

$S_n \rightarrow \infty$ if for all $M \in \mathbb{R}$, $\exists n_0 \in \mathbb{N}$ such that
 if $n > n_0$, $S_n > M$.
 (or $-\infty$) ($< M$)

$f: E \rightarrow \mathbb{R}$, $a \in \mathbb{R}$ limit of a seq in E

$\lim_{x \rightarrow a} f(x) = \infty$ (or $-\infty$) if

a) For all $M \in \mathbb{R}$, $\exists \delta > 0$ such that if $x \in E$, $|x - a| < \delta$,
 $\text{then } f(x) > M$ (or $< M$)

b) For all (S_n) in E , if $S_n \rightarrow a$ then $f(S_n) \rightarrow \pm\infty$.

Thm 1 If $x_n \rightarrow \pm\infty$, then $\frac{1}{x_n} \rightarrow 0$.

iff $\lim_{x \rightarrow \pm\infty} f(x) = \pm\infty$, $\lim_{x \rightarrow \pm\infty} \frac{1}{f(x)} = 0$.

Proof: Let $\varepsilon > 0$. $\exists n_0 \in \mathbb{N}$ such that $n > n_0$, $|x_n| > \frac{1}{\varepsilon}$. Then
 $n > n_0$, $|\frac{1}{x_n}| < \varepsilon$. $\square$ follows immediately.

L'Hospital's Rule

Let $f, g: (a, b) \rightarrow \mathbb{R}$ be differentiable, $g'(x) \neq 0$ for all $x \in (a, b)$.
 If $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = L \in \mathbb{R}$, $a \neq \pm\infty$ and

Case I

$\lim_{x \rightarrow a} f(x) = 0$ and $\lim_{x \rightarrow a} g(x) = 0$

or

Case II

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

Then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$.

Proof

If there are $x, y \in (a, b)$ such that $g'(x) < 0$ and $g'(y) > 0$
 then there would be $x_0 \in (a, b)$ such that $g'(x_0) = 0$ (Rolle's Theorem).
 So either $g' > 0$ for all $x \in (a, b)$, or $g' < 0$ for all $x \in (a, b)$.
 Replace g by $-g$ if necessary. Assume $g'(x) > 0$ for all $x \in (a, b)$.
 So g is increasing. If $g(a) = 0$, $x_0 \in (a, b)$, then for $x < x_0$,
 $g(x) < 0$. Check to see if we can use $\frac{f(x)}{g(x)}$ for all $x \in (a, b)$.

$$\text{As } \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = L \text{ or } -\infty$$



$$\text{Let } L < K < M.$$

(if $-\infty$, choose $K < M$)

There exists $\delta > 0$ such that if $x \in (a, a+\delta)$ then

$$\frac{f'(x)}{g'(x)} < K.$$

Let $y \in (a, a+\delta)$. For all $x \in (a, y)$ then we have $f(x)$ (6mvt)

$$\text{So that } \frac{f(x) - f(y)}{g(x) - g(y)} = \frac{f'(x)}{g'(x)} < K.$$

(Note: $g'(x) < 0$)

$$\text{The } \lim_{x \rightarrow a} \frac{f(x) - f(y)}{g(x) - g(y)} = \frac{\lim_{x \rightarrow a} f(x) - f(y)}{\lim_{x \rightarrow a} g(x) - g(y)} = \frac{f(y)}{g(y)} \leq K < M$$

So if $y \in (a, a+\delta)$, $\frac{f(y)}{g(y)} < M$

Case II: Since $\lim_{x \rightarrow a} g(x) = -\infty$ and $g'(x) < 0$, we have $\lim_{x \rightarrow a} g(x) = -\infty$ as $g(x) > 0$

For $y \in (a, a+\delta)$

$$\frac{f(x)}{g(x)} < K \left(\frac{g(x) - g(y)}{g(x)} \right) + \frac{f(y)}{g(x)}$$

$$\frac{f(x)}{g(x)} < K \left(1 - \frac{g(y)}{g(x)} \right) + \frac{f(y)}{g(x)}$$

$$\lim_{x \rightarrow a} K \left(1 - \frac{g(y)}{g(x)} \right) + \frac{f(y)}{g(x)} = K \left(1 - g(y) \lim_{x \rightarrow a} \frac{1}{g(x)} \right) + \lim_{x \rightarrow a} \frac{f(y)}{g(x)} = K$$

So there exists $\delta_2 > 0$ such that if $x \in (a, a+\delta_2)$

$$\frac{f(x)}{g(x)} < K \left(1 - \frac{g(y)}{g(x)} \right) + \frac{f(y)}{g(x)} < M$$

So for $x \in (a, a+\delta_2)$, $\frac{f(x)}{g(x)} < M$

In the case, we can find f such that $f \in (g, c+d)$
 $\frac{f(x)}{g(x)} \in M$. If $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = \infty$, then this is the case on M , so

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \infty.$$

Let $L \in \mathbb{R}$, let $M = [L-\epsilon, L+\epsilon]$. If $x \in (g, a+d)$, $\frac{f(x)}{g(x)} \in M$.

But we can make a similar argument that $f \in (g, a+d)$, $\frac{f(x)}{g(x)} > L - \epsilon$.

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

Recall

Generalized Mean Value Theorem (GMVT)

Let $f, g: [a, b] \rightarrow \mathbb{R}$ be continuous and diff on (a, b) . Then
 exists $x \in (a, b)$ such that

$$f'(x) (g(b) - g(a)) = g'(x) (f(b) - f(a)).$$

IVT for derivatives. Let I be an open interval.

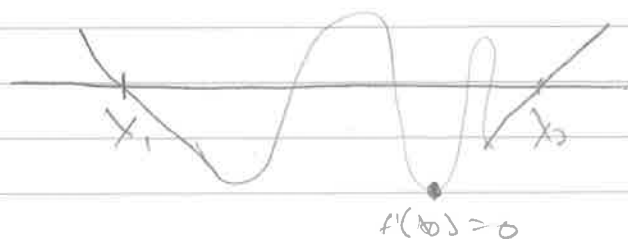
Let $f: I \rightarrow \mathbb{R}$ be diff. If c is b/w $f'(x_1)$ and $f'(x_2)$, then
 there exists $x_0 \in I$ such that $f'(x_0) = c$.

PF

$$g = f - cx$$

$$f'(x_1) < c < f'(x_2)$$

$$g'(x_1) < 0 < g'(x_2)$$



examples: $\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = \lim_{x \rightarrow 0} \frac{\cos(x)}{1} = 1$

$$\lim_{x \rightarrow \infty} \frac{e^x}{x} = \lim_{x \rightarrow \infty} e^x = \infty$$

Indeed $\lim_{n \rightarrow \infty} \frac{e^x}{x^n} = \lim_{n \rightarrow \infty} \frac{e^x}{n x^{n-1}} = \dots = \lim_{n \rightarrow \infty} \frac{e^x}{n!} = \infty$

$\swarrow$ L'H $\quad \swarrow$ L'H $\quad \swarrow$ L'H

By continuity of $\log$,

$$\lim_{x \rightarrow \infty} \left(\lim_{x \rightarrow \infty} x^{1/x} \right) = \lim_{x \rightarrow \infty} \log(x^{1/x}) = \lim_{x \rightarrow \infty} \frac{\log(x)}{x} = \frac{1}{\infty} = 0$$

$$\lim_{x \rightarrow \infty} x^{1/x} = e^0 = 1$$