

Defined convergence of sequences in \mathbb{R}^n and showed \Leftrightarrow convergence of components in \mathbb{R} .

Didn't need any "topology" — definition of open/closed sets

Just used open balls.

Discuss properties, then on to limits of functions.

for this return to topological properties — closure.

functions: $\mathbb{R}^n \rightarrow \mathbb{R}^m$ Do examples

topology — closure Given subset $U \subseteq \mathbb{R}^n$, define

closure $\bar{U} \stackrel{\text{def}}{=} \left\{ \underline{x} \in \mathbb{R}^n \mid B_r(\underline{x}) \cap U \neq \emptyset \quad \forall r > 0 \right\}$

example: $\left\{ \underline{x} \mid |\underline{x}| < 1 \right\}$ has closure $\left\{ \underline{x} \mid |\underline{x}| \leq 1 \right\}$

back to definition of limit

Do non-example + example.

first mention
criterion about
sequences of points
approaching.

if $\lim_{\underline{x} \rightarrow \underline{x}_0} f(\underline{x}) = \underline{a}$

then given $\underline{x}_i \rightarrow \underline{x}_0$

$\lim_{i \rightarrow \infty} |f(\underline{x}_i) - \underline{a}| = 0$

Given $\epsilon > 0$

Just

Pick N so

$|\underline{x}_i - \underline{x}_0| < \delta(\epsilon)$

then $|f(\underline{x}_i) - \underline{a}| < \epsilon$.

We can also combine this result (Prop. 1.5.13 in H-H) with our knowledge of how limits of sequences behave under addition/mult. in one variable (i.e. in \mathbb{R}) to prove:

(1) if $\{a_m\}, \{b_m\}$ converges, then so does $\{a_m + b_m\}$

$$\text{and } \lim_{m \rightarrow \infty} a_m + b_m = \left(\lim_{m \rightarrow \infty} a_m \right) + \left(\lim_{m \rightarrow \infty} b_m \right)$$

(2) same for $\{a_m\}$ and $\{c \cdot a_m\}$ c : scalar mult.

(3) same for dot product

Alternate definition of closed (Prop. 1.5.17)
every convergent sequence in $C \subseteq \mathbb{R}^n$
converges to a limit in C .

Limits of functions: $X \subseteq \mathbb{R}^n$, $f: X \rightarrow \mathbb{R}^m$. $\underline{x}_0 \in \overline{X}$ remember: closure of X

say $\lim_{\underline{x} \rightarrow \underline{x}_0} f(\underline{x}) = \underline{a}$ if, for every $\epsilon > 0$, there exists $\delta > 0$

s.t. , for all $\underline{x} \in X$, $|\underline{x} - \underline{x}_0| < \delta$ implies $|f(\underline{x}) - \underline{a}| < \epsilon$.

Remarks: The condition is for all $\underline{x} \in X$. So if $\underline{x}_0 \in X$,

requires $f(\underline{x}_0) = \underline{a}$ (Other sources put $0 < |\underline{x} - \underline{x}_0| < \delta$

to avoid this, so

functions like



have limit at x_0 but ~~our definition forbids this.~~
(our definition forbids this.)

On other hand, if we remove extra point, then $\underline{x}_0 \notin X$, so can have a limit there.

functions on $X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$.

Examples: linear functions (rep'd by $m \times n$ matrix) \rightarrow hard to draw if m, n not very small

parametric curves $\mathbb{R} \rightarrow \mathbb{R}^m$

$$t \mapsto \begin{bmatrix} f_1(t) \\ \vdots \\ f_n(t) \end{bmatrix}$$

(only drawing image in \mathbb{R}^m)

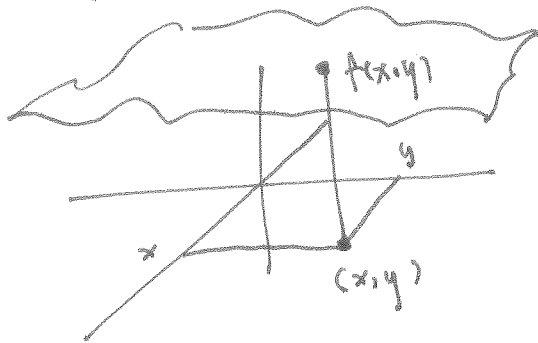
e.g. $t \mapsto \begin{bmatrix} \cos t \\ \sin t \end{bmatrix}$

gives unit circle. Compose with stretch $\begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}$ to

make ellipse, etc.

(smooth) graph of function from $\mathbb{R}^2 \rightarrow \mathbb{R}$

might look like wavy curtain above xy -plane.



$$\begin{bmatrix} x \\ y \end{bmatrix} \mapsto f(x, y)$$

Examples: (1) $f(x) = |x|^2 : \mathbb{R}^n \rightarrow \mathbb{R}$. Want to show:

$\lim_{x \rightarrow a} f(x) = |a|^2$. We need to show $|x^2 - a^2| < \epsilon$

when $|\frac{x}{3} - \frac{2}{3}a| < \delta(\epsilon)$
 a δ -dependency on ϵ .

Work backwards: Have

$$|x \cdot x - a \cdot a| = |(x-a) \cdot (x+a)|$$

$$\stackrel{\text{Cauchy-Schwarz}}{\leq} |x-a| |x+a| < \delta(\epsilon) \cdot |x+a|$$

$$\leq |x| + |a|$$

$$\stackrel{''}{\leq} |x-a| + |a|$$

$$< \delta(\epsilon)$$

Given ϵ , what should we choose for δ ?

e.g. $\delta = \min(|a|, \frac{\epsilon}{3|a|})$.

(unless $a=0$.
 (then $\delta=0$)
 Go back and do proof for this remaining case!)

Pick $\delta(\epsilon) = \sqrt{\epsilon}$.
 according to

$$\delta(\epsilon) \cdot (\delta(\epsilon) + 2|a|)$$

(2) $f\left(\begin{matrix} x \\ y \end{matrix}\right) = \frac{x^2}{x^2+y^2}$

Approach along x-axis, y-axis to $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ to see if limit exists.

(No! get 1, 0 as limits along

$\begin{pmatrix} x \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ y \end{pmatrix}$ respectively.)

or see Example 1.5.25 in book ...