An Introduction to Formal Real Analysis, Rutgers University, Fall 2025, Math 311H

Lecture 20: Limits and Continuity of Functions

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SIMPLICIO: FUNCTIONS!!!

SOCRATES: Oh please don't shout, I'm standing right here.

SIMPLICIO: Sorry! I just got a little over excited that we're moving on to

functions. Please tell me about them!

SOCRATES: Ah, right. Very good. Let's start at the beginning. What's

the first thing you learn in Calculus?

SIMPLICIO: Hmmm. The derivative?

SOCRATES: Ok, we can see about starting there. Tell me, what does it mean to compute the derivative of a function $f: \mathbb{R} \to \mathbb{R}$ at some point x = c.

SIMPLICIO: Well, it's the slope of the tangent line.

SOCRATES: Yes, of course; I mean, what expression are you trying to evaluate?

SIMPLICIO: Oh! I remember: it's the limit as $h \to 0$ of (f(x+h)-f(x))/h.

SOCRATES: Which word there is problematic?

SIMPLICIO: Ah, of course; "limit"! We don't know yet what limits are for functions. And I already know from experience that you can't just stick in h = 0, since both the numerator and denominator vanish.

SOCRATES: Right. So we need to figure out what it means for a limit of a *function* to exist. Let's think about this carefully. What do we want to be true when we write $\lim_{x\to c} f(x) = L$?

SIMPLICIO: Well, we want f(x) to get close to L when x gets close to c.

SOCRATES: Exactly! Now, do you remember our Engineer and Machinist from when we discussed sequence limits?

SIMPLICIO: Yes! The Engineer specified a tolerance $\varepsilon > 0$ for how close the output needed to be, and the Machinist replied with how many steps N were needed to guarantee that tolerance.

SOCRATES: Perfect! Now with functions, there's a beautiful twist. The Engineer still specifies a tolerance $\varepsilon > 0$ for the output—that is, we want $|f(x) - L| < \varepsilon$. But what do you think the Machinist's response should be this time?

SIMPLICIO: Hmm. With sequences, the Machinist said "run the process for at least N steps." But with functions, we don't have "steps"... we have values of x.

SOCRATES: Precisely! So instead of saying "wait N steps," how should the Machinist respond?

SIMPLICIO: Oh! So the Machinist needs to give a tolerance on the *input* side, not a number of steps. So he needs to say something like: "make sure your input x is within distance δ of the target point c"?

SOCRATES: Exactly! The conversation goes like this:

- Engineer: "I need f(x) to be within ε of L."
- Machinist: "No problem! Just make sure your input x is within distance δ of c, and I'll guarantee your output tolerance."

And just like with sequences, we say the limit exists if this conversation can continue for any tolerance $\varepsilon > 0$ the Engineer demands—the Machinist can always respond with some appropriate $\delta > 0$.

SIMPLICIO: So the definition would be: for every $\varepsilon > 0$, there exists a $\delta > 0$ such that if $|x - c| < \delta$, then $|f(x) - L| < \varepsilon$?

SOCRATES: Beautifully stated! Yes, that's *almost* it. Let's write out what you said formally:

$$\lim_{x \to c} f(x) = L \text{ means: } \forall \varepsilon > 0, \exists \delta > 0, \forall x, |x - c| < \delta \Rightarrow |f(x) - L| < \varepsilon$$

This is called an ε - δ definition. There's only one problem with this definition.

SIMPLICIO: Hmm. I really don't see, what's wrong?

SOCRATES: Well, think again back to informal calculus. What does it mean for a function $f : \mathbb{R} \to \mathbb{R}$ to be *continuous* at x = c.

SIMPLICIO: Ok, that's when $\lim_{x\to c} f(x)$ exists, and is actually equal to the value of f(c).

SOCRATES: Yes, exactly! Remember when we spoke of derivatives, we don't want to evaluate the limit when h is literally equal to zero, where we get 0/0. But look again at your definition. Where do you ensure that?

