

Definition (expanded set of the real numbers). Under an expanded set of the real numbers \mathbb{R}^* we understand the set \mathbb{R} of the real numbers enriched by the numbers $\pm\infty$ in the following way: We set $\mathbb{R}^* = \mathbb{R} \cup \{\infty, -\infty\}$ and for $a \in \mathbb{R}$ we set:

$$a + \infty = \infty, \quad a - \infty = -\infty, \quad \infty + \infty = \infty, \quad -\infty - \infty = -\infty$$

$$\infty \cdot \infty = \infty, \quad (-\infty) \cdot (-\infty) = \infty, \quad \infty \cdot (-\infty) = -\infty, \quad \frac{a}{\infty} = \frac{a}{-\infty} = 0$$

$$-\infty < a < \infty, \quad |\pm\infty| = \infty.$$

Further, for $a > 0$ we set $a \cdot \infty = \infty$ $a \cdot (-\infty) = -\infty$,
and for $a < 0$ we set $a \cdot \infty = -\infty$ $a \cdot (-\infty) = \infty$.

Another operations we define with the commutativity of the operation “+” and “.”.

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} g(x)} \tag{3}$$

The same holds for one sided limits as well.

Theorem 4 (limit of the composite function with continuous component). Let $\lim_{x \rightarrow a} f(x) = b$ and $g(x)$ be a function continuous at b . Then $\lim_{x \rightarrow a} g(f(x)) = g(b)$, i.e.

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

The same holds for one-sided limits as well.

Theorem 5 (limit of the composite function). Let $\lim_{x \rightarrow a} f(x) = b$, $\lim_{y \rightarrow b} g(y) = L$ and let there exist a ring neighborhood of the point $x = a$ such that $f(x) \neq b$ for all x in this neighborhood. Then $\lim_{x \rightarrow a} g(f(x)) = L$.

Remark 1 (indeterminate forms). The operations “ $\infty - \infty$ ”, “ $\pm\infty \cdot 0$ ” and “ $\frac{\pm\infty}{\pm\infty}$ ” remain undefined. Of course, the division by a zero remains undefined as well.

Theorem 1 (uniqueness of the limit). The function f possesses at the point a at most one limit (or one-sided limit).

Theorem 2 (the relationship between the limit and the one-sided limits). The limit of the function f at the point $a \in \mathbb{R}$ exists if and only if both one-sided limits at the point a exist and are equal. More precisely: If the limits $f(a-)$ and $f(a+)$ exist and $f(a-) = f(a+)$, then the limit $f(a)$ exists as well and $f(a) = f(a-) = f(a+)$. If one of the one-sided limits does not exist or if $f(a-) \neq f(a+)$, then the limit $f(a)$ does not exist.

Theorem 6 (limit of the type “ $\frac{L}{0}$ ”). Let $a \in \mathbb{R}^*$, $\lim_{x \rightarrow a} g(x) = 0$ and $\lim_{x \rightarrow a} f(x) = L \in \mathbb{R}^* \setminus \{0\}$. Suppose that there exists ring neighborhood of the point a such that the function $g(x)$ does not change its sign in this neighborhood. Then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \begin{cases} +\infty & \text{if } g(x) \text{ and } L \text{ have common sign,} \\ -\infty & \text{if } g(x) \text{ and } L \text{ have an opposite sign,} \end{cases}$$

in the neighborhood under consideration. The same holds for one sided limits as well.

Theorem 3 (algebra of limits). Let $a \in \mathbb{R}^*$, $f, g : \mathbb{R} \rightarrow \mathbb{R}$. The following relations hold whenever the limits on the right exist and the formula on the right is well-defined.

$$\lim_{x \rightarrow a} (f(x) \pm g(x)) = \lim_{x \rightarrow a} f(x) \pm \lim_{x \rightarrow a} g(x) \tag{1}$$

$$\lim_{x \rightarrow a} (f(x) \cdot g(x)) = \lim_{x \rightarrow a} f(x) \cdot \lim_{x \rightarrow a} g(x) \tag{2}$$

Theorem 7 (limit of the polynomial or of the rational functions at $\pm\infty$). It holds

$$\lim_{x \rightarrow \pm\infty} (a_0x^n + a_1x^{n-1} + \dots + a_{n-1}x + a_n) = \lim_{x \rightarrow \pm\infty} a_0x^n,$$

$$\lim_{x \rightarrow \pm\infty} \frac{a_0x^n + a_1x^{n-1} + \dots + a_{n-1}x + a_n}{b_0x^m + b_1x^{m-1} + \dots + b_{m-1}x + b_m} = \lim_{x \rightarrow \pm\infty} \frac{a_0}{b_0} x^{n-m}.$$

