

§ 11.2: Double Limits and Continuity

The limit of a function of n variables is similar to a limit of a function of one variable. We'll write

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

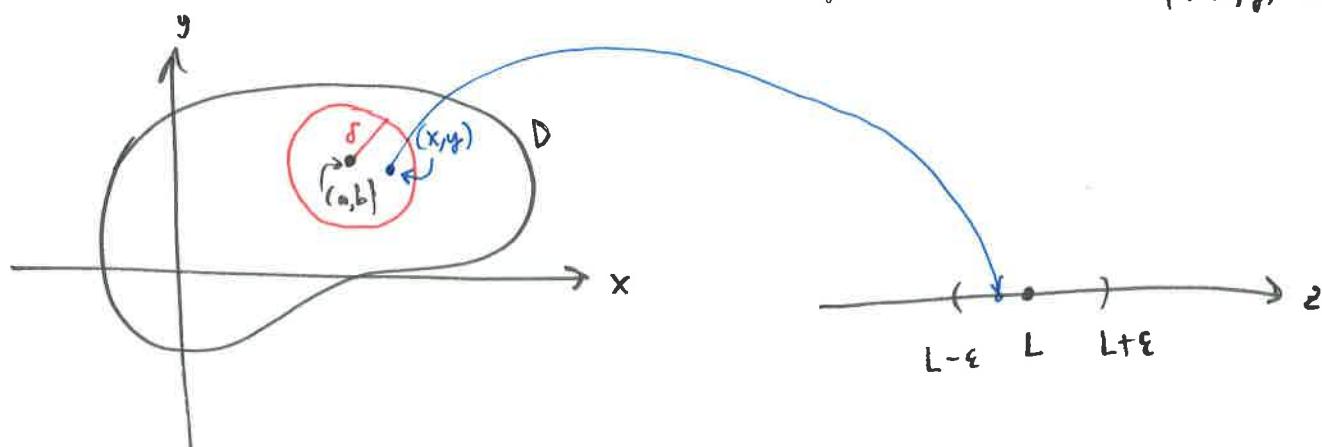
This means that the value of $f(x,y)$ approaches L as we approach (a,b) along any path in the domain of f .

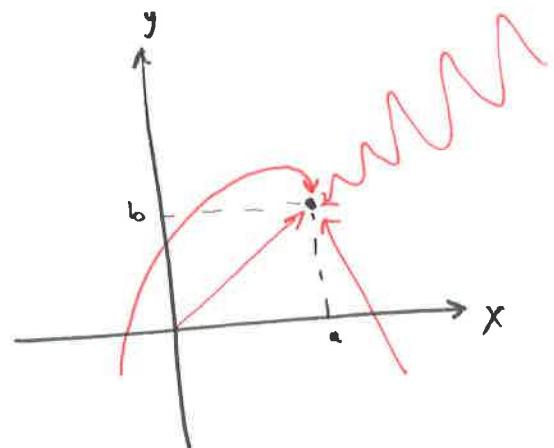
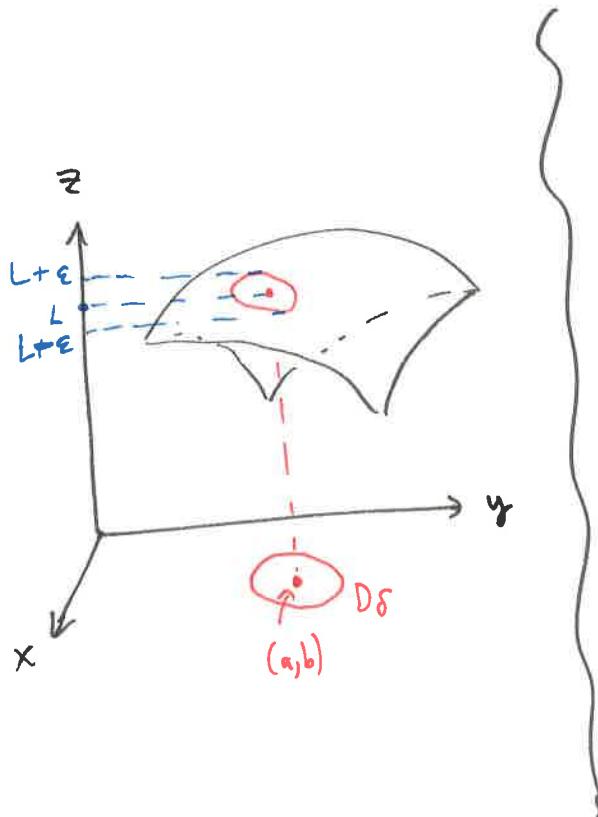
i.e., we can make $f(x,y)$ as close to L as we want by choosing a pt $(x,y) \neq (a,b)$ in the domain of f . that is sufficiently close to (a,b) .