SIMPLICIO: Oh, I see! So we have to update the definition of a limit to make sure that we don't actually allow x = c. So does this work?

$$\lim_{x \to c} f(x) = L \text{ means: } \forall \varepsilon > 0, \exists \delta > 0, \forall x \neq c, |x - c| < \delta \Rightarrow |f(x) - L| < \varepsilon$$

SOCRATES: That's the ticket! Some people write $0 < |x - c| < \delta$, but I think it'll be easier to just record $x \neq c$ separately. The set of such x is called a *punctured neighborhood* of c—we've removed the center point. This way, the limit only cares about the behavior of f near c, not at c.

SIMPLICIO: So this means f(c) doesn't even need to be defined for the limit to exist?

SOCRATES: Correct! Remember when you started learning calculus and had to do things like find the limit of $f(x) = \frac{x^2 - 1}{x - 1}$ as x goes to 1?

SIMPLICIO: Yes! This function is undefined at x = 1 (actually in Lean, as I've learned, it's perfectly well defined, since 0/0 = 0 – which means that it's certainly *not* continuous there...). But for $x \neq 1$, we can factor: $f(x) = \frac{(x-1)(x+1)}{x-1} = x+1$. So $\lim_{x\to 1} f(x) = 2$, even though f(1) doesn't exist!

And this is exactly like the derivative situation. The difference quotient $\frac{f(x+h)-f(x)}{h}$ is undefined at h=0, but we can still take the limit as $h\to 0$.

SOCRATES: Precisely! You've understood the key point. The limit tells us about the *tendency* of a function as we approach a point, not necessarily what happens *at* that point.

SIMPLICIO: So to summarize:

- For continuity, we only need $|x-c| < \delta$; this is equivalent to: the limit exists AND equals f(c).

SOCRATES: You've got it! Let's go.

Level 1: Introduction to Function Limits

Welcome to Lecture 20! We now shift our focus from sequences to **functions**. Just as we studied limits of sequences, we can study limits of functions as the input approaches a particular point.

The Definition

Definition (FunLimAt): We say that f has limit L at x = c if:

$$\forall \varepsilon > 0, \exists \delta > 0, \forall x \neq c, |x - c| < \delta \rightarrow |f(x) - L| < \varepsilon$$

This is written FunLimAt f L c. (First the function, then the limit, then "at" x=c.)

def FunLimAt (f :
$$\mathbb{R} \to \mathbb{R}$$
) (L : \mathbb{R}) (c : \mathbb{R}) : Prop := $\forall \varepsilon > 0$, $\exists \delta > 0$, $\forall x \neq c$, $|x - c| < \delta \to |f x - L| < \varepsilon$

Reading the definition: For *every* tolerance ε around the output value L, there exists a distance δ around the input value c such that whenever x is within δ of c (but not equal to c), the function value f(x) is within ε of L.

The Intuition

The key difference from sequence limits is the condition $x \neq c$. We care about what happens *near* c, but not at all about what happens at c. The function might not even be defined at c!

This is exactly what happens with the classic example:

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

At x = 1, the function is "undefined" (because it's 0/0; in Lean, this is equal to 0). But for $x \neq 1$, we can factor:

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

So as x approaches 1, f(x) approaches some constant L. Your job: figure out L, and prove that it's the limit!

Your Challenge

Prove that there exists a limit L such that:

FunLimAt (fun x \mapsto (x² - 1)/(x - 1)) L 1

In other words, prove that the function $f(x) = \frac{x^2-1}{x-1}$ has some limit as x approaches 1.

The Formal Proof

```
Statement : 

\exists L, FunLimAt (fun x \mapsto (x^2 - 1)/(x - 1)) L 1 := by use 2 intro \varepsilon h\varepsilon use \varepsilon, h\varepsilon intro x hxc hx change |(x^2 - 1)/(x - 1) - 2| < \varepsilon have f1 : x - 1 \neq 0 := by bound rewrite [show (x^2 - 1)/(x - 1) = x + 1 by field_simp; ring_nf] rewrite [show x + 1 - 2 = x - 1 by ring_nf] apply hx
```

Understanding the Proof

Step 1: We use L=2.

Step 2: Given $\varepsilon > 0$, we choose $\delta = \varepsilon$.

Step 3: For any $x \neq 1$ with $|x-1| < \delta$, we need to show $\left| \frac{x^2-1}{x-1} - 2 \right| < \varepsilon$.

