

## Análisis - Curs 1

- 60% final exam
- 30% midterme test (week 8)
- 10% homework + seminar activity
- 5% bonus for extra homework

$N := \{1, 2, \dots\}$  - natural numbers

$\mathbb{Z} := \{m - n \mid m, n \in N\} = \{\dots -1, 0, 1, 2, \dots\}$  - integers  
(whole numbers)

$\mathbb{Q} := \left\{ \frac{m}{n} \mid m \in \mathbb{Z}, n \in \mathbb{Z}^* \right\}$  - rational numbers

$\mathbb{R}$  - real numbers

$\sqrt{2} \notin \mathbb{Q}$  : Proof by contradiction

Assume that  $\sqrt{2} \in \mathbb{Q}$ . Then  $\exists m, n \in \mathbb{Z}$  such that (s.t.)

$$\sqrt{2} = \frac{m}{n}, \text{ with } \gcd(m, n) = 1, m = \sqrt{2} \cdot n^{1/2}$$

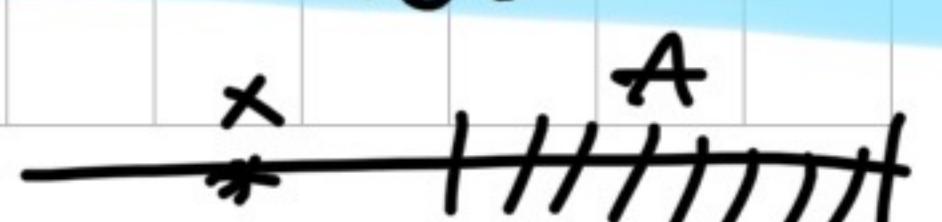
$$\Rightarrow m^2 = 2n^2. \text{ Then } m = 2k, k \in \mathbb{Z} \Rightarrow 4k^2 = 2n^2 \Rightarrow 2k^2 = n^2.$$

Then  $n=2l$ ,  $l \in \mathbb{Z}$   $\nearrow \gcd(m, n) \geq 2$

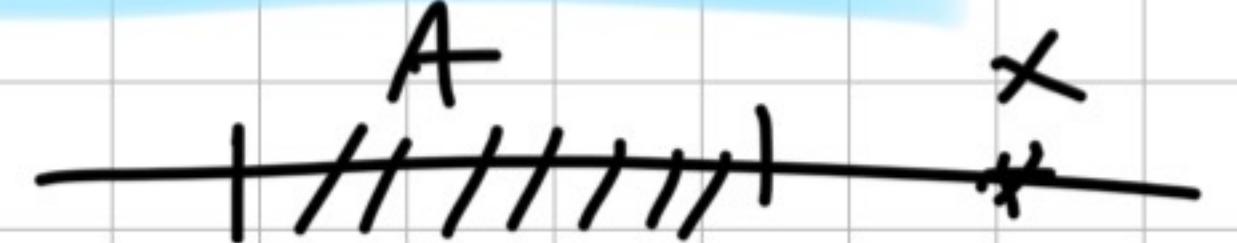
Def: Let  $A \subseteq \mathbb{R}$ . We say that :

(marginit inferior)

- $\underline{l}(A) := \{x \in \mathbb{R} \mid x \leq a, (\forall) a \in A\} \rightarrow$  lower bounds



$\text{ub}(A) := \{x \in \mathbb{R} \mid x \geq a, \forall a \in A\} \rightarrow \text{upper bounds}$



$\text{min}(A) := \text{lb}(A) \cap A$

$\text{max}(A) := \text{upr}(A) \cap A$

- bounded (from) below if  $\text{lb}(A) \neq \emptyset$
- bounded (from) above if  $\text{upr}(A) \neq \emptyset$
- bounded if it both bounded below and above
- unbounded if it is not bounded

Def: Every  $A \subseteq \mathbb{R}$  that is bounded above has a (nonempty)  
least an upper bound

