Calculating Limits of Sequences

THEOREM Let $\{a_n\}$ and $\{b_n\}$ be sequences of real numbers, and let A and B be real numbers. The following rules hold if $\lim_{n\to\infty} a_n = A$ and $\lim_{n\to\infty} b_n = B$.

1. Sum Rule:
$$\lim_{n\to\infty}(a_n+b_n)=A+B$$

2. Difference Rule:
$$\lim_{n\to\infty} (a_n - b_n) = A - B$$

3. Constant Multiple Rule:
$$\lim_{n\to\infty} (k \cdot b_n) = k \cdot B$$
 (any number k)

4. Product Rule:
$$\lim_{n\to\infty} (a_n \cdot b_n) = A \cdot B$$

5. Quotient Rule:
$$\lim_{n\to\infty} \frac{a_n}{b_n} = \frac{A}{B} \quad \text{if } B \neq 0$$

Calculating Limits of Sequences

(a)
$$\lim_{n \to \infty} \left(-\frac{1}{n} \right) = -1 \cdot \lim_{n \to \infty} \frac{1}{n} = -1 \cdot 0 = 0$$
 Constant Multiple Rule and Example la

(b)
$$\lim_{n\to\infty} \left(\frac{n-1}{n}\right) = \lim_{n\to\infty} \left(1-\frac{1}{n}\right) = \lim_{n\to\infty} 1 - \lim_{n\to\infty} \frac{1}{n} = 1 - 0 = 1$$
 Difference Rule and Example la

(c)
$$\lim_{n \to \infty} \frac{5}{n^2} = 5 \cdot \lim_{n \to \infty} \frac{1}{n} \cdot \lim_{n \to \infty} \frac{1}{n} = 5 \cdot 0 \cdot 0 = 0$$
 Product Rule

(d)
$$\lim_{n\to\infty} \frac{4-7n^6}{n^6+3} = \lim_{n\to\infty} \frac{(4/n^6)-7}{1+(3/n^6)} = \frac{0-7}{1+0} = -7.$$
 Sum and Quotient Rules

Calculating Limits of Sequences

THEOREM —The Sandwich Theorem for Sequences Let $\{a_n\}$, $\{b_n\}$, and $\{c_n\}$ be sequences of real numbers. If $a_n \le b_n \le c_n$ holds for all n beyond some index N, and if $\lim_{n\to\infty} a_n = \lim_{n\to\infty} c_n = L$, then $\lim_{n\to\infty} b_n = L$ also.

Calculating Limits of Sequences

EXAMPLE

Since $1/n \rightarrow 0$, we know that

(a)
$$\frac{\cos n}{n} \to 0$$

because

$$-\frac{1}{n} \le \frac{\cos n}{n} \le \frac{1}{n};$$

(b)
$$\frac{1}{2^n} \rightarrow 0$$

because

$$0 \le \frac{1}{2^n} \le \frac{1}{n};$$

(c)
$$(-1)^n \frac{1}{n} \to 0$$

because

$$-\frac{1}{n} \le (-1)^n \frac{1}{n} \le \frac{1}{n}.$$

Calculating Limits of Sequences

THEOREM —The Continuous Function Theorem for Sequences Let $\{a_n\}$ be a sequence of real numbers. If $a_n \to L$ and if f is a function that is continuous at L and defined at all a_n , then $f(a_n) \to f(L)$.

Calculating Limits of Sequences

EXAMPLE Show that
$$\sqrt{(n+1)/n} \longrightarrow 1$$
.

Calculating Limits of Sequences

EXAMPLE Show that $\sqrt{(n+1)/n} \longrightarrow 1$. We know that $(n+1)/n \longrightarrow 1$. Since the function $y=\sqrt{x}$ is continuous, we have $\sqrt{(n+1)/n} \longrightarrow 1$.