Defn. Let f be a function of two variables whose domain D contains points arbitrarily close to (a,b) . Then we say that the limit of $f(x,y)$ as (x,y) approaches (a,b) is L and we write

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

iff for every number $\epsilon > 0$ there is a corresponding $\delta(\epsilon) > 0$ such that if $(x,y) \in D$ and $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$ then $|f(x,y) - L| < \epsilon$.





We have to be able to approach (a,b) along any path and get the same answer for the limit to exist.

(*) If $f(x,y) \rightarrow L_1$ as $(x,y) \rightarrow (a,b)$ along one path, and $f(x,y) \rightarrow L_2$ as $(x,y) \rightarrow (a,b)$ along a different path, with $L_1 \neq L_2$, then the limit $\lim_{(x,y) \rightarrow (a,b)} f(x,y)$ does not exist.

Ex. Show that $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - y^2}{x^2 + y^2}$ does not exist.

First, approach along the x -axis, i.e., w/ pts $(x,0)$.

$$\text{then } \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - y^2}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^2}{x^2} = \lim_{x \rightarrow 0} 1 = 1.$$

Now, approach along the y -axis: $(0,y)$ to get

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - y^2}{x^2 + y^2} = \lim_{y \rightarrow 0} \frac{-y^2}{y^2} = \lim_{y \rightarrow 0} -1 = -1.$$

Not equal,

so

D.N.E.

Ex. For $f(x,y) = \frac{xy}{x^2+y^2}$, does $\lim_{(x,y) \rightarrow (0,0)} f(x,y)$ exist?

Along x-axis:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{0}{x^2} = 0.$$

} Not equal, therefore DNE.

along $y=x$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} = \lim_{y \rightarrow 0} \frac{x^2}{2x^2} = \frac{1}{2}.$$

Ex. $f(x,y) = \frac{xy^2}{x^2+y^4}$. Does $\lim_{(x,y) \rightarrow (0,0)} f(x,y)$ exist?

take paths $y=mx$: $f(x,y) \rightarrow 0$ } DNE
and $x=y^2$: $f(x,y) \rightarrow \frac{1}{2}$

Ex. $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2y}{x^2+y^2}$ exists. Find it and show that it exists.

along x-axis we get $\lim_{x \rightarrow 0} \frac{3x \cdot 0}{x^2} = 0$. } Along other paths, we also get 0.

To show that this is the limit we need to use the ϵ - δ defn.
Let $\epsilon > 0$. we need to find a $\delta = \delta(\epsilon) > 0$ such that

if $0 < \sqrt{x^2+y^2} < \delta$, then $\left| \frac{3x^2y}{x^2+y^2} - 0 \right| < \epsilon$

or $\frac{3x^2|y|}{x^2+y^2} < \epsilon$.

