

1. (2 points) Let  $(x_n)$  be a sequence such that  $|x_{n+1} - x_n| \leq 2^{-n}$  for all  $n \in \mathbb{N}$ . Prove that  $(x_n)$  is a Cauchy sequence.

For  $(x_n)$ , WTS that for every  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that  $\forall n, m > N$ ,  $|x_m - x_n| < \varepsilon$ .

Given  $|x_{k+1} - x_k| \leq 2^{-k} \quad \forall k \in \mathbb{N}$ , consider the telescoping sum for  $m > n$ :

$$\begin{aligned} |x_m - x_n| &= \left| \sum_{k=n}^{m-1} (x_{k+1} - x_k) \right| \\ &\leq \sum_{k=n}^{m-1} |x_{k+1} - x_k| \quad \text{By } \Delta\text{-inequality} \\ &\leq \sum_{k=n}^{m-1} 2^{-k} \end{aligned}$$

$$\sum_{k=n}^{m-1} 2^{-k} = 2^{-n} \sum_{k=0}^{m-n-1} 2^{-k} = 2^{-n} \left( \frac{1 - 2^{-(m-n)}}{1 - 1/2} \right)$$

$$= 2^{-n} (1 - 2^{-(m-n)}) \cdot 2$$

$$= 2^{1-n} (1 - 2^{-(m-n)})$$

Since  $0 < 1 - 2^{-(m-n)} < 1$ , we have:

$$|x_m - x_n| \leq 2^{1-n}$$

$$\text{choose } H = \lceil \log_2(2/\varepsilon) \rceil$$

Then for  $n, m \geq H$

$$|x_m - x_n| \leq 2^{1-n} \leq 2^{1-H} < \varepsilon$$

Hence,  $(x_n)$  is Cauchy



2. (2 points) Consider the series:

$$\sum_{n=0}^{\infty} \frac{x^n}{n!}.$$

Prove that for any real number  $x$  this series is convergent.

**Hint** First show the following lemma: For any natural number  $k$ ,  $n! \geq \frac{k^n}{k!}$  for all  $n \geq k-1$ . Then choose  $k \in \mathbb{N}$  with  $k > |x|$  and apply Cauchy criterion.

Start with:  $n=1, k=2$

proof

Now by the given hint,

let  $x \in \mathbb{R}$ , choose a  $k \in \mathbb{N}$  s.t.

$$k > |x| \Rightarrow \frac{|x|}{k} < 1$$

Using the lemma, thus  $n! \geq \frac{k^n}{k!}$  for all  $n \geq k-1$ ,

$$n! \geq \frac{k^n}{k!} \Rightarrow \frac{1}{n!} \leq \frac{k!}{k^n}$$

Therefore,

$$\left| \frac{x^n}{n!} \right| \leq \frac{|x|^n}{n!} \leq \frac{|x|^n \cdot k!}{k^n} = k! \left( \frac{|x|}{k} \right)^n$$

Now we WTS the series is Cauchy, to apply

"Cauchy convergent theorem"

Recall

A series  $\sum_{n=0}^{\infty} a_n$  conv. iff,  $\forall \varepsilon > 0, \exists N \in \mathbb{N}$  s.t.  $\forall n \geq m \geq N$ :

$$\left| \sum_{k=m}^n a_k \right| < \varepsilon$$

For  $m, n \in \mathbb{N}$  with  $n \geq m$ , consider partial sum:

$$S_{n,m} = \sum_{i=m}^n \frac{x^i}{i!}$$

this is a constant.

We have:

$$|S_{n,m}| \leq \sum_{i=m+1}^n \left| \frac{x^i}{i!} \right| \leq \sum_{i=m+1}^n \overbrace{k!}^{\text{this is a constant.}} \left( \frac{|x|}{k} \right)^i$$

Since  $\frac{|x|}{k} < 1$ , the geometric series  $\sum_{i=m+1}^{\infty} \left( \frac{|x|}{k} \right)^i$  converges.

Therefore, we can get:

$$\left| \sum_{i=m+1}^n \left( \frac{|x|}{k} \right)^i \right| \leq \sum_{i=m+1}^{\infty} \left( \frac{|x|}{k} \right)^i = \frac{\left( \frac{|x|}{k} \right)^{m+1}}{1 - \frac{|x|}{k}}$$

$$\Rightarrow \sum_{i=m+1}^n k! \left( \frac{|x|}{k} \right)^i \leq k! \cdot \frac{\left( \frac{|x|}{k} \right)^{m+1}}{1 - \frac{|x|}{k}} \quad (\text{let } r = \frac{|x|}{k})$$

For any  $\varepsilon > 0$ , we can choose  $\delta = \max \left\{ \left\lceil \log_r \left( \frac{\varepsilon}{k!} (1-r) \right) - 1 \right\rceil, k-1 \right\}$

$$\Rightarrow k! \cdot \frac{r^m}{1-r} < \varepsilon,$$

$$\text{Thus, } \forall n \geq m, \quad \left| \sum_{i=m+1}^n \frac{x^i}{i!} \right| < \varepsilon$$

By Cauchy convergence criterion, since  $\sum_{n=0}^{\infty} \frac{x^n}{n!}$  is Cauchy, it is convergent.