Step 4: Since $x \neq 1$, we have $x - 1 \neq 0$, so we can simplify:

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

Step 5: Therefore:

$$\left| \frac{x^2 - 1}{x - 1} - 2 \right| = |x + 1 - 2| = |x - 1| < \delta = \varepsilon$$

Thus the limit exists and equals 2.

Level 2: Continuity at a Point

Excellent work with limits! Now we can define one of the most important concepts in analysis: **continuity**.

The Definition

Definition (FunContAt): We say that f is continuous at c if:

$$\forall \varepsilon > 0, \exists \delta > 0, \forall x, |x - c| < \delta \rightarrow |f(x) - f(c)| < \varepsilon$$

This is written FunContAt f c.

```
def FunContAt (f : \mathbb{R} \to \mathbb{R}) (c : \mathbb{R}) : Prop :=
   \forall \varepsilon > 0, \exists \delta > 0, \forall x, |x - c| < \delta \rightarrow |f x - f c| < \varepsilon
```

Continuity vs. Limits

Notice the subtle but crucial differences from FunLimAt:

- 1. No $x \neq c$ condition: We care about all x near c, including c itself
- 2. The limit is f(c): The function value at c must match the limit as x approaches c; we don't need a separate variable name L for the limit, since L must be f(c).

In other words: A function is continuous at c if its limit at c exists and equals f(c).

Why This Matters

The function $f(x) = \frac{x^2-1}{x-1}$ from the previous level had a limit at x=1, but it's not continuous there (because $f(1) = 0 \neq 2$ in Lean's system). However, the function $g(x) = x^2 - 1$ is continuous everywhere, including

at x = 2!

Your Challenge

```
Prove that the function f(x)=x^2-1 is continuous at x=2: FunContAt (fun x\mapsto x^2-1) 2 Hint: Given \varepsilon>0, you need to find \delta>0 such that |x-2|<\delta implies |f(x)-f(2)|<\varepsilon. Note that f(2)=3 and f(x)-f(2)=x^2-1-3=x^2-4=(x-2)(x+2). So |f(x)-f(2)|=|x-2|\cdot|x+2|. If we restrict x to be within distance 1 of 2 (i.e., 1< x<3), then |x+2|<5. Therefore, if we choose \delta=\min(1,\varepsilon/5), we can control |f(x)-f(2)|!
```

The Formal Proof

```
Statement :
    FunContAt (fun x \mapsto x^2 - 1) 2 := by
intro \varepsilon h\varepsilon
use min 1 (\varepsilon / 5)
split_ands
bound
intro x hx
change |x \hat{2} - 1 - (2 \hat{2} - 1)| < \varepsilon
rewrite [show x ^2 - 1 - (2 ^2 2 - 1) = (x + 2) * (x -
   2) by ring_nf]
rewrite [show |(x + 2) * (x - 2)| = |(x + 2)| * |(x - 2)|
   | by bound]
have f1 : min 1 (\varepsilon / 5) \leq 1 := by bound
have f2 : min 1 (\varepsilon / 5) \leq \varepsilon / 5 := by bound
have hx' : |x - 2| < 1 := by bound
have hx'' : |x + 2| < 5 := by
  rewrite [abs_lt] at hx' -
  split_ands
  linarith [hx']
  linarith [hx']
have hx''' : |x - 2| < \varepsilon / 5 := by bound
have f3 : |(x + 2)| * |(x - 2)| \le 5 * |(x - 2)| := by
   bound
have f4 : 5 * |(x - 2)| < 5 * \varepsilon / 5 := by bound
rewrite [show 5 * \varepsilon / 5 = \varepsilon by bound] at f4
```

Understanding the Proof

Step 1: Given $\varepsilon > 0$, we choose $\delta = \min(1, \varepsilon/5)$. This is positive since both 1 > 0 and $\varepsilon/5 > 0$.

Step 2: For any x with $|x-2| < \delta$, we have:

$$|f(x) - f(2)| = |x^2 - 1 - 3| = |(x+2)(x-2)| = |x+2| \cdot |x-2|$$

Step 3: Since $\delta \le 1$, we have |x - 2| < 1, which implies 1 < x < 3, so 3 < x + 2 < 5, giving |x + 2| < 5.

Step 4: Since $\delta \leq \varepsilon/5$, we have $|x-2| < \varepsilon/5$.

