

Calculus 1, 14th lecture

Limits of real functions

Definitions

A function $f : A \rightarrow B$ is a mapping that assigns exactly one element of B to every element from A .
The set A is called the domain of f (notation: D_f or $\text{Dom}(f)$) and the set $f(A) = \{f(x) : x \in A\}$ is called the range of f (notation: R_f or $\text{Ran}(f)$).

A function $f : A \rightarrow B$ is **one-to one** or **injective** if for all $x, y \in A$: $(f(x) = f(y) \implies x = y)$.

A function $f : A \rightarrow B$ is **onto** or **surjective** if $f(A) = B$.

A function f is **bijective** if it is injective and surjective.

The function $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ is

- even, if $\forall x \in D_f, -x \in D_f$ and $f(x) = f(-x)$
- odd, if $\forall x \in D_f, -x \in D_f$ and $f(-x) = -f(x)$
- monotonically increasing if $\forall x \in D_f (x \leq y \implies f(x) \leq f(y))$
- monotonically decreasing if $\forall x \in D_f (x \leq y \implies f(x) \geq f(y))$
- strictly monotonically increasing if $\forall x \in D_f (x < y \implies f(x) < f(y))$
- strictly monotonically decreasing if $\forall x \in D_f (x < y \implies f(x) > f(y))$
- periodic with period $p > 0$ if $\forall x \in D_f, x + p \in D_f$ and $f(x) = f(x + p)$

Limit at a finite point

Definition. The limit of the function $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ at the point $x_0 \in \mathbb{R}$ is $A \in \mathbb{R}$ if

(1) x_0 is a limit point of D_f ($x \in D_f'$)

(2) for all $\varepsilon > 0$ there exists $\delta(\varepsilon) > 0$ such that

if $x \in D_f$ and $0 < |x - x_0| < \delta(\varepsilon)$ then $|f(x) - A| < \varepsilon$

Notation: $\lim_{x \rightarrow x_0} f(x) = A$

Example 1. $\lim_{x \rightarrow -2} \frac{8 - 2x^2}{x + 2} = 8$, since if $\varepsilon > 0$, then

$$\begin{aligned} |f(x) - A| &= \left| \frac{8 - 2x^2}{x + 2} - 8 \right| = \left| \frac{2 \cdot (4 - x^2)}{x + 2} - 8 \right| = |2 \cdot (2 - x) - 8| = \\ &= |-2x - 4| = 2|x + 2| < \varepsilon, \text{ if } |x + 2| < \frac{\varepsilon}{2} \\ \implies \text{with the choice } \delta(\varepsilon) &= \frac{\varepsilon}{2} \text{ the definition holds. (Here } -2 \notin D_f.) \end{aligned}$$

Example 2. $\lim_{x \rightarrow -3} \sqrt{1 - 5x} = 4$, since if $\varepsilon > 0$, then

$$\begin{aligned} |f(x) - A| &= \left| \sqrt{1 - 5x} - 4 \right| = \left| \frac{1 - 5x - 16}{\sqrt{1 - 5x} + 4} \right| = \frac{5|x + 3|}{\sqrt{1 - 5x} + 4} \leq \frac{5|x + 3|}{\sqrt{1 - 5x} + 4} < \varepsilon, \\ \text{if } |x + 3| < \frac{4\varepsilon}{5} &\implies \text{with the choice } \delta(\varepsilon) = \frac{4\varepsilon}{5} \text{ the definition holds.} \end{aligned}$$

Definition. Suppose $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ is a function and $x_0 \in D_f$. Then $\lim_{x \rightarrow x_0} f(x) = \begin{cases} \infty \\ -\infty \end{cases}$ if

for all $P > 0$ there exists $\delta(P) > 0$ such that

$$\text{if } x \in D_f \text{ and } 0 < |x - x_0| < \delta(P) \text{ then } \begin{cases} f(x) > P \\ f(x) < -P \end{cases}.$$

Example 3. $\lim_{x \rightarrow 2} \frac{1}{(x-2)^2} = \infty$, since if $P > 0$, then $f(x) = \frac{1}{(x-2)^2} > P \iff 0 < |x-2| < \frac{1}{\sqrt{P}}$
 \implies with the choice $\delta(P) = \frac{1}{\sqrt{P}}$ the definition holds.

