

Sequences

seqs

limits

constructing the limit

via (i) monotonic seqs
(ii) monotonic subseqs

Cauchy seqs

subsequential limits

Remark
Besides $\vec{a} = (a_0, a_1, a_2, \dots)$
how else might we express
elements of \mathbb{R} ?

$$A_0 = a_0$$

$$A_1 = a_0 + \frac{a_1}{2}$$

\vdots

$$A_n = \sum_{j=0}^n a_j 2^{-j}$$

The sequence

$\{A_n\}$ represents

$\{z \in \mathbb{Q} : z < A_n \text{ for all } n \text{ suff large}\}$

It has limit A_∞ .

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Sequences

Def A seq $\{a_n\}_{n=1}^{\infty}$ is a map from the integers. A real valued seq is a map into the reals from the integers.

Examples

$$a_n = \frac{1}{n^2}$$

$$a_n = (-1)^n$$

$$a_n = \cos nx$$

$$a_n = n^{1/n}$$

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

(49) Convergence of seqs

Def: $a_n \rightarrow a$ iff

$\forall \varepsilon > 0 \exists N_\varepsilon$
for all $n \geq N_\varepsilon$, $|a_n - a| < \varepsilon$

We write $a = \lim_{n \rightarrow \infty} a_n$.

Def: $a_n \rightarrow +\infty$ iff

$\forall b < \infty \exists N$ s.t.
for all $n \geq N$, $a_n \geq b$

Def: $a_n \rightarrow -\infty$ iff ?

Thm (Limits are unique)
If $a_n \rightarrow a$ and $a_n \rightarrow b$
then $a = b$.

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Conv in \mathbb{R}_∞ : an elegant reformulation

Def: let $\{a_n\}$ be a seq of reals
and $a_\infty \in \mathbb{R} \cup \{\pm\infty\}$.

$$\lim_{n \rightarrow \infty} a_n = a_\infty$$

\Leftrightarrow

(i) \forall real $b > a_\infty$
 $\exists N_b < \infty$: for all
 $n \geq N_b$, $a_n < b$

and

(ii) \forall real $b < a_\infty$
 $\exists N_b < \infty$: for all
 $n \geq N_b$, $a_n > b$

you prove

Finding (50) Limits and Proving Convergence

Example 1 $\lim_{n \rightarrow \infty} \frac{1}{n^2} = 0$

Example 2 $\lim_{n \rightarrow \infty} \frac{3n+1}{7n-4} = ?$

Example 3 $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = ?$

Hw Suppose $a_n \rightarrow a > 0$

Prove: $\sqrt[n]{a_n} \rightarrow \sqrt[n]{a}$

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Then Suppose $a_n \rightarrow a$ and

$b_n \rightarrow b$. Then

$a_n + b_n \rightarrow a + b$

(and $\lambda a_n \rightarrow \lambda a$)

and $a_n b_n \rightarrow a \cdot b$

Then If $a_n \rightarrow a \neq 0$,

then $\frac{1}{a_n} \rightarrow \frac{1}{a}$

Corollary If $a_n \rightarrow a \neq 0$
and $b_n \rightarrow b \neq 0$ then
 $\frac{a_n}{b_n} \rightarrow \frac{a}{b}$

Method (53) of Proving Conv:

Monotone Sequences

Let $\{a_n\}$ be a seq of reals.

We say $\{a_n\}$ is monotonic

iff ~~it is~~ either

$$a_1 \leq a_2 \leq \dots \leq a_n \leq \dots$$

or else

$$a_1 \geq a_2 \geq \dots \geq a_n \geq \dots$$

In the first case $\{a_n\}$ is said to be (monotone) non-decreasing and in

the second case it is (monotone) non-increasing.

Thm Spce $\{a_n\}$ is monotonic and bounded. Then it converges in \mathbb{R} .

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

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

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.

$b \leq a_{k_*}$. For all

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

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

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Thm Let $\{a_n\}$ be any seq in \mathbb{R}

Then $\exists 1 \leq n_1 < n_2 < \dots$ s.t.

$a_{n_1}, a_{n_2}, a_{n_3}, \dots$ is monot.
(i.e. $\{a_n\}$ has a monotonic subsequence)

Pf: ~~Let~~ Either $a_1 \leq a_n$
for infinitely many
 $n > 1$ or $a_1 \geq a_n$ for
infinitely many $n > 1$.

Applying this question
to each a_j :

Let $J = \{j \geq 1 : a_n \geq a_j \text{ for infinitely many } n > j\}$

Case $|J| = \infty$

Let $n_1 = \text{smallest } j \in J$

$\exists n_2' > n_1$ with $n_2 \in J, \dots$ etc
get $\{n_k\}$

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and $a_{n_1} \leq a_{n_2} \leq \dots$

Case 2 $|J| < \infty$ ^{one and}

Take any $n_1 > \max_{j \in J}$

By construction, if n_2 ~~is~~ is large enough

$n_2 > n_1$ and $a_{n_2} < a_{n_1}$

By induction, having constructed $n_1 < n_2 < \dots < n_k$

p.t. $a_{n_1} > a_{n_2} > \dots > a_{n_k}$

$\exists n_{k+1} > n_k$ s.t.

$a_{n_{k+1}} < a_{n_k}$

and so the Thm holds