

Limits & Continuity

Definition: Let f be a function of 2 variables whose domain contains a neighbourhood of (a, b) . We say that limit of $f(x, y)$ exists & equals to L as (x, y) approaches (a, b) if:

for every $\epsilon > 0$, there exists $\delta > 0$ such that $|f(x, y) - L| < \epsilon$ whenever $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$

Fact 1: (Useful for showing non-existence of a limit)

If $f(x, y) \rightarrow L_1$ as $(x, y) \rightarrow (a, b)$ along a path C_1 & $f(x, y) \rightarrow L_2$ as $(x, y) \rightarrow (a, b)$ along a path C_2 where C_1 & C_2 both approach (a, b) & $L_1 \neq L_2$, then $\lim_{(x, y) \rightarrow (a, b)} f(x, y)$ does not exist.

Fact 2: (Useful to show existence of a limit)

If $g(x, y) \leq f(x, y) \leq h(x, y)$ for all (x, y) in a neighbourhood of (a, b) & $\lim_{(x, y) \rightarrow (a, b)} g(x, y) = L = \lim_{(x, y) \rightarrow (a, b)} h(x, y)$,

then $\lim_{(x, y) \rightarrow (a, b)} f(x, y) = L$

Definition: A function f of 2 variables is said to be continuous at (a, b) if $\lim_{(x, y) \rightarrow (a, b)} f(x, y) = f(a, b)$

Remark: All of the above makes sense for 3 variables with appropriate changes, namely, replacing (x, y) by (x, y, z) , (a, b) by (a, b, c) , etc.

Fact 3: Any polynomial, rational, algebraic, trigonometric, inverse-trigonometric, exponential, logarithmic hyperbolic & inverse-hyperbolic functions of 2 or 3 variables are continuous in their domain. In other words, limit of these type of functions at any point in their domain can be found by direct substitution.