Calculating Limits of Sequences

EXAMPLE Show that $\sqrt{(n+1)/n} \longrightarrow 1$. We know that $(n+1)/n \longrightarrow 1$. Since the function $y=\sqrt{x}$ is continuous, we have $\sqrt{(n+1)/n} \longrightarrow 1$.

EXAMPLE Because $\lim_{n \to \infty} \frac{1}{n} = 0$ and the function $y = 2^x$ is continuous, we have

lim 21/2 = 2 lim 1/2 = 20 = 1.

Calculating Limits of Sequences

THEOREM Suppose that f(x) is a function defined for all $x \ge n_0$ and that $\{a_n\}$ is a sequence of real numbers such that $a_n = f(n)$ for $n \ge n_0$. Then

$$\lim_{x \to \infty} f(x) = L \qquad \Longrightarrow \qquad \lim_{n \to \infty} a_n = L.$$

Calculating Limits of Sequences

EXAMPLE show that
$$\lim_{n\to\infty} \frac{\ln n}{n} = 0$$
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Calculating Limits of Sequences

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.

Let
$$a_n = \frac{\ln n}{n}$$
. If $f(x) = \frac{\ln x}{n}$, then $f(x)$ is a

continuous function for $x \ge 1$ and $a_n = f(n)$. Thus

$$\lim_{n\to\infty} \frac{\ln n}{n} = \lim_{x\to\infty} \frac{\ln x}{x} = \lim_{x\to\infty} \frac{1}{x} = 0.$$
L'Hospital's

Calculating Limits of Sequences

EXAMPLE

Does the sequence whose *n*th term is

$$a_n = \left(\frac{n+1}{n-1}\right)^n$$

converge? If so, find $\lim_{n\to\infty} a_n$.

Solution The limit leads to the indeterminate form 1^{∞} . We can apply l'Hôpital's Rule if we first change the form to $\infty \cdot 0$ by taking the natural logarithm of a_n :

$$\ln a_n = \ln \left(\frac{n+1}{n-1}\right)^n$$
$$= n \ln \left(\frac{n+1}{n-1}\right).$$

Calculating Limits of Sequences

EXAMPLE

Does the sequence whose *n*th term is

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converge? If so, find $\lim_{n\to\infty} a_n$.

Solution
$$\lim_{n \to \infty} \ln a_n = \lim_{n \to \infty} n \ln \left(\frac{n+1}{n-1} \right)$$
 $\infty \cdot 0$ form
$$= \lim_{n \to \infty} \frac{\ln \left(\frac{n+1}{n-1} \right)}{1/n} \qquad \frac{0}{0} \text{ form}$$

$$= \lim_{n \to \infty} \frac{-2/(n^2-1)}{-1/n^2} \qquad \text{L'Hôpital's Rule: differentiate numerator and denominator.}$$

$$= \lim_{n \to \infty} \frac{2n^2}{n^2-1} = 2. \qquad \qquad a_n = e^{\ln a_n} \to e^2.$$

Commonly Occurring Limits

THEOREM

The following six sequences converge to the limits listed below:

$$1. \lim_{n\to\infty}\frac{\ln n}{n}=0$$

$$2. \lim_{n\to\infty} \sqrt[n]{n} = 1$$

3.
$$\lim_{n \to \infty} x^{1/n} = 1$$
 $(x > 0)$

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$$\lim_{n \to \infty} x^{1/n} = 1$$
 $(x > 0)$ 4. $\lim_{n \to \infty} x^n = 0$ $(|x| < 1)$

5.
$$\lim_{n \to \infty} \left(1 + \frac{x}{n} \right)^n = e^x$$
 (any x) 6. $\lim_{n \to \infty} \frac{x^n}{n!} = 0$ (any x)

$$6. \lim_{n \to \infty} \frac{x^n}{n!} = 0 \qquad (\text{any } x)$$

In Formulas (3) through (6), x remains fixed as $n \to \infty$.

