

Squeeze Theorems

- Sandwich

- Scissors

These theorems belong to a class of "theorems from old limits new"

Definition $a, L \in \mathbb{R}$, $D \subseteq \mathbb{R}$. $f: D \rightarrow \mathbb{R}$ has the limit L as $x \rightarrow a$ if the following conditions are satisfied

- (I) $\exists \delta_0 > 0$ s.t. $(a - \delta_0, a) \cup (a, a + \delta_0) \subseteq D$
- (II) $\forall \varepsilon > 0 \exists \delta(\varepsilon)$ such that $0 < \delta(\varepsilon) \leq \delta_0$ and $0 < |x - a| < \delta(\varepsilon) \Rightarrow |f(x) - L| < \varepsilon$
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In the Sandwich Squeeze Thm we have three functions call them f, g, h . Two are friends, one is foe.

friends \uparrow \rightarrow \uparrow foe We know limit of these \downarrow about this we don't know

Then Let $a, L \in \mathbb{R}$ and $D \subseteq \mathbb{R}$. Let $f, g, h: D \rightarrow \mathbb{R}$

Assume:

Remember
beyond these
statements is
THE DEFINITION

$$\textcircled{1} \lim_{x \rightarrow a} f(x) = L$$

$$\textcircled{2} \lim_{x \rightarrow a} h(x) = L$$

friendly
friendly

$$\textcircled{3} \exists \eta_0 > 0 \text{ such that } (a - \eta_0, a) \cup (a, a + \eta_0) \subseteq D$$

and

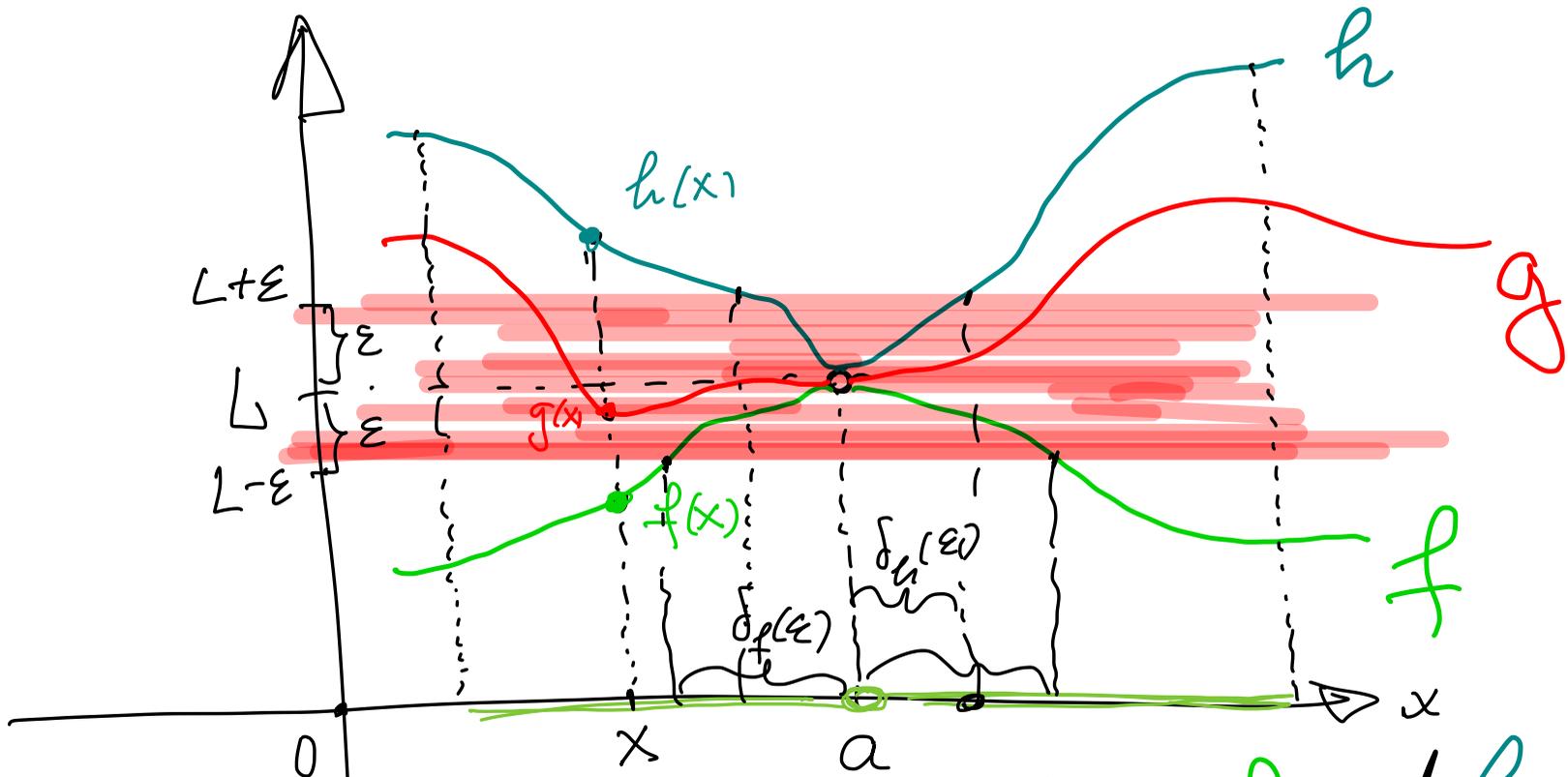
$\forall x \in (a - \eta_0, a) \cup (a, a + \eta_0)$ we have

$$f(x) \leq g(x) \leq h(x)$$

Then

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

Remember: to
prove this I
must use
THE DEFINITION



g is squeezed between f and h
 how do you say this in mathish?