Limit at ∞ and $-\infty$

Definitions.

- (1) $\lim_{x \rightarrow \infty} f(x) = A \in \mathbb{R}$ if for all $\varepsilon > 0$ there exists $P(\varepsilon) > 0$ such that if $x > P(\varepsilon)$ then $|f(x) - A| < \varepsilon$.
- (2) $\lim_{x \rightarrow \infty} f(x) = \infty$ if for all $K > 0$ there exists $P(K) > 0$ such that if $x > P(K)$ then $f(x) > K$.
- (3) $\lim_{x \rightarrow \infty} f(x) = -\infty$ if for all $K > 0$ there exists $P(K) > 0$ such that if $x > P(K)$ then $f(x) < -K$.

Remark. If f is a sequence, that is, $D_f = \mathbb{N}^+$, then the only accumulation point of D_f is ∞ , so can we investigate the limit only here.

Definitions.

- (1) $\lim_{x \rightarrow -\infty} f(x) = A \in \mathbb{R}$ if for all $\varepsilon > 0$ there exists $P(\varepsilon) > 0$ such that if $x < -P(\varepsilon)$ then $|f(x) - A| < \varepsilon$.
- (2) $\lim_{x \rightarrow -\infty} f(x) = \infty$ if for all $K > 0$ there exists $P(K) > 0$ such that if $x < -P(K)$ then $f(x) > K$.
- (3) $\lim_{x \rightarrow -\infty} f(x) = -\infty$ if for all $K > 0$ there exists $P(K) > 0$ such that if $x < -P(K)$ then $f(x) < -K$.

Summary

The above definitions of the limit can be summarized as follows.

Theorem. Assume that $a \in \overline{\mathbb{R}}$ is a limit point of D_f and $b \in \overline{\mathbb{R}}$. Then $\lim_{x \rightarrow a} f(x) = b$ if and only if for any neighbourhood J of b there exists a neighbourhood I of a such that if $x \in I \cap D_f$ and $x \neq a$ then $f(x) \in J$.

The sequential criterion for a limit of a function

In the syllabus it is called transference principle.

Theorem. Suppose $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ is a function, $a, b \in \overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, \infty\}$, and $a \in D_f$. Then the following two statements are equivalent.

- (1) $\lim_{x \rightarrow a} f(x) = b$
- (2) For all sequences $(x_n) \subset D_f \setminus \{a\}$ for which $x_n \rightarrow a$, $\lim_{n \rightarrow \infty} f(x_n) = b$.

Proof. We prove it for $a, b \in \mathbb{R}$.

- (1) \implies (2): Assume that for all $\varepsilon > 0$ there exists $\delta(\varepsilon) > 0$ such that if $0 < |x - a| < \delta(\varepsilon)$ then $|f(x) - b| < \varepsilon$.
 Let (x_n) be a sequence for which $x_n \in D_f \setminus \{a\}$ for all $n \in \mathbb{N}$ and $x_n \rightarrow a$.

Then for $\delta(\varepsilon) > 0$ there exists a threshold index $N(\delta(\varepsilon)) \in \mathbb{N}$ such that if $n > N(\delta(\varepsilon))$ then $|x_n - a| < \delta(\varepsilon)$.

Thus for all $n > N(\delta(\varepsilon))$, $|f(x_n) - b| < \varepsilon$ also holds, so $f(x_n) \rightarrow b$.

(2) \Rightarrow (1): Indirectly, assume that (2) holds but $\lim_{x \rightarrow a} f(x) \neq b$, that is,

there exists $\varepsilon > 0$ such that for all $\delta > 0$ there exists $x \in D_f$ for which $0 < |x - a| < \delta$ and $|f(x) - b| \geq \varepsilon$.