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$$\left(\frac{n-2}{n}\right)^n = \left(1 + \frac{-2}{n}\right)^n \rightarrow e^{-2}$$

$$\mathbf{(f)} \ \frac{100^n}{n!} \to 0$$

Bounded Monotonic Sequences

DEFINITIONS A sequence $\{a_n\}$ is **bounded from above** if there exists a number M such that $a_n \le M$ for all n. The number M is an **upper bound** for $\{a_n\}$. If M is an upper bound for $\{a_n\}$ but no number less than M is an upper bound for $\{a_n\}$, then M is the **least upper bound** for $\{a_n\}$.

A sequence $\{a_n\}$ is **bounded from below** if there exists a number m such that $a_n \ge m$ for all n. The number m is a **lower bound** for $\{a_n\}$. If m is a lower bound for $\{a_n\}$ but no number greater than m is a lower bound for $\{a_n\}$, then m is the **greatest lower bound** for $\{a_n\}$.

If $\{a_n\}$ is bounded from above and below, the $\{a_n\}$ is **bounded**. If $\{a_n\}$ is not bounded, then we say that $\{a_n\}$ is an **unbounded** sequence.

Bounded Monotonic Sequences

EXAMPLE

(a) The sequence 1, 2, 3, ..., n, ... has no upper bound since it eventually surpasses every number M. However, it is bounded below by every real number less than or equal to 1. The number m = 1 is the greatest lower bound of the sequence.

Bounded Monotonic Sequences

- (a) The sequence 1, 2, 3, ..., n, ... has no upper bound since it eventually surpasses every number M. However, it is bounded below by every real number less than or equal to 1. The number m = 1 is the greatest lower bound of the sequence.
- (b) The sequence $\frac{1}{2}$, $\frac{2}{3}$, $\frac{3}{4}$, ..., $\frac{n}{n+1}$, ... is bounded above by every real number greater than or equal to 1. The upper bound M=1 is the least upper bound. The sequence is also bounded below by every number less than or equal to $\frac{1}{2}$, which is its greatest lower bound.

Bounded Monotonic Sequences

DEFINITION A sequence $\{a_n\}$ is **nondecreasing** if $a_n \le a_{n+1}$ for all n. That is, $a_1 \le a_2 \le a_3 \le \dots$ The sequence is **nonincreasing** if $a_n \ge a_{n+1}$ for all n. The sequence $\{a_n\}$ is **monotonic** if it is either nondecreasing or nonincreasing.

Bounded Monotonic Sequences

- (a) The sequence $1, 2, 3, \ldots, n, \ldots$ is nondecreasing.
- **(b)** The sequence $\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \dots, \frac{n}{n+1}, \dots$ is nondecreasing.
- (c) The sequence $1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \dots, \frac{1}{2^n}, \dots$ is nonincreasing.
- (d) The constant sequence $3, 3, 3, \ldots, 3, \ldots$ is both nondecreasing and nonincreasing.
- (e) The sequence $1, -1, 1, -1, 1, -1, \ldots$ is not monotonic.

Bounded Monotonic Sequences

THEOREM —The Monotonic Sequence Theorem If a sequence $\{a_n\}$ is both bounded and monotonic, then the sequence converges.

DEFINITIONS Given a sequence of numbers $\{a_n\}$, an expression of the form

$$a_1 + a_2 + a_3 + \cdots + a_n + \cdots$$

is an **infinite series**. The number a_n is the **nth term** of the series. The sequence $\{s_n\}$ defined by

$$s_1 = a_1$$

 $s_2 = a_1 + a_2$
 \vdots
 $s_n = a_1 + a_2 + \dots + a_n = \sum_{k=1}^n a_k$
 \vdots

is the **sequence of partial sums** of the series, the number s_n being the **nth partial sum**. If the sequence of partial sums converges to a limit L, we say that the series **converges** and that its **sum** is L. In this case, we also write

$$a_1 + a_2 + \cdots + a_n + \cdots = \sum_{n=1}^{\infty} a_n = L.$$

If the sequence of partial sums of the series does not converge, we say that the series **diverges**.