$\text{sup}(A) = \text{min}(\text{ub}(A)) \rightarrow \text{SUPREMUM}$

• Every  $A \subseteq \mathbb{R}$  bounded from below has a greatest lower bound

$\text{inf}(A) := \max(\text{lb}(A)) \rightarrow \text{INFIMUM}$

Ex: a)  $A = [0, 1)$

$$\text{lb}(A) = \{x \in \mathbb{R} \mid x \leq 0\}$$

$$\text{ub}(A) = \{x \in \mathbb{R} \mid x \geq 1\}$$

$\text{min}(A) = 0, \text{max}(A) = \text{does not exist}$

$\text{inf}(A) = 0, \text{sup}(A) = 1$

b)  $A = \left\{ \frac{1}{n} \mid n \in \mathbb{N} \right\}$

$$\text{lb}(A) = \{x \in \mathbb{R} \mid x \leq 0\}$$

$$\text{ub}(A) = \{x \in \mathbb{R} \mid x \geq 1\}$$

$\min(A)$  - does not exist,  $\max(A)=1$

$$\inf(A) = 0, \sup(A) = 1$$

Remark: If  $\min(A)$  exists, then  $\inf(A) = \min(A)$

c)  $A = \{ x \in \mathbb{Q} \mid x^2 < 2 \}$



$\max(A)$  does not exist,  $\sup(A) - \text{exists} = \sqrt{2}$

- Extended real line

$+\infty := \sup(\text{unbounded above set})$

$-\infty := \inf(\text{unbounded below set})$

$\bar{\mathbb{R}} = \mathbb{R} \cup \{\pm\infty\}$

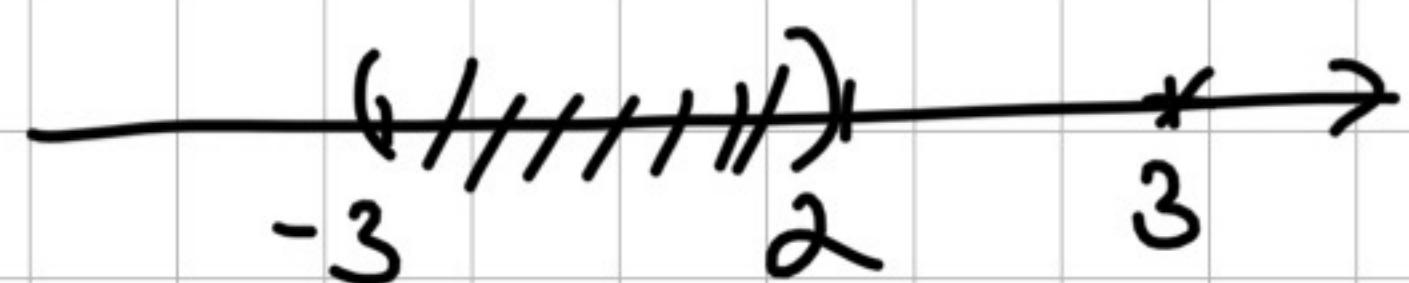
**Proposition:** Let  $A \subseteq B \subseteq R$

