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limit inferior

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Let $S \subset \mathbb{R}$ be a set of real numbers. Recall that a limit point of S is a real number $x \in \mathbb{R}$ such that for all $\epsilon > 0$ there exist infinitely many $y \in S$ such that

$$|x - y| < \epsilon.$$

We define $\liminf S$, pronounced the *limit inferior* of S , to be the infimum of all the limit points of S . If there are no limit points, we define the limit inferior to be $+\infty$.

The two most common notations for the limit inferior are

$$\liminf S$$

and

$$\underline{\lim} S.$$

An alternative, but equivalent, definition is available in the case of an infinite sequence of real numbers x_0, x_1, x_2, \dots . For each $k \in \mathbb{N}$, let y_k be the infimum of the k^{th} tail,

$$y_k = \inf_{j \geq k} x_j.$$

This construction produces a non-decreasing sequence

$$y_0 \leq y_1 \leq y_2 \leq \dots,$$

which either converges to its supremum, or diverges to $+\infty$. We define the limit inferior of the original sequence to be this limit;

$$\liminf_k x_k = \lim_k y_k.$$