$$1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots = ?$$

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Partial sum		Value	Suggestive expression for partial sum
First:	$s_1 = 1$	1	2 - 1
Second:	$s_2 = 1 + \frac{1}{2}$	$\frac{3}{2}$	$2-\frac{1}{2}$
Third:	$s_3 = 1 + \frac{1}{2} + \frac{1}{4}$	$\frac{7}{4}$	$2-\frac{1}{4}$
:	:	:	<u>:</u>
nth:	$s_n = 1 + \frac{1}{2} + \frac{1}{4} + \cdots + \frac{1}{2^{n-1}}$	$\frac{2^n-1}{2^{n-1}}$	$2-\frac{1}{2^{n-1}}$

$$1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots = ?$$

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:	• •	:	1
nth:	$s_n = 1 + \frac{1}{2} + \frac{1}{4} + \cdots + \frac{1}{2^{n-1}}$	$\frac{2^n-1}{2^{n-1}}$	$2-\frac{1}{2^{n-1}}$

"the sum of the infinite series
$$1 + \frac{1}{2} + \frac{1}{4} + \cdots + \frac{1}{2^{n-1}} + \cdots$$
 is 2."

Geometric Series

Geometric series are series of the form

$$a + ar + ar^{2} + \cdots + ar^{n-1} + \cdots = \sum_{n=1}^{\infty} ar^{n-1}$$

in which a and r are fixed real numbers and $a \neq 0$. The series can also be written as $\sum_{n=0}^{\infty} ar^n$. The **ratio** r can be positive, as in

$$1 + \frac{1}{2} + \frac{1}{4} + \dots + \left(\frac{1}{2}\right)^{n-1} + \dots, \qquad r = 1/2, a = 1$$

or negative, as in

$$1 - \frac{1}{3} + \frac{1}{9} - \dots + \left(-\frac{1}{3}\right)^{n-1} + \dots$$
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 $r = -1/3, a = 1$

If r = 1, the *n*th partial sum of the geometric series is

$$s_n = a + a(1) + a(1)^2 + \cdots + a(1)^{n-1} = na$$

and the series diverges because $\lim_{n\to\infty} s_n = \pm \infty$, depending on the sign of a. If r = -1, the series diverges because the *n*th partial sums alternate between a and 0.

Geometric Series

If
$$|r| \neq 1$$
,
 $s_n = a + ar + ar^2 + \dots + ar^{n-1}$
 $rs_n = ar + ar^2 + \dots + ar^{n-1} + ar^n$
 $s_n - rs_n = a - ar^n$
 $s_n(1 - r) = a(1 - r^n)$
 $s_n = \frac{a(1 - r^n)}{1 - r}$, $(r \neq 1)$.

Geometric Series

If
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 $s_n - rs_n = a - ar^n$
 $s_n(1 - r) = a(1 - r^n)$
 $s_n = \frac{a(1 - r^n)}{1 - r}$, $(r \neq 1)$.

If |r| < 1, the geometric series $a + ar + ar^2 + \cdots + ar^{n-1} + \cdots$ converges to a/(1-r):

$$\sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1-r}, \qquad |r| < 1.$$

If $|r| \ge 1$, the series diverges.

Geometric Series

EXAMPLE

The geometric series with a = 1/9 and r = 1/3 is

$$\frac{1}{9} + \frac{1}{27} + \frac{1}{81} + \dots = \sum_{n=1}^{\infty} \frac{1}{9} \left(\frac{1}{3} \right)^{n-1} = \frac{1/9}{1 - (1/3)} = \frac{1}{6}.$$