$$\inf(B) \leq \inf(A) \leq \sup(A) \leq \sup(B)$$

y Hw

# Seminar 1

Ex : 1- b)  $A = (-3, 2) \cup \{3\}$



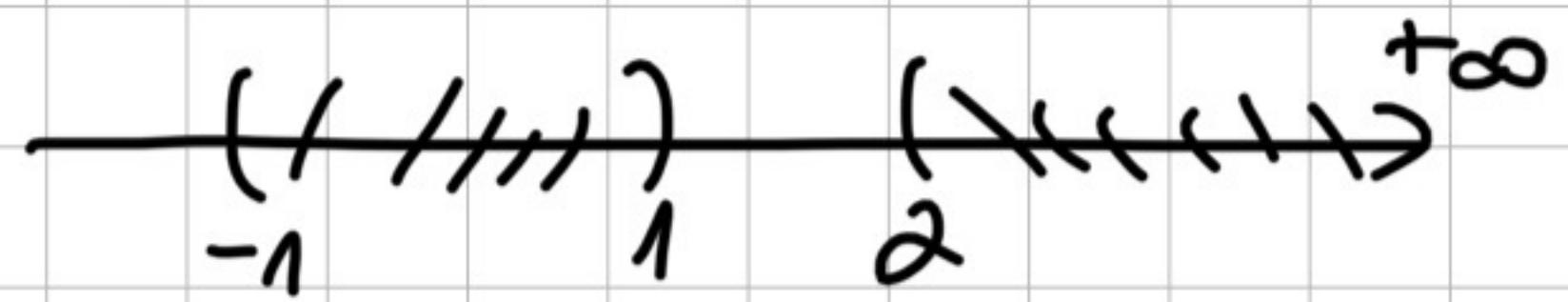
$$lb(A) = (-\infty, -3]$$

$$\text{ub}(A) = [3, +\infty)$$

$\min(A)$  doesn't exist,  $\max(A) = \{3\}$

$$\inf(A) = -3, \sup(A) = 3$$

a)  $A = (-1, 1) \cup (2, +\infty)$



$$lb(A) = (-\infty, -1]$$

ub(A) doesn't exist, A is unbounded above

$\nexists \min(A), \nexists \max(A)$

$$\inf(A) = -1, \sup(A) = +\infty$$

c)  $A = (-5, 5) \cap \mathbb{Z} = \{-4, -3, -2, -1, 0, 1, 2, 3, 4\}$

$$lb(A) = [-\infty, -4]$$

$$ub(A) = [4, +\infty)$$

$$\min(A) = -4, \max(A) = 4,$$

$$\inf(A) = -4, \sup(A) = 4$$

Reminder:  $A = \{a_1, a_2, \dots, a_n\}, n \in \mathbb{N}$

$$\inf(A) = \min(A), \sup(A) = \max(A)$$

d)  $A = \emptyset$