□

proof of lemma (sketch)

Base case ( $n=1$ ):

$$1! = 1! = 1 \quad \& \quad \frac{k^1}{k!}$$

Note  $k \in \mathbb{N}$ ,  $k! \geq k \cdot (k-1)! \geq k \Rightarrow 1 \geq \frac{k}{k!}$ , so,

$$1! = 1 \geq \frac{k}{k!} = \frac{k^1}{k!}$$

Base case proved.

Inductive step:

Assume the lemma holds for some  $n$  s.t.  $n! \geq \frac{k^n}{k!}$

WTS that  $(n+1)! \geq \frac{k^{n+1}}{k!}$ , starting with LHS with inductive hypothesis:

$$(n+1)! = (n+1) \cdot n! \geq (n+1) \cdot \frac{k^{n+1}}{k!}$$

given the lemma holds for  $n \geq k-1 \Leftrightarrow n+1 \geq k$ , hence,

$$(n+1)! = (n+1)n! \geq (n+1) \cdot \frac{k^n}{k!} \geq k \cdot \frac{k^n}{k!} = \frac{k^{n+1}}{k!}$$

By induction, the lemma holds then.

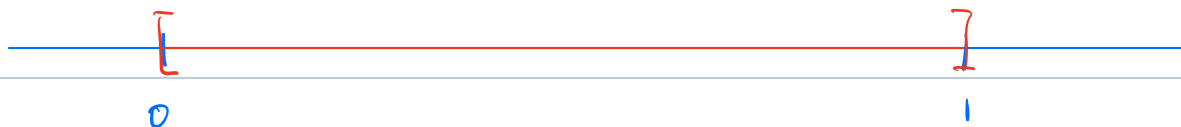
QED

3. (3 points) Let  $E \subset [0, 1]$  be the set of all real numbers  $0 \leq x \leq 1$  such that a decimal representation of  $x$  has at least one entry which is a 7.

(a) Draw a 'rough' sketch of what the set  $E$  looks like on a number line between 0 and 1.

(b) Prove that  $\frac{1}{2}$  is a cluster point of  $E$ . (In fact, every number between 0 and 1 is a cluster point of  $E$ .)

(a)



Number in set  $E$  is dense in  $[0, 1]$ .

(b).

To show  $\frac{1}{2}$  is a cluster pt, we need to prove for every open interval of  $\frac{1}{2}$ ,  $\exists$  at least one pt included from  $E$  other than  $\frac{1}{2}$ .

Let  $\varepsilon > 0$ , Consider  $(\frac{1}{2} - \varepsilon, \frac{1}{2} + \varepsilon)$ .

We can construct a number  $x_n \in E$  s.t.  $x_n \neq \frac{1}{2}$  and  $x_n \in (\frac{1}{2} - \varepsilon, \frac{1}{2} + \varepsilon)$ . Consider:

$$x_n = 0.\underbrace{50\dots 0}_n 7$$

For any  $n \in \mathbb{N}$ .

By def,  $x_n \in E$  and has 7 at  $n+2$  decimal place.

Then,

$$|x_n - \frac{1}{2}| = 7 \times 10^{-(n+2)} = \frac{7}{10^{n+2}}$$

Note:  $\lim_{n \rightarrow \infty} \frac{7}{10^{n+2}} = 0$

By our assumption,  $\text{seq. } (x_n) \in E$  also, Consider

$$\Rightarrow \lim_{n \rightarrow \infty} |x_n - 1/2| = \lim_{n \rightarrow \infty} \frac{7}{10^{n+2}} = 0.$$

$$\Rightarrow \lim_{n \rightarrow \infty} |x_n| - \lim_{n \rightarrow \infty} |1/2| = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} |x_n| = 1/2$$

By Thm:

$c \in \mathbb{R}$  is a cluster point of  $A$  iff  $\exists$  a seq.  $(a_n)$  in  $A$  such that  $\lim(a_n) = c$  and  $a_n \neq c \ \forall n \in \mathbb{N}$ .

Hence,  $1/2$  is a cluster point.