Geometric Series

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EXAMPLE

The series

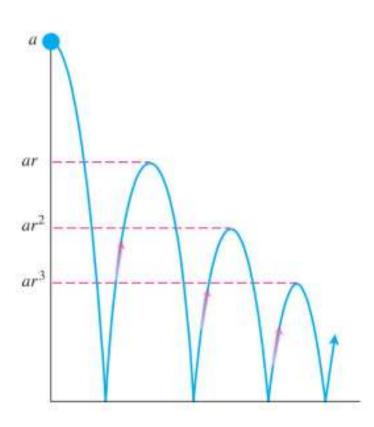
$$\sum_{n=0}^{\infty} \frac{(-1)^n 5}{4^n} = 5 - \frac{5}{4} + \frac{5}{16} - \frac{5}{64} + \cdots$$

is a geometric series with a = 5 and r = -1/4. It converges to

$$\frac{a}{1-r} = \frac{5}{1+(1/4)} = 4.$$

Geometric Series

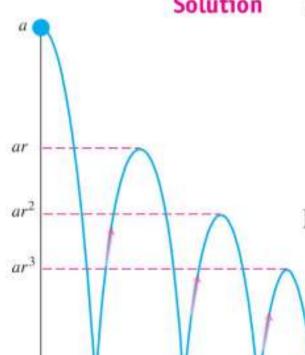
EXAMPLE You drop a ball from a meters above a flat surface. Each time the ball hits the surface after falling a distance h, it rebounds a distance rh, where r is positive but less than 1. Find the total distance the ball travels up and down.



Geometric Series

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Solution The total distance is



$$s = a + 2ar + 2ar^{2} + 2ar^{3} + \dots = a + \frac{2ar}{1-r} = a\frac{1+r}{1-r}.$$

This sum is 2ar/(1-r).

If a = 6 m and r = 2/3, for instance, the distance is

$$s = 6 \frac{1 + (2/3)}{1 - (2/3)} = 6 \left(\frac{5/3}{1/3} \right) = 30 \text{ m}.$$

Geometric Series

EXAMPLE

Express the repeating decimal 5.232323... as the ratio of two integers.

Solution From the definition of a decimal number, we get a geometric series

$$5.232323... = 5 + \frac{23}{100} + \frac{23}{(100)^2} + \frac{23}{(100)^3} + \cdots$$

$$= 5 + \frac{23}{100} \left(1 + \frac{1}{100} + \left(\frac{1}{100} \right)^2 + \cdots \right) \qquad \stackrel{a = 1, \\ r = 1/100}{}$$

$$= 5 + \frac{23}{100} \left(\frac{1}{0.99} \right) = 5 + \frac{23}{99} = \frac{518}{99}$$

EXAMPLE

Find the sum of the "telescoping" series $\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$.

Solution

$$\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$$

$$\sum_{n=1}^{k} \frac{1}{n(n+1)} = \sum_{n=1}^{k} \left(\frac{1}{n} - \frac{1}{n+1} \right)$$

and

$$s_k = \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \dots + \left(\frac{1}{k} - \frac{1}{k+1}\right).$$

Removing parentheses and canceling adjacent terms of opposite sign collapses the sum to

$$s_k = 1 - \frac{1}{k+1}$$
.

We now see that $s_k \to 1$ as $k \to \infty$. The series converges, and its sum is 1:

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1.$$

The nth-Term Test for a Divergent Series

THEOREM If
$$\sum_{n=1}^{\infty} a_n$$
 converges, then $a_n \to 0$.

The nth-Term Test for Divergence

 $\sum_{n=1}^{\infty} a_n \text{ diverges if } \lim_{n \to \infty} a_n \text{ fails to exist or is different from zero.}$

The nth-Term Test for a Divergent Series

EXAMPLE The following are all examples of divergent series.

(a) $\sum_{n=1}^{\infty} n^2$ diverges because $n^2 \to \infty$.

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- (c) $\sum_{n=1}^{\infty} (-1)^{n+1}$ diverges because $\lim_{n\to\infty} (-1)^{n+1}$ does not exist.
- (d) $\sum_{n=1}^{\infty} \frac{-n}{2n+5}$ diverges because $\lim_{n\to\infty} \frac{-n}{2n+5} = -\frac{1}{2} \neq 0$.