$$lb(A) = \mathbb{R}, ub(A) = \mathbb{R}$$

$\nexists \min(A), \nexists \max(A)$

$$\inf(A) = +\infty, \sup(A) = -\infty$$

2) a)  $A = \{x \in \mathbb{Q} \mid x^2 < 2\}$

$$(-\sqrt{2}, \sqrt{2}) \cap \mathbb{Q}$$

$$lb(A) = (-\infty, -\sqrt{2}], ub(A) = [\sqrt{2}, +\infty)$$

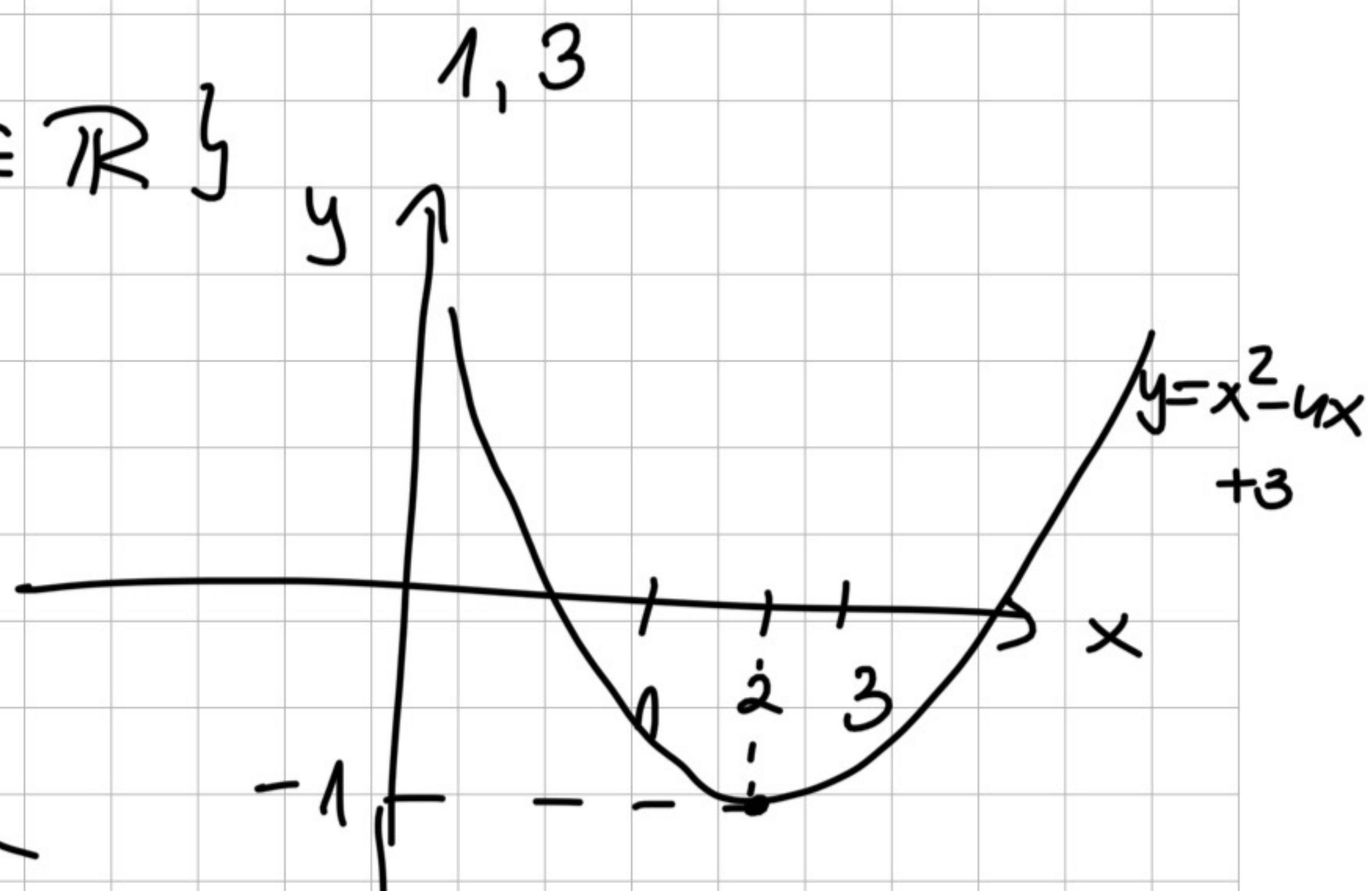
$\nexists \min(A), \nexists \max(A)$

$$\inf(A) = -\sqrt{2}, \sup(A) = \sqrt{2}$$

b)  $A = \{x^2 - 4x + 3 \mid x \in \mathbb{R}\}$

$$lb(A) = (-\infty, -1]$$

$A$  is unbounded



Completing the square

$$x^2 - 4x + 4 - 1 = \underbrace{(x-2)^2}_{\geq 0} - 1 \geq -1$$

$$\min(A) = -1, \nexists \max(A)$$

$$\inf(A) = -1, \sup(A) = +\infty$$

c)  $A = \left\{ \frac{n}{n+1} \mid n \in \mathbb{N} \right\} \left( \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \dots \rightarrow 1 \right)$