Proof. Let $a, L \in \mathbb{R}$ and $D \subseteq \mathbb{R}$. Assume that the conditions (1), (2) and (3) are satisfied.

(1) means that f satisfies the definition of limit. \mathbb{R}
In (I) we can take $\delta_0 = \eta_0$ from (3). \mathbb{E}

(II) tells us that $\forall \varepsilon > 0 \exists \delta_f(\varepsilon)$ such that $0 < \delta_f(\varepsilon) \leq \eta_0$ and \mathbb{D}
 \mathbb{L}
 \mathbb{Y}

$$0 < |x - a| < \delta_f(\varepsilon) \Rightarrow |f(x) - L| < \varepsilon.$$

(2) means that h satisfies the def. of limit.
In (I) we can take $\delta_0 = \eta_0$ from (3)

(II) tells us that

rewrite as

$$L - \varepsilon < f(x) < L + \varepsilon$$

$\forall \varepsilon > 0 \exists \delta_h(\varepsilon)$ s.t. $0 < \delta_h(\varepsilon) \leq \eta_0$ and

$$0 < |x-a| < \delta_h(\varepsilon) \Rightarrow |h(x) - L| < \varepsilon.$$

We also assume (B): it is all green $L - \varepsilon < h(x) < L + \varepsilon$ reunite as

What is RED: the condition (II) in the Def. of limit for g is RED:

$\forall \varepsilon > 0 \exists \delta_g(\varepsilon)$ s.t. $0 < \delta_g(\varepsilon) \leq \eta_0$ and

$$0 < |x-a| < \delta_g(\varepsilon) \Rightarrow |g(x) - L| < \varepsilon.$$

This is what we need:

$$|g(x) - L| < \varepsilon$$

a different way of writing this is (Bernoulli's inequality)

$$L - \varepsilon < g(x) < L + \varepsilon$$

How to achieve this? Must use some green stuff

provided $0 < |x - a| < \delta(\varepsilon)$

$$f(x) < g(x) < h(x)$$

$$L - \varepsilon < f(x) \\ \text{provided that} \\ 0 < |x - a| < \delta_f(\varepsilon)$$

$$h(x) < L + \varepsilon \\ \text{provided that} \\ 0 < |x - a| < \delta_h(\varepsilon)$$

the last three green boxes tell us what to take for $\delta_g(\epsilon) = \min\{\delta_f(\epsilon), \delta_h(\epsilon)\}$

Now the final proof.
Let $\epsilon > 0$ be arbitrary. Set $\delta_g(\epsilon) = \min\{\delta_f(\epsilon), \delta_h(\epsilon), \eta_0\}$

Now we need to prove the implication:

$$0 < |x - a| < \min\{\delta_f(\epsilon), \delta_h(\epsilon), \eta_0\} \Rightarrow |g(x) - L| < \epsilon$$

Proof of \Rightarrow

Assume $0 < |x-a| < \min\{\delta_f(\varepsilon), \delta_h(\varepsilon), \eta_0\}$. \textcircled{A}

Then $0 < |x-a| < \eta_0$. Therefore $x \in (a-\eta_0, a) \cup (a, a+\eta_0)$.

By the assumption $\textcircled{3}$ this implies

$$f(x) \leq g(x) \leq h(x) \quad \textcircled{B}$$

Also, it follows from \textcircled{A} that $0 < |x-a| < \delta_f(\varepsilon)$.

Since $\lim_{x \rightarrow a} f(x) = L$, condition (II) reads

$$0 < |x-a| < \delta_f(\varepsilon) \Rightarrow L - \varepsilon < f(x) < L + \varepsilon$$

Consequently, $L - \varepsilon < f(x)$ \textcircled{C}

Further it follows from \textcircled{A} that $0 < |x-a| < \delta_h(\varepsilon)$

Since $\lim_{x \rightarrow a} h(x) = L$, condition (II) reads

$$0 < |x - a| < \delta_h(\epsilon) \Rightarrow L - \epsilon < h(x) < L + \epsilon$$

From the last two green boxes we deduce

$$h(x) < L + \epsilon \quad \textcircled{D}$$

Now we summarize our findings: We assumed \textcircled{A} . Based on this assumption we proved:

$$f(x) \leq g(x) \leq h(x) \quad \textcircled{B}$$

$$L - \epsilon < f(x) \quad \textcircled{C}$$

$$h(x) < L + \epsilon \quad \textcircled{D}$$

The transitivity of order and \textcircled{B} , \textcircled{C} and \textcircled{D} yield

$$L - \epsilon < f(x) \leq g(x) \leq h(x) < L + \epsilon$$

That is $L - \varepsilon < g(x) < L + \varepsilon$

the last green box is equivalent to

$$|g(x) - L| < \varepsilon.$$

In conclusion \textcircled{A} implies $|g(x) - L| < \varepsilon$. That is
we proved the implication:

$$0 < |x - a| < \min\{\delta_f(\varepsilon), \delta_g(\varepsilon), \eta_0\} \Rightarrow |g(x) - L| < \varepsilon.$$

This proves $\lim_{x \rightarrow a} g(x) = L$.