Now, since $y^2 \geq 0$, then $x^2 \leq x^2 + y^2$, so that $\frac{x^2}{x^2 + y^2} \leq 1$, therefore

$$\frac{3x^2|y|}{x^2 + y^2} \leq 3|y| = 3\sqrt{y^2} \leq 3\sqrt{x^2 + y^2}.$$

Thus, if we choose $\delta = \epsilon/3$ and let $0 < \sqrt{x^2 + y^2} < \delta$, then

$$\left| \frac{3x^2y}{x^2 + y^2} - 0 \right| \leq 3\sqrt{x^2 + y^2} < 3\delta = 3\left(\frac{\epsilon}{3}\right) = \epsilon.$$

Therefore by the ϵ - δ definition of limit,

$$\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2y}{x^2 + y^2} = 0.$$

□

As you can see, it takes a lot of work to show that a limit does exist.

Continuity

Defn. A function $f(x,y) = z$ is continuous at (a,b) iff

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

We say that f is continuous on D if f is continuous at every point $(a,b) \in D$.

Intuitively: A surface that is the graph of a continuous function has no holes or breaks. It also has no "asymptotic singularities" (like infinite cusps or cones).

A polynomial function of two variables is a linear combination (sum or difference) of terms like $x^m y^n$, m, n ~~positive~~^{nonneg.} integers.

ex. $f(x,y) = x^4 + 5x^3y^2 + 6xy^4 - 7y + 6$

A rational function is a quotient of polynomials.

ex. ~~graph~~ $g(x,y) = \frac{2xy+1}{x^2+y^2}$

Thm. Polynomials are continuous. Rational functions are continuous where they are defined (on D).

$$\text{Ex. } \lim_{(x,y) \rightarrow (1,2)} (x^2y^3 - x^3y^2 + 3x + 2y)$$

$$= 1^2 2^3 - 1^3 2^2 + 3(1) + 2(2)$$

$$= 8 - 4 + 3 + 4 = 11$$

Ex. where is $f(x,y) = \frac{x^2 - y^2}{x^2 + y^2}$ continuous?

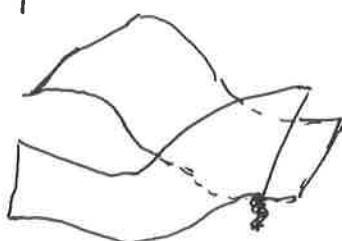
Everywhere except $(0,0)$. $D = \mathbb{R}^2 - \{\vec{0}\}$.

$$\text{Ex. let } g(x,y) = \begin{cases} \frac{x^2 - y^2}{x^2 + y^2} & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0) \end{cases}$$

Now g is defined at $(0,0)$, but still not continuous.
The limit doesn't exist (last class).

Ex. $h(x,y) = \arctan\left(\frac{y}{x}\right)$ where is this continuous?

Everywhere except $x=0$. The graph looks like two sheets of tangent graphs.



or something--

Limits of functions of multiple variables.

Let $\vec{x} = \langle x_1, x_2, x_3, \dots, x_n \rangle$ be an n -vector in \mathbb{R}^n .

Let $\vec{a} = \langle a_1, a_2, \dots, a_n \rangle$ be a fixed point. (thought of as a position vector.)

$$d(\vec{x}, \vec{a}) = \|\vec{x} - \vec{a}\| = \sqrt{(x_1 - a_1)^2 + (x_2 - a_2)^2 + \dots + (x_n - a_n)^2}$$

Let $f: \mathbb{R}^n \rightarrow \mathbb{R}: \vec{x} \mapsto f(\vec{x})$.

We say $\lim_{\vec{x} \rightarrow \vec{a}} f(\vec{x}) = L$ iff

$\forall \epsilon > 0, \exists \delta(\epsilon) > 0$ such that for all $\vec{x} \in D$ w/ $0 < \|\vec{x} - \vec{a}\| < \delta$,

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

If \vec{x}, \vec{a} are 2-vectors, then this is the same defin as before.

A function $f(\vec{x})$ is continuous at \vec{a} iff

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