Let $\delta_n = \frac{1}{n} > 0$ for all $n \in \mathbb{N}^+$. Then for δ_n there exists $x_n \in D_f$ such that

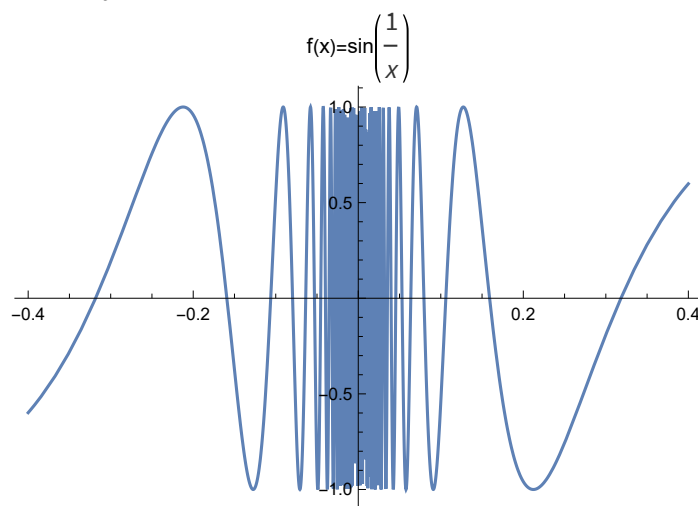
$0 < |x_n - a| < \delta_n$ and $|f(x_n) - b| \geq \varepsilon$.

It means that $x_n \rightarrow a$, but $\lim_{n \rightarrow \infty} f(x_n) \neq b$, which is a contradiction, so $\lim_{x \rightarrow a} f(x) = b$.

Example. The limit $\lim_{x \rightarrow 0} \sin\left(\frac{1}{x}\right)$ does not exist. Let $x_n = \frac{1}{n\pi} \rightarrow 0$ and $y_n = \frac{1}{\frac{\pi}{2} + 2n\pi} \rightarrow 0$. Then

$$\lim_{n \rightarrow \infty} \sin\left(\frac{1}{x_n}\right) = \lim_{n \rightarrow \infty} \sin(n\pi) = 0 \text{ and}$$

$$\lim_{n \rightarrow \infty} \sin\left(\frac{1}{y_n}\right) = \lim_{n \rightarrow \infty} \sin\left(\frac{\pi}{2} + 2n\pi\right) = 1 \text{ and } 0 \neq 1.$$



Consequences

Theorem. Suppose $x_0 \in \overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, \infty\}$ is a limit point of $D_f \cap D_g$ and $\lim_{x \rightarrow x_0} f(x) = A \in \mathbb{R}$,

$\lim_{x \rightarrow x_0} g(x) = B \in \mathbb{R}$, $c \in \mathbb{R}$. Then

(1) $\lim_{x \rightarrow x_0} (cf)(x) = c \cdot A$

(2) $\lim_{x \rightarrow x_0} (f \pm g)(x) = A \pm B$

(3) $\lim_{x \rightarrow x_0} (f \cdot g)(x) = A \cdot B$

(4) $\lim_{x \rightarrow x_0} \left(\frac{f}{g}\right)(x) = \frac{A}{B}$

(5) If $\lim_{x \rightarrow x_0} f(x) = 0$ and g is bounded in a neighbourhood of x_0 then $\lim_{x \rightarrow x_0} (fg)(x) = 0$.

Remark. The statements (1)-(4) are also true if $A, B \in \overline{\mathbb{R}}$ and the corresponding operations are defined in $\overline{\mathbb{R}}$.

Theorem. Suppose $x_0 \in \overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, \infty\}$ is a limit point of $D_f \cap D_g$ and

$$\lim_{x \rightarrow x_0} f(x) = A \in \overline{\mathbb{R}}, \quad \lim_{x \rightarrow x_0} g(x) = B \in \overline{\mathbb{R}}.$$

If $f(x) \leq g(x)$ for all $x \in D_f \cap D_g$ then $A \leq B$.

Theorem (Sandwich theorem for limits). Suppose that

(1) $x_0 \in \overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, \infty\}$ is a limit point of $D_f \cap D_g \cap D_h$,

(2) $f(x) \leq g(x) \leq h(x)$ for all x in a neighbourhood of x_0 and

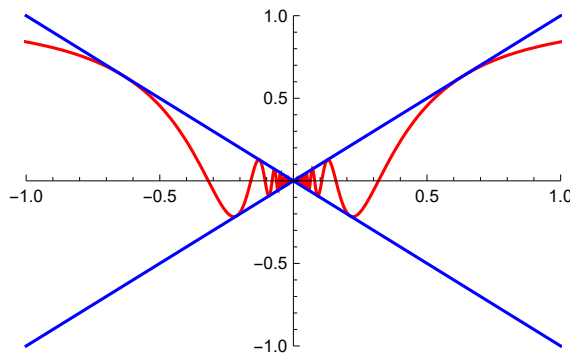
(3) $\lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} h(x) = b \in \overline{\mathbb{R}}$.

