

(52)

Then let $\{a_n\}$ be monot
in \mathbb{R} . Then

$$\lim_{n \rightarrow \infty} a_n = \begin{cases} \sup\{a_k\} & \text{if } a_1 \leq a_2 \leq a_3 \leq \dots \\ \inf\{a_k\} & \text{if } a_1 \geq a_2 \geq a_3 \geq \dots \end{cases}$$

The limit is in \mathbb{R} if $\{a_n\}$ is bounded.

Pf. W.l.o.g. assume $a_1 \leq a_2 \leq \dots$

Take any $b < \sup\{a_k\}$

Then $\exists k_* < \infty$ s.t.

$b < a_{k_*}$. For all

$n \geq k_*$, $a_n \geq a_{k_*}$ so

$a_n > b$. But also $a_n \leq \sup\{a_k\}$