$$\frac{n}{n+1} = \frac{n+1-1}{n+1} = 1 - \frac{1}{n+1} < 1$$

$$lb(A) = \left( -\infty, \frac{1}{2} \right]$$

$$ub(A) = [1, +\infty), \min(A) = \frac{1}{2}, \nexists \max(A)$$

$$\inf(A) = \frac{1}{2}, \sup(A) = 1$$

d)  $A = \{2^{-k} + 3^{-m} \mid k, m \in \mathbb{N}\}$

$$\frac{5}{2} \geq \frac{1}{k} + \frac{1}{m} > 0$$

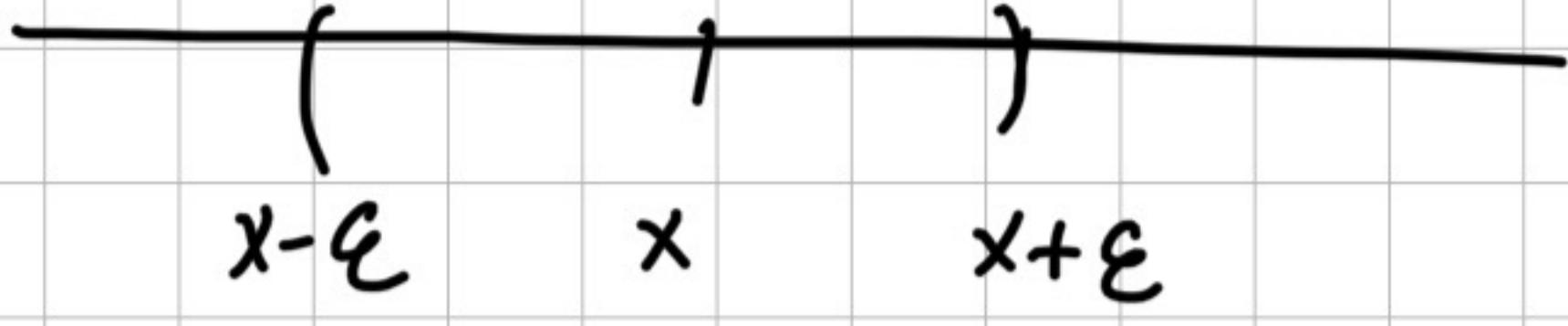
6 2 3<sup>uu</sup>

$$lb(A) = (-\infty, 0], ub(A) = \left[\frac{5}{6}, +\infty\right)$$

$$\exists \min(A), \max(A) = \frac{5}{6} = \text{supr}(A)$$

$$\inf(A) = 0$$

Let  $x \in \mathbb{R}$ . Let  $\mathcal{U} \subseteq \mathbb{R}$  is a neighborhood (neighborhood)  
of  $x$ . If  $\exists \varepsilon > 0$  s.t.  $(x - \varepsilon, x + \varepsilon) \subseteq \mathcal{U}$



$\mathcal{U} \in \mathcal{N}(x)$  contains all the neighborhoods of  $x$

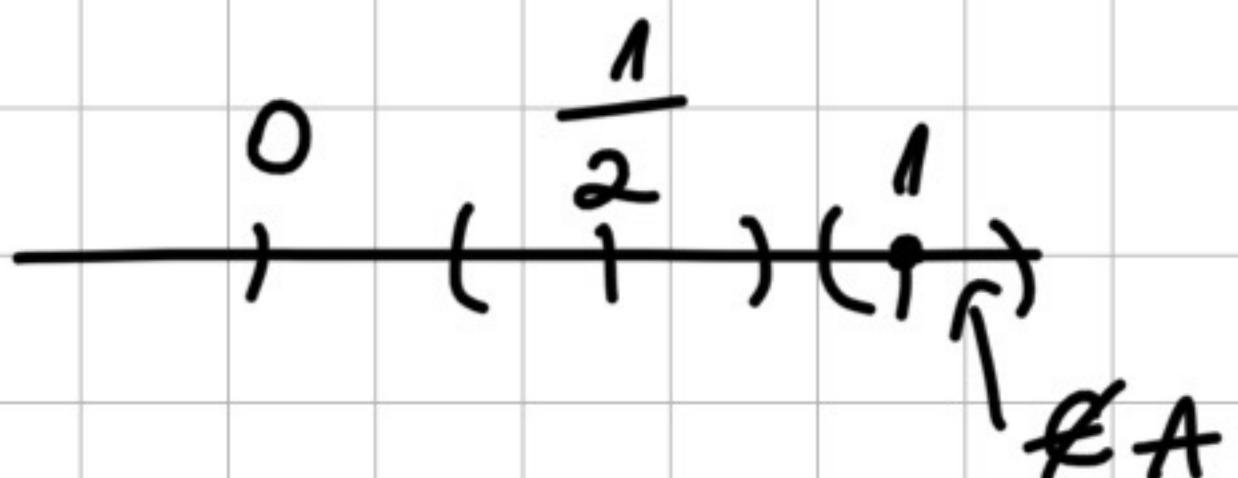
Ex :  $x = 0$ ,  $(-1, 1) \in \mathcal{N}(0)$

$$\{0\} \notin \mathcal{N}(0)$$

$(-1, 5) \in \mathcal{N}(0)$  | it contains  $(-1, 1)$  which is a neighborhood of  $x$ )

$\text{int}(A) := \{x \in \mathbb{R} / \exists \mathcal{U} \in \mathcal{N}(x), \mathcal{U} \subseteq A\}$   
↳ interior of  $A$

Ex :  $A = [0, 1]$



$$\text{int}(A) = (0, 1)$$

If  $A = \text{int}(A)$ , then  $A$  is open

$\text{cl}(A) := \{x \in \mathbb{R} / (\forall \mathcal{V} \in \mathcal{N}(x)), V \cap A \neq \emptyset\}$   
↳ closure of  $A$