Combining Series

If
$$\sum a_n = A$$
 and $\sum b_n = B$ are convergent series, then

$$\sum (a_n + b_n) = \sum a_n + \sum b_n = A + B$$

$$\sum (a_n - b_n) = \sum a_n - \sum b_n = A - B$$

$$\sum ka_n = k\sum a_n = kA$$
 (any number k).

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- 1. Every nonzero constant multiple of a divergent series diverges.
- 2. If $\sum a_n$ converges and $\sum b_n$ diverges, then $\sum (a_n + b_n)$ and $\sum (a_n b_n)$ both diverge.

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- 1. Every nonzero constant multiple of a divergent series diverges.
- 2. If $\sum a_n$ converges and $\sum b_n$ diverges, then $\sum (a_n + b_n)$ and $\sum (a_n b_n)$ both diverge.

Caution Remember that $\sum (a_n + b_n)$ can converge when $\sum a_n$ and $\sum b_n$ both diverge. For example, $\sum a_n = 1 + 1 + 1 + \cdots$ and $\sum b_n = (-1) + (-1) + (-1) + \cdots$ diverge, whereas $\sum (a_n + b_n) = 0 + 0 + 0 + \cdots$ converges to 0.

Combining Series

EXAMPLE

$$\sum_{n=1}^{\infty} \frac{3^{n-1} - 1}{6^{n-1}} = \sum_{n=1}^{\infty} \left(\frac{1}{2^{n-1}} - \frac{1}{6^{n-1}} \right)$$

$$= \sum_{n=1}^{\infty} \frac{1}{2^{n-1}} - \sum_{n=1}^{\infty} \frac{1}{6^{n-1}}$$
Difference Rule
$$= \frac{1}{1 - (1/2)} - \frac{1}{1 - (1/6)}$$
Geometric series with $a = 1$ and $r = 1/2$, $1/6$

$$= 2 - \frac{6}{5} = \frac{4}{5}$$

Adding or Deleting Terms

We can add a finite number of terms to a series or delete a finite number of terms without altering the series' convergence or divergence, although in the case of convergence this will usually change the sum. If $\sum_{n=1}^{\infty} a_n$ converges, then $\sum_{n=k}^{\infty} a_n$ converges for any k > 1 and

$$\sum_{n=1}^{\infty} a_n = a_1 + a_2 + \cdots + a_{k-1} + \sum_{n=k}^{\infty} a_n.$$

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Conversely, if $\sum_{n=k}^{\infty} a_n$ converges for any k > 1, then $\sum_{n=1}^{\infty} a_n$ converges.

$$\sum_{n=1}^{\infty} \frac{1}{5^n} = \frac{1}{5} + \frac{1}{25} + \frac{1}{125} + \sum_{n=4}^{\infty} \frac{1}{5^n}$$

and

$$\sum_{n=4}^{\infty} \frac{1}{5^n} = \left(\sum_{n=1}^{\infty} \frac{1}{5^n}\right) - \frac{1}{5} - \frac{1}{25} - \frac{1}{125}.$$

Reindexing

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1+h}^{\infty} a_{n-h} = a_1 + a_2 + a_3 + \cdots$$

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1-h}^{\infty} a_{n+h} = a_1 + a_2 + a_3 + \cdots$$

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EXAMPLE

We can write the geometric series

$$\sum_{n=1}^{\infty} \frac{1}{2^{n-1}} = 1 + \frac{1}{2} + \frac{1}{4} + \cdots$$

as

$$\sum_{n=0}^{\infty} \frac{1}{2^n}, \qquad \sum_{n=5}^{\infty} \frac{1}{2^{n-5}}, \qquad \text{or even} \qquad \sum_{n=-4}^{\infty} \frac{1}{2^{n+4}}.$$

The partial sums remain the same no matter what indexing we choose.