Step 5: Therefore:

$$|f(x) - f(2)| = |x+2| \cdot |x-2| < 5 \cdot \frac{\varepsilon}{5} = \varepsilon$$

Thus f is continuous at 2.

Level 3: Sum of Continuous Functions

One of the most powerful aspects of continuity is that it behaves well with respect to algebraic operations. Let's prove our first **continuity theorem**: the sum of continuous functions is continuous!

The Theorem

Theorem (ContFunAtAdd): If f and g are both continuous at c, then f + g is continuous at c.

This seems intuitive: if f(x) stays close to f(c) and g(x) stays close to g(c) when x is near c, then their sum should stay close to f(c) + g(c).

The Strategy: The $\varepsilon/2$ Trick

Given $\varepsilon > 0$, we want to make $|(f+g)(x) - (f+g)(c)| < \varepsilon$. Notice that:

$$|(f+g)(x) - (f+g)(c)| = |f(x) + g(x) - f(c) - g(c)|$$

$$= |[f(x) - f(c)] + [g(x) - g(c)]|$$

$$\leq |f(x) - f(c)| + |g(x) - g(c)|$$

So if we can make each term less than $\varepsilon/2$, their sum will be less than ε ! Since f is continuous at c, there exists $\delta_1 > 0$ such that $|x - c| < \delta_1$ implies $|f(x) - f(c)| < \varepsilon/2$.

Since g is continuous at c, there exists $\delta_2 > 0$ such that $|x - c| < \delta_2$ implies $|g(x) - g(c)| < \varepsilon/2$.

Taking $\delta = \min(\delta_1, \delta_2)$ ensures both conditions hold simultaneously!

Your Challenge

Prove that if f and g are continuous at c, then their sum is continuous at c:

FunContAt f c \rightarrow FunContAt g c \rightarrow FunContAt (fun x \mapsto f x + g x) c

Hint: After introducing ε and h_{ε} , use the hypotheses h_f and h_g with $\varepsilon/2$ to choose δ_1 and δ_2 . Then use min (δ_1, δ_2) . You'll need to show this is positive and that it works. The triangle inequality will be your friend!

The Formal Proof

```
Statement ContFunAtAdd {f g : \mathbb{R} \to \mathbb{R}} {c : \mathbb{R}}
     (hf : FunContAt f c) (hg : FunContAt g c) :
     FunContAt (fun x \mapsto f x + g x) c := by
intro \varepsilon h\varepsilon
choose \delta_1 h\delta_1 hf using hf (\varepsilon / 2) (by bound)
choose \delta_2 h\delta_2 hg using hg (\varepsilon / 2) (by bound)
use min \delta_1 \delta_2
split_ands
bound
intro x hx
have hd1 : min \delta_1 \delta_2 \leq \delta_1 := by bound
have hx1 : |x - c| < \delta_1 := by bound
have hd2 : min \delta_1 \delta_2 \leq \delta_2 := by bound
have hx2 : |x - c| < \delta_2 := by bound
specialize hf x hx1
specialize hg x hx2
change |f x + g x - (f c + g c)| < \varepsilon
rewrite [show f x + g x - (f c + g c) = (f x - f c) + (g c)
     x - g c) by ring_nf]
have f1 : |(f x - f c) + (g x - g c)| \le |(f x - f c)| +
   |(g \times - g \cdot c)| := by apply abs_add
linarith [f1, hf, hg]
```

Understanding the Proof

Step 1: Suppose f and g are continuous at c. Given $\varepsilon > 0$, we use the continuity of f at c with $\varepsilon/2$ to obtain $\delta_1 > 0$ such that for all x with $|x - c| < \delta_1$, we have $|f(x) - f(c)| < \varepsilon/2$.

Step 2: Similarly, we use the continuity of g at c with $\varepsilon/2$ to obtain $\delta_2 > 0$ such that for all x with $|x - c| < \delta_2$, we have $|g(x) - g(c)| < \varepsilon/2$.

Step 3: Let $\delta = \min(\delta_1, \delta_2)$. Then $\delta > 0$ since both $\delta_1 > 0$ and $\delta_2 > 0$.