Ex :  $A = (0, 1)$

$$cl(A) = (0,1) \cup \{0,1\} = [0,1]$$

If  $cl(A) = A$ , then  $A$  is closed

$\vdash$ ) a)  $A = [-1,1] \cup \{2\} \in \mathcal{N}_{(0)}$

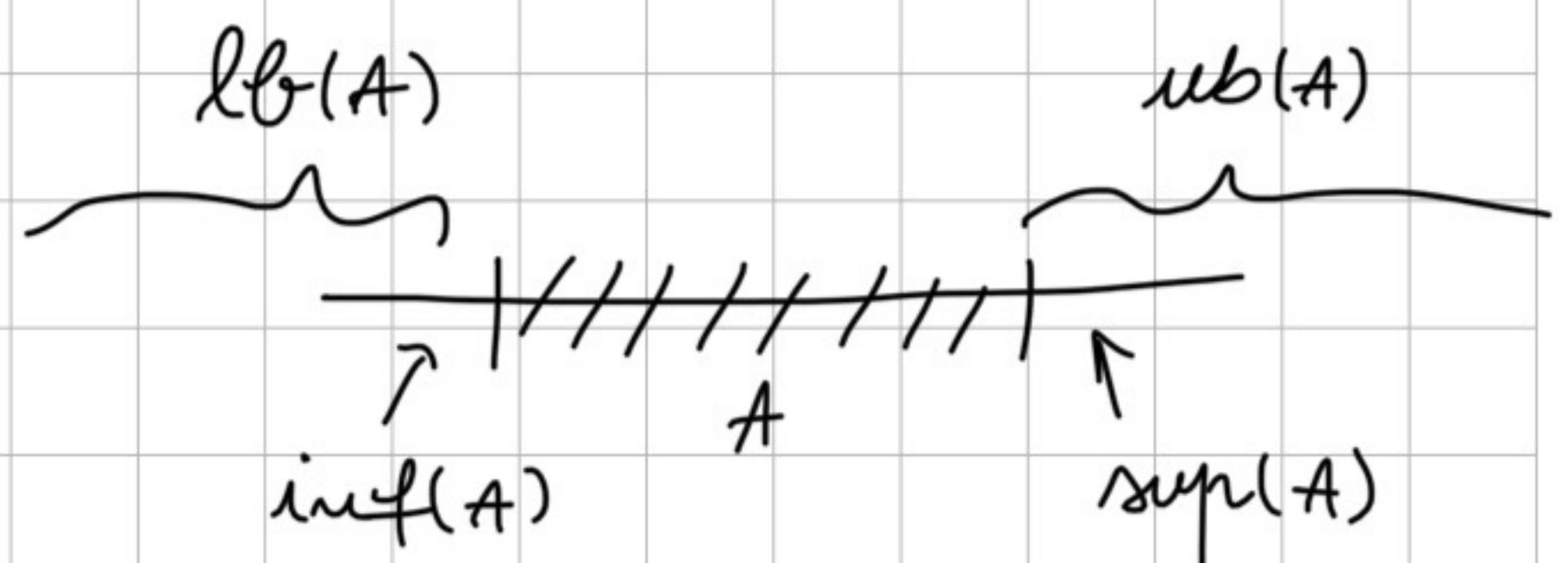
$$\hookrightarrow \left(-\frac{1}{2}, \frac{1}{2}\right) \subseteq A$$