Then $\lim_{x \rightarrow x_0} g(x) = b$.

Remark. If $b = \pm\infty$ then only one estimation is enough.

Example. $\lim_{x \rightarrow 0} x \sin\left(\frac{1}{x}\right) = 0$, since $-|x| \leq x \sin\left(\frac{1}{x}\right) \leq |x|$.

Or, $x \rightarrow 0$ and $\sin\left(\frac{1}{x}\right)$ is bounded, so the product also tends to 0.



One-sided limits

Notation. The $\begin{cases} \text{right hand limit} \\ \text{left hand limit} \end{cases}$ of f at x_0 is denoted as $\begin{cases} \lim_{x \rightarrow x_0+} f(x) = \lim_{x \rightarrow x_0+0} f(x) = f(x_0 + 0) \\ \lim_{x \rightarrow x_0-} f(x) = \lim_{x \rightarrow x_0-0} f(x) = f(x_0 - 0) \end{cases}$.

Definition. Suppose $x_0 \in \mathbb{R}$ is a limit point of $\begin{cases} D_f \cap [x_0, \infty) \\ D_f \cap (-\infty, x_0] \end{cases}$. Then

(1) $\begin{cases} \lim_{x \rightarrow x_0+} f(x) = A \\ \lim_{x \rightarrow x_0-} f(x) = A \end{cases}$ if for all $\varepsilon > 0$ there exists $\delta(\varepsilon) > 0$ such that if $\begin{cases} x_0 < x < x_0 + \delta(\varepsilon) \\ x_0 - \delta(\varepsilon) < x < x_0 \end{cases}$

then $|f(x) - A| < \varepsilon$.

$$(2) \lim_{x \rightarrow x_0+} f(x) = \begin{cases} \infty \\ -\infty \end{cases} \text{ if for all } K > 0 \text{ there exists } \delta(K) > 0 \text{ such that if } x_0 < x < x_0 + \delta(K) \\ \text{then } \begin{cases} f(x) > P(K) \\ f(x) < -P(K) \end{cases}.$$

$$(3) \lim_{x \rightarrow x_0-} f(x) = \begin{cases} \infty \\ -\infty \end{cases} \text{ if for all } K > 0 \text{ there exists } P(K) > 0 \text{ such that if } x_0 - \delta(K) < x < x_0 \\ \text{then } \begin{cases} f(x) > P(K) \\ f(x) < -P(K) \end{cases}.$$

Definition. Let $f : X \rightarrow Y$ be a function and $A \subset X$. The **restriction of f to A** is the function $f|_A : A \rightarrow Y$, $f|_A(x) = f(x)$.

Remarks. 1) $\lim_{x \rightarrow x_0+} f(x) = \lim_{x \rightarrow x_0} f|_{D_f \cap [x_0, \infty)}(x)$, $\lim_{x \rightarrow x_0-} f(x) = \lim_{x \rightarrow x_0} f|_{D_f \cap (-\infty, x_0]}(x)$

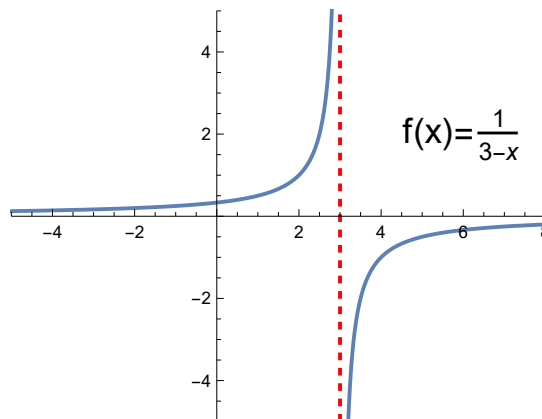
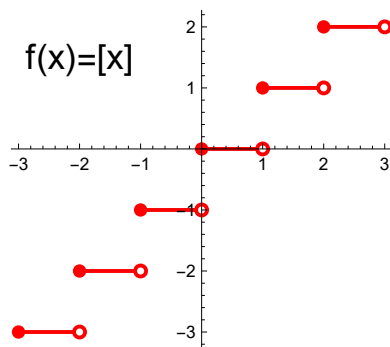
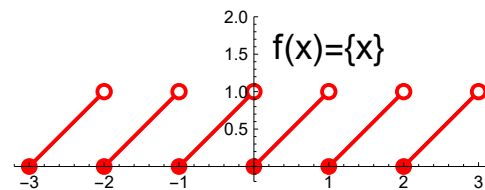
2) Suppose $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ and x_0 is a limit point of D_f ($x \in D_f$). Then

