

Section 2.16. Theorems on Limits

Note. In this section we state and prove two useful theorems on limits. First we recall Thomas' definition of limit in the setting of a function of two real variables. This definition is also in my online notes for Calculus 3; see page 1 of [14.2. Limits and Continuity in Higher Dimensions](#):

Thomas' Definition of Limit. Let function $f(x, y)$ be defined in a deleted neighborhood of (x_0, y_0) . We say that $f(x, y)$ approaches the *limit* L as (x, y) approaches (x_0, y_0) , denoted $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y) = L$, if for every $\epsilon > 0$, there exists a corresponding $\delta > 0$ such that

$$0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta \text{ implies } |f(x, y) - L| < \epsilon.$$

Theorem 2.16.1. Suppose that $f(z) = u(x, y) + iv(x, y)$ where $z = x + iy$, $z_0 = x_0 + iy_0$, and $w_0 = u_0 + iv_0$. Then $\lim_{z \rightarrow z_0} f(z) = w_0$ if and only if

$$\lim_{(x,y) \rightarrow (x_0,y_0)} u(x, y) = u_0 \text{ and } \lim_{(x,y) \rightarrow (x_0,y_0)} v(x, y) = v_0.$$

Note. The proof of the second theorem follows easily from the first if we use some of the results from Calculus 3. We take the following as given. It is Theorem 1 in my online notes on [14.2. Limits and Continuity in Higher Dimensions](#):

Thomas' Theorem 1. Properties of Limits of Functions of Two Variables.

The following rules hold if L , M , and k are real numbers and

$$\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y) = L \text{ and } \lim_{(x,y) \rightarrow (x_0,y_0)} g(x,y) = M.$$

1. *Sum Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} (f(x,y) + g(x,y)) = L + M$

2. *Difference Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} (f(x,y) - g(x,y)) = L - M$

3. *Constant Multiple Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} kf(x,y) = kL$ (any number k)

4. *Product Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} (f(x,y)g(x,y)) = LM$

5. *Quotient Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} \frac{f(x,y)}{g(x,y)} = \frac{L}{M}$, $M \neq 0$

6. *Power Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} (f(x,y))^n = L^n$, n a positive integer

7. *Root Rule:* $\lim_{(x,y) \rightarrow (x_0,y_0)} \sqrt[n]{f(x,y)} = \sqrt[n]{L} = L^{1/n}$, n a positive integer and if n is even, we assume $L \geq 0$.

Theorem 2.16.2. Suppose that $\lim_{z \rightarrow z_0} f(z) = w_0$ and $\lim_{z \rightarrow z_0} F(z) = W_0$. Then

$$\begin{aligned} \lim_{z \rightarrow z_0} (f(z) + F(z)) &= w_0 + W_0 \\ \lim_{z \rightarrow z_0} f(z)F(z) &= w_0W_0, \text{ and} \\ \lim_{z \rightarrow z_0} f(z)/F(z) &= w_0/W_0 \text{ if } W_0 \neq 0 \end{aligned}$$

Note 2.16.A. From the second claim of Theorem 2.16.2, if $f(z) = c$ for some constant $c \in \mathbb{C}$, then we have $\lim_{z \rightarrow z_0} cF(z) = cw_0$. This combines with the first claim of Theorem 2.16.2 to show that limits behave in a linear way. Namely, for any constant $c_1, c_2 \in \mathbb{C}$ we have $\lim_{z \rightarrow z_0} (c_1f(z) + c_2F(z)) = c_1w_0 + c_2W_0$.

Lemma 2.16.A. For any $z_0, c \in \mathbb{C}$, we have $\lim_{z \rightarrow z_0} c = c$ and $\lim_{z \rightarrow z_0} z = z_0$.

Lemma 2.16.B. For any $z_0 \in \mathbb{C}$ and $n \in \mathbb{N}$, we have $\lim_{z \rightarrow z_0} z^n = z_0^n$.

Corollary 2.16.A. Let $P(z) = a_0 + a_1z + a_2z^2 + \cdots + a_nz^n$ be a polynomial of degree n . Then $\lim_{z \rightarrow z_0} P(z) = P(z_0)$.

Corollary 2.16.B. Let $R(z) = P_1(z)/P_2(z)$ be a rational function; that is, R is the quotient of polynomials P_1 and P_2 . Then $\lim_{z \rightarrow z_0} R(z) = R(z_0)$, provided $P_2(z_0) \neq 0$.

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