$\square$

4. (3 points) Let

$$f(x) = \frac{x^4 - 2x^3 + x^2 - 1}{3x^6 + x^3 + 1}.$$

Use an  $\epsilon - \delta$  argument to show that

$$\lim_{x \rightarrow -1} f(x) = 1.$$

Observe,

$$\begin{aligned} |f(x) - 1| &= \left| \frac{x^4 - 2x^3 + x^2 - 1}{3x^6 + x^3 + 1} - 1 \right| \\ &= \left| \frac{x^4 - 2x^3 + x^2 - 1 - 3x^6 - x^3 - 1}{3x^6 + x^3 + 1} \right| = \left| \frac{-3x^6 + x^4 - 3x^3 + x^2 - 2}{3x^6 + x^3 + 1} \right| \\ &= \left| \frac{-3x^3(x^3 + 1) + (x^4 + x^2 - 2)}{3x^6 + x^3 + 1} \right| \end{aligned}$$

If  $|x+1| < 2$ , then (Note:  $|x+1| < 2 \Rightarrow |x| < 3$ )

let  $M_1, M_2 > 0$ ,

①

$$\begin{aligned} |-3x^3(x^3+1)| &= 3|x|^3 \cdot |x+1| \cdot |x^2-x+1| \\ &\leq 3|x|^3 \cdot |x+1| \cdot (|x|^2 + |x| + 1) \\ &\leq 3 \cdot 3^3 \cdot 2 \cdot (3^2 + 3 + 1) = M_1 \end{aligned}$$

Similarly,

$$\begin{aligned} ② \quad |x^4 + x^2 - 2| &= |(x^2+2)(x^2-1)| \leq (|x|^2+2) \cdot |x+1| \cdot (|x|+1) \\ &\leq (3^2+2) \cdot 2 \cdot (3+1) = M_2 \end{aligned}$$

And obviously that,

$$③ \quad |3x^6 + x^3 + 1| = 3(x^3 + \frac{1}{6})^2 + \frac{1}{2} \geq \frac{1}{2}$$

Hence, we can bound  $|f(x) - 1|$  by ①, ②, ③ s.t.

$$|f(x) - 1| \leq \frac{M_1 + M_2}{n/2} = \frac{12}{11} \cdot (M_1 + M_2)$$

Let  $\varepsilon > 0$ , choose  $\delta = \min \left\{ 2, \frac{\varepsilon}{\frac{12}{11} \cdot (M_1 + M_2)} \right\}$

Then, if  $0 < |x - 2| < \delta$ , then  $\left| \frac{x^4 - 2x^3 + x^2 - 1}{3x^6 + x^3 + 1} - 1 \right| < \varepsilon$

□



\* Another proof Observe:

$$|f(x)-1| = \left| \frac{x^4 - 2x^3 + x^2 - 1}{3x^6 + x^3 + 1} - 1 \right|$$

$$= \left| \frac{x^4 - 2x^3 + x^2 - 1 - 3x^6 - x^3 - 1}{3x^6 + x^3 + 1} \right| = \left| \frac{-3x^6 + x^4 - 3x^3 + x^2 - 2}{3x^6 + x^3 + 1} \right|$$

$$= \left| \frac{-3x^3(x^3+1) + (x^4+x^2-2)}{3x^6+x^3-1} \right|$$

Suppose  $\exists \delta$ , s.t.  $\forall x \in V_{\delta}(-1)$ ,  $|x| < 2$ ,  $|x+1| < \delta$

①

$$\begin{aligned} |-3x^3(x^3+1)| &= 3|x|^3 \cdot |x+1| \cdot |x^2-x+1| \\ &\leq 3|x|^3 \cdot |x+1| \cdot (|x|^2 - |x| + 1) \\ &\leq 3 \cdot 2^3 \cdot \delta \cdot (2^2 - 2 + 1) \\ &= \mathcal{M}_1 \delta \end{aligned}$$

$$\begin{aligned} \textcircled{2} |x^4 + x^2 - 2| &= |(x^2+2)(x^2-1)| \leq (|x|^2+2) \cdot |x+1| \cdot (|x|-1) \\ &\leq (2^2+2) \cdot \delta \cdot (2-1) = \mathcal{M}_2 \delta \end{aligned}$$

$$\textcircled{3} |3x^6 + x^3 + 1| = 3(x^3 + \frac{1}{6})^2 + \frac{11}{12} \geq \frac{11}{12}$$

By, ①, ②, ③ we can pick  $\delta = \min \left\{ 1, \frac{\varepsilon}{\frac{12}{11} \cdot (\mathcal{M}_1 + \mathcal{M}_2)} \right\}$

$$\Rightarrow |f(x)-1| \leq \frac{12}{11} \cdot (\mathcal{M}_1 + \mathcal{M}_2) \delta = \varepsilon$$

QED