$\lim_{x \rightarrow x_0} f(x)$ exists if and only if $\lim_{x \rightarrow x_0+} f(x)$ and $\lim_{x \rightarrow x_0-} f(x)$ exist and $\lim_{x \rightarrow x_0+} f(x) = \lim_{x \rightarrow x_0-} f(x)$.

Examples. 1) $\lim_{x \rightarrow 1-0} [x] = 0$, $\lim_{x \rightarrow 1+0} [x] = 1$

$$2) \lim_{x \rightarrow 1-0} \{x\} = 1, \lim_{x \rightarrow 1+0} \{x\} = 0$$

$$3) \lim_{x \rightarrow 3+0} \frac{1}{3-x} = -\infty, \lim_{x \rightarrow 3-0} \frac{1}{3-x} = +\infty$$



Continuity

Definition. The function $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ is $\begin{cases} \text{continuous} \\ \text{continuous from the right at the point } x_0 \in D_f \text{ if} \\ \text{continuous from the left} \end{cases}$

for all $\varepsilon > 0$ there exists $\delta(\varepsilon) > 0$ such that if $x \in D_f$ and $\begin{cases} |x - x_0| < \delta(\varepsilon) \\ x_0 - \delta(\varepsilon) < x \leq x_0 \\ x_0 \leq x < x_0 + \delta(\varepsilon) \end{cases}$

then $|f(x) - f(x_0)| < \varepsilon$.

Remarks. 1) f is continuous at $x_0 \in D_f \iff$ for all $\varepsilon > 0$ there exists $\delta > 0$ such that if $x \in (B(x_0, \delta) \cap D_f)$ then $f(x) \in B(f(x_0), \varepsilon)$.

- 2) f is $\begin{cases} \text{continuous from the right} \\ \text{continuous from the left} \end{cases}$ at $x_0 \in D_f \iff \begin{cases} f|_{D_f \cap [x_0, \infty)} \\ f|_{D_f \cap (-\infty, x_0]} \end{cases}$ is continuous at x_0 .
- 3) f is continuous at $x_0 \in D_f \iff f$ is continuous at x_0 from the right and from the left.

Definition. f is continuous if f is continuous for all $x \in D_f$.

Notation. If $A \subset \mathbb{R}$ then $C(A, \mathbb{R})$ or $C(A)$ denotes the set of continuous functions $f : A \rightarrow \mathbb{R}$.

For example, $f \in C([a, b])$ means that $f : [a, b] \rightarrow \mathbb{R}$ is continuous.

Theorem. Suppose $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ and $x_0 \in D_f \cap D_f'$. Then f is continuous at x_0 if and only if $\lim_{x \rightarrow x_0} f(x)$ exists and $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

The sequential criterion for continuity

Theorem: The function $f : D_f \subset \mathbb{R} \rightarrow \mathbb{R}$ is continuous at $x_0 \in D_f$ if and only if for all sequences $(x_n) \subset D_f$ for which $x_n \rightarrow x_0$, $\lim_{n \rightarrow \infty} f(x_n) = f(x_0)$.

Consequences

Theorem. If f and g are continuous at $x_0 \in D_f \cap D_g$ then cf , $f \pm g$ and fg is continuous at x_0 ($c \in \mathbb{R}$).

If $g(x_0) \neq 0$ then $\frac{f}{g}$ is also continuous at x_0 .