Step 4: For any x with $|x-c| < \delta$, we have:

- $|x-c| < \delta \le \delta_1$, so $|f(x) f(c)| < \varepsilon/2$
- $|x-c| < \delta \le \delta_2$, so $|g(x) g(c)| < \varepsilon/2$

Step 5: Therefore, by the triangle inequality:

$$|(f+g)(x) - (f+g)(c)| = |[f(x) - f(c)] + [g(x) - g(c)]|$$

$$\leq |f(x) - f(c)| + |g(x) - g(c)|$$

$$< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

Thus f + g is continuous at c.

Level 4: Sequential Criterion for Limits (Forward Direction)

We now have two notions of limits in our arsenal:

- 1. Function limits: FunLimAt f L c means $f(x) \to L$ as $x \to c$
- 2. Sequence limits: SeqLim x L means $x_n \to L$ as $n \to \infty$

Could these concepts be connected? It's **mathematics**, how could they not!

In this level, we'll prove the first half of the **Sequential Criterion for Limits**.

The Sequential Criterion (Forward Direction)

Theorem: If f has limit L at c, then for every sequence (x_n) with $x_n \to c$ and $x_n \neq c$, we have $f(x_n) \to L$.

In other words: function limits can be **tested** using sequences!

Why This Matters

This theorem is incredibly useful because:

- It connects two different limit concepts
- It lets us use sequence intuition to understand function limits
- It may be easier to work with certain sequences than with the ε - δ definition

The Proof Strategy

Given: FunLimAt f L c and a sequence (x_n) with $x_n \to c$ and $x_n \neq c$. Want: To show $f(x_n) \to L$, i.e., for all $\varepsilon > 0$, eventually $|f(x_n) - L| < \varepsilon$. How:

- 1. Given $\varepsilon > 0$, use FunLimAt to get $\delta > 0$ such that $|x c| < \delta$ and $x \neq c$ implies $|f(x) L| < \varepsilon$
- 2. Use SeqLimit to get N such that for all $n \geq N$, we have $|x_n c| < \delta$
- 3. For $n \geq N$, we know $x_n \neq c$ and $|x_n c| < \delta$, so $|f(x_n) L| < \varepsilon$

Your Challenge

Prove the forward direction of the sequential criterion:

```
FunLimAt f L c \to (\forall x : \mathbb{N} \to \mathbb{R}, (\forall n, x n \neq c) \to SeqLim x c \to SeqLim (fun n \mapsto f (x n)) L)
```

Hint: After introducing all the hypotheses, introduce ε and h_{ε} . Use h_f with ε to get δ and its properties. Then use h_x with δ to get N. Use this N to show that the sequence $f(x_n)$ converges to L.

The Formal Proof

```
Statement {f : \mathbb{R} \to \mathbb{R}} {L c : \mathbb{R}} (hf : FunLimAt f L c) : \forall x : \mathbb{N} \to \mathbb{R}, (\forall n, x n \neq c) \to SeqLim x c \to SeqLim ( fun n \mapsto f (x n)) L := by intro x hxc hx intro \varepsilon h\varepsilon choose \delta h\delta hf\delta using hf \varepsilon h\varepsilon choose N hN using hx \delta h\delta use N intro n hn specialize hN n hn specialize hxc n apply hf\delta (x n) hxc hN
```

Understanding the Proof

Step 1: Suppose FunLimAt f L c holds. Let $x : \mathbb{N} \to \mathbb{R}$ be a sequence such that $x_n \neq c$ for all n and $x_n \to c$.

Step 2: To show that $f(x_n) \to L$, let $\varepsilon > 0$ be given.

Step 3: Since FunLimAt f L c, there exists $\delta > 0$ such that for all x with $x \neq c$ and $|x - c| < \delta$, we have $|f(x) - L| < \varepsilon$.

Step 4: Since $x_n \to c$, there exists $N \in \mathbb{N}$ such that for all $n \geq N$, we have $|x_n - c| < \delta$.

Step 5: For any $n \geq N$, we have:

- $x_n \neq c$ (by hypothesis)
- $|x_n c| < \delta \text{ (since } n \ge N)$

Step 6: Therefore, by the definition of FunLimAt, we have $|f(x_n)-L|<\varepsilon$. This shows that $f(x_n)\to L$, completing the proof.

Funlim At (S'. R-)R (2'. R)

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| x-c|c8 > | fx-2|

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