}{7x + 4}$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \left[ \frac{-x}{7x + 4} \right] = \lim_{x \rightarrow \infty} \left[ \frac{-1}{7 + \frac{4}{x}} \right] = -\frac{1}{7} = \frac{\text{l.c. of top}}{\text{l.c. of bottom}}$$

( **Deg** = degree )

### Type 2. Deg(top)<Deg(bottom)

$$\lim_{x \rightarrow \infty} f(x) = 0$$

Example:

$$f(x) = \frac{5x + 2}{2x^3 - 1}$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \left[ \frac{5x + 2}{2x^3 - 1} \right] = \lim_{x \rightarrow \infty} \left[ \frac{\frac{5}{x^2} + \frac{2}{x^3}}{2 - \frac{1}{x^3}} \right] = 0$$

Always zero

$y = 0$  the ( $x$ -axis) is a horizontal asymptote

### Type 3. Deg(top)>Deg(bottom)

If *leading coefficient of top* > 0

$$\left. \begin{array}{l} \infty \text{ if } x \rightarrow \infty \\ -\infty \text{ if } x \rightarrow -\infty \end{array} \right\} \text{Always one of these}$$

If *leading coefficient of top* < 0

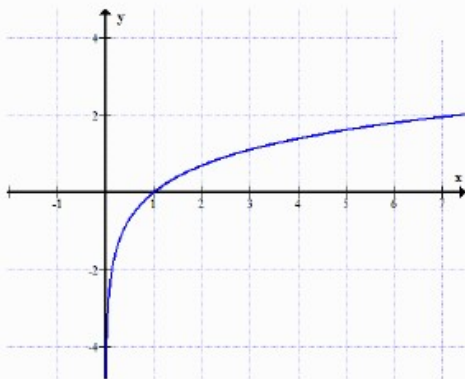
$$\left. \begin{array}{l} \infty \text{ if } x \rightarrow -\infty \\ -\infty \text{ if } x \rightarrow \infty \end{array} \right\} \text{Always one of these}$$

**Example:**

$$f(x) = \frac{x^2 + 4x + 5}{x - 1}$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \left[ \frac{x^2 + 4x + 5}{x - 1} \right] = \lim_{x \rightarrow \infty} \left[ \frac{1 + \frac{4}{x} + \frac{5}{x^2}}{\frac{1}{x} - \frac{1}{x^2}} \right] = \infty$$

### Limits of $\ln(x)$

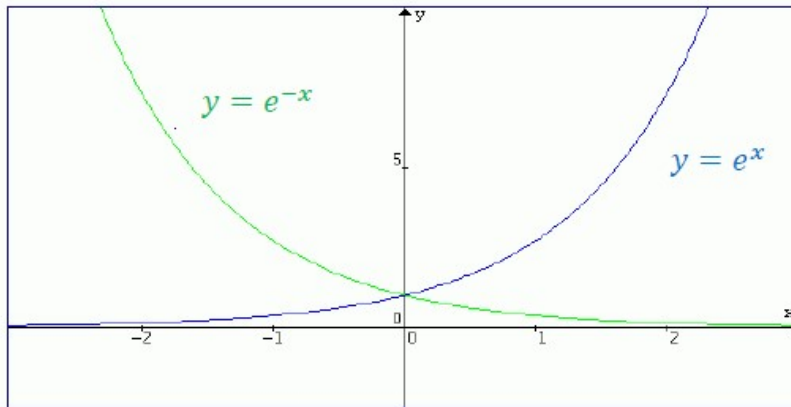


$$\lim_{x \rightarrow \infty} [\ln x] = \infty$$

note, that  $\lim_{x \rightarrow -\infty} \ln x$  makes no sense

$$\lim_{x \rightarrow 0^+} [\ln x] = -\infty$$

### Limits of $e^x$



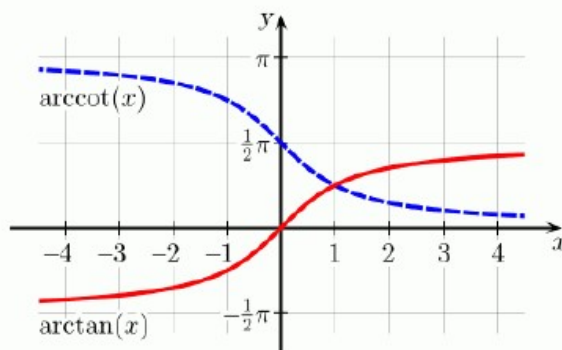
$$\lim_{x \rightarrow \infty} [e^x] = \infty$$

$$\lim_{x \rightarrow -\infty} [e^x] = 0$$

$$\lim_{x \rightarrow \infty} [e^{-x}] = 0$$

$$\lim_{x \rightarrow -\infty} [e^{-x}] = \infty$$

### Limits of $\arctan x$ and $\operatorname{arccot} x$



$$\lim_{x \rightarrow \infty} \arctan x = \frac{\pi}{2}$$

$$\lim_{x \rightarrow \infty} \operatorname{arccot} x = 0$$

$$\lim_{x \rightarrow -\infty} \arctan x = -\frac{\pi}{2}$$

$$\lim_{x \rightarrow -\infty} \operatorname{arccot} x = \pi$$

Sources:

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Richard Delaware (Univ. of Missouri): Lectures (youtube.com)

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