Theorem (Sandwich theorem for continuity): Suppose that

- (1) there exists $\delta > 0$ such that $I = (x_0 - \delta, x_0 + \delta) \subset D_f \cap D_g \cap D_h$
- (2) f and h are continuous at x_0
- (3) $f(x_0) = h(x_0)$
- (4) $f(x) \leq g(x) \leq h(x)$ for all $x \in I$

Then g is continuous at x_0 .

Definition. The composition of the functions f and g is $(f \circ g)(x) = f(g(x))$ whose domain is

$$D_{f \circ g} = \{x \in D_g : g(x) \in D_f\}.$$

Theorem. If g is continuous at $x_0 \in D_g$ and f is continuous at $g(x_0) \in D_f$ then $f \circ g$ is continuous at x_0 .

Theorem (Limit of a composition). Let a be a limit point of $D_{f \circ g}$ for which $\lim_{x \rightarrow a} g(x) = b$.

Assume that

- (1) $b \in D_f$, f is continuous at b and $f(b) = c$ **or**
- (2) $b \in D_f' \setminus D_f$ and $\lim_{x \rightarrow b} f(x) = c$ **or**
- (3) g is injective, $b \in D_f'$ and $\lim_{x \rightarrow b} f(x) = c$.

Then $\lim_{x \rightarrow a} (f \circ g)(x) = c$.

Examples

1) The constant function $f : \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = c$ is continuous for all $x_0 \in \mathbb{R}$.

Let $\varepsilon > 0$, then with any $\delta > 0$ if $|x - x_0| < \delta$, then $|f(x) - f(x_0)| = |c - c| = 0 < \varepsilon$.

2) $f: \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = x$ is continuous for all $x_0 \in \mathbb{R}$.

Let $\varepsilon > 0$, then with $\delta(\varepsilon) = \varepsilon$ if $|x - x_0| < \delta(\varepsilon) = \varepsilon$, then $|f(x) - f(x_0)| = |x - x_0| = 0 < \varepsilon$.

3) $f: \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = x^n$ is continuous for all $x_0 \in \mathbb{R}$, $n \in \mathbb{N}$, since

$$f(x) = x^n = x \cdot x \cdot \dots \cdot x \rightarrow x_0 \cdot x_0 \cdot \dots \cdot x_0 = x_0^n = f(x_0)$$

4) Polynomials ($P_n(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$, $a_i \in \mathbb{R}$) are continuous for all $x_0 \in \mathbb{R}$.

5) The Dirichlet function $f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$ is not continuous for all $x \in \mathbb{R}$.

If $x_0 \in \mathbb{Q}$, then let $x_n \in \mathbb{R} \setminus \mathbb{Q} \forall n$ such that $x_n \rightarrow x_0$. Then $f(x_n) = 0 \rightarrow 0 \neq 1 = f(x_0)$.

If $x_0 \in \mathbb{R} \setminus \mathbb{Q}$, then let $x_n \in \mathbb{Q} \forall n$ such that $x_n \rightarrow x_0$. Then $f(x_n) = 1 \rightarrow 1 \neq 0 = f(x_0)$.

6) $f(x) = \sin x$ and $g(x) = \cos x$ are continuous for all $x \in \mathbb{R}$.

$$(i) \begin{cases} 0 < \sin x < x & \text{if } x > 0 \\ x < \sin x < 0 & \text{if } x < 0 \end{cases} \Rightarrow \lim_{x \rightarrow 0} \sin x = 0.$$

$$(ii) \cos x = 1 - \sin^2 \frac{x}{2} \Rightarrow \lim_{x \rightarrow 0} \cos x = 1. \text{ Therefore}$$

$$(iii) \lim_{x \rightarrow x_0} \sin x = \sin x_0 \quad \lim_{x \rightarrow x_0} \cos(x - x_0) = \cos x_0 \quad \lim_{x \rightarrow x_0} \sin(x - x_0) = \sin x_0$$

$$(iv) \lim_{x \rightarrow x_0} \cos x = \cos x_0 \quad \lim_{x \rightarrow x_0} \cos(x - x_0) = \cos x_0 \quad \lim_{x \rightarrow x_0} \sin(x - x_0) = \sin x_0$$

$$7) f(x) = \begin{cases} x \sin \frac{1}{x} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases} \text{ is continuous for all } x \in \mathbb{R}.$$

Example

Theorem. $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$

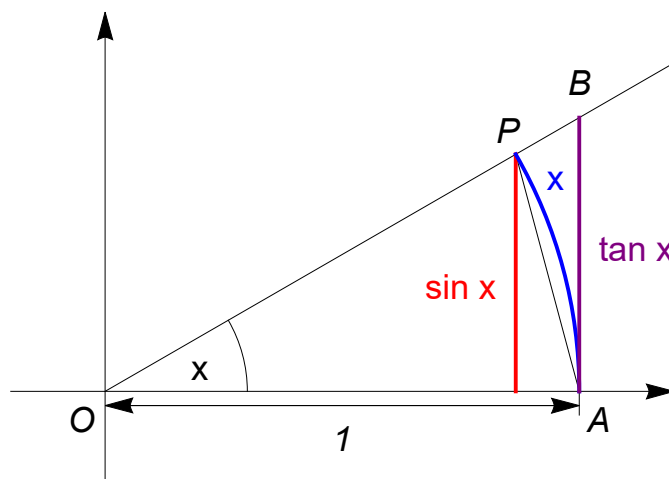
Proof. Since $f(x) = \frac{\sin x}{x}$ is even, it is enough to consider the right-hand limit $\lim_{x \rightarrow 0^+} \frac{\sin x}{x}$.

$$\text{Let } 0 < x < \frac{\pi}{2}.$$

$$\text{The area of the } POA \text{ triangle is } T_1 = \frac{1 \cdot \sin x}{2}.$$

$$\text{The area of the } POA \text{ circular sector is } T_2 = \frac{1^2 \cdot x}{2}.$$

$$\text{The area of the } OAB \text{ triangle is } T_3 = \frac{1 \cdot \tan x}{2}.$$



Obviously $T_1 < T_2 < T_3$, that is, $\frac{1 \cdot \sin x}{2} < \frac{1^2 \cdot x}{2} < \frac{1 \cdot \tan x}{2}$.

Multiplying both sides by $\frac{2}{\sin x} > 0$: $1 < \frac{x}{\sin x} < \frac{1}{\cos x}$.

Since $\lim_{x \rightarrow 0^+} \frac{1}{\cos x} = 1$ then $\lim_{x \rightarrow 0^+} \frac{x}{\sin x} = 1 \Rightarrow \lim_{x \rightarrow 0^+} \frac{\sin x}{x} = 1 = \lim_{x \rightarrow 0^-} \frac{\sin x}{x}$

Remark. If $0 < x < \frac{\pi}{2}$, then $\sin x < x \Rightarrow |\sin x| \leq |x| \quad \forall x \in \mathbb{R}$.

Types of discontinuities

Definition. The function f is **discontinuous** at $x_0 \in D_f$ or f has a discontinuity at $x_0 \in D_f$ if f is not continuous at x_0 .

Classification of discontinuities:

1) Discontinuity of the first kind:

a) f has a **removable discontinuity** at x_0 if $\exists \lim_{x \rightarrow x_0} f(x)$ and $\lim_{x \rightarrow x_0} f(x) \neq f(x_0)$.

b) f has a **jump discontinuity** at x_0 if $\exists \lim_{x \rightarrow x_0^-} f(x) \in \mathbb{R}$ and $\exists \lim_{x \rightarrow x_0^+} f(x) \in \mathbb{R}$

but $\lim_{x \rightarrow x_0^-} f(x) \neq \lim_{x \rightarrow x_0^+} f(x)$.

2) Discontinuity of the second kind:

f has an **essential discontinuity** or a discontinuity of the second kind at x_0 if f has a discontinuity at x_0 but not of the first kind.

Examples. 1. a) $f(x) = \frac{x^2 - 1}{x - 1}$ has a removable discontinuity at $x_0 = 1$.

1. b) $f(x) = [x]$ has a jump discontinuity for all $x \in \mathbb{Z}$.

2. $f_1(x) = \frac{1}{x}$, $f_2(x) = \frac{1}{x^2}$ and $f_3 = \sin \frac{1}{x}$ have an essential discontinuity at $x_0 = 0$.

The Dirichlet function has essential discontinuities for all $x \in \mathbb{R}$.