## Cours 2

- Let  $A \subseteq \mathbb{R}$  - bounded

(#)  $\epsilon > 0$ ,  $\exists x \in A : \sup(A) - \epsilon < x$

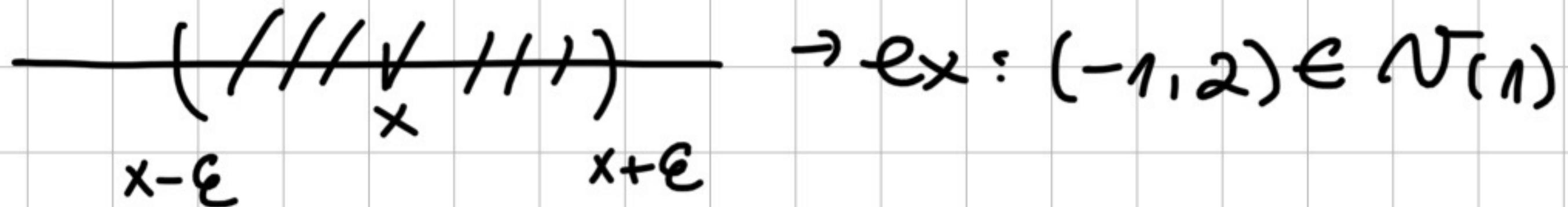
(#)  $\epsilon > 0$ ,  $\exists x \in A : \inf(A) + \epsilon > x$



## Neighborhood:

Let  $x \in \mathbb{R}$ , let  $V \subseteq \mathbb{R}$ .  $V$  is a neighborhood of  $x$  if  $\exists \epsilon > 0$  such that  $(x - \epsilon, x + \epsilon) \subseteq V$

$$\hookrightarrow V \in \mathcal{V}(x)^*$$



\*  $\mathcal{V}(x)$  - all the neighborhood of  $x$

$V$  is a neighborhood of  $x$ :  $V \in \mathcal{V}(x)$

Def: Let  $A \subseteq \mathbb{R}$ .  $\text{int}(A) := \{x \in \mathbb{R} \mid \exists V \in \mathcal{V}(x) \text{ s.t. } V \subseteq A\}$

ex:  $\text{int}(0,1) = (0,1)$

!!  $\text{int}(A) \subseteq A$  !!

Def:  $cl(A) := \{x \in \mathbb{R} \mid (\forall V \in \mathcal{V}(x)), V \cap A \neq \emptyset\}$

ex:  $\text{cl}([0,1]) = [0,1]$

!!  $A \subseteq \text{cl}(A)$  !!

Ex:  $A = \{a_1, a_2, \dots, a_n\}$

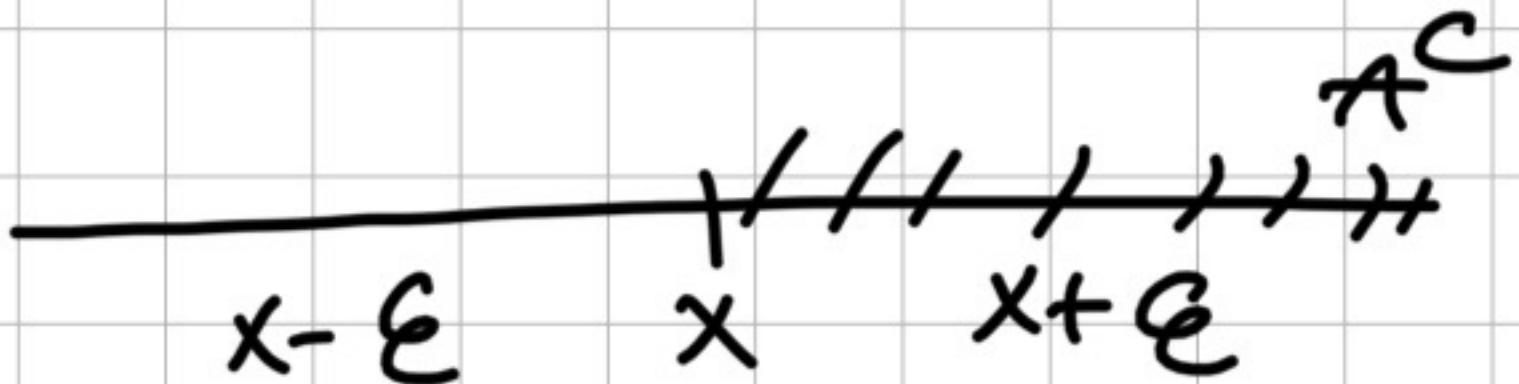
$\text{cl}(A) = A$ ,  $\text{int}(A) = \emptyset$

Prop: Let  $A \subseteq \mathbb{R}$ , let  $A^c = \mathbb{R} \setminus A$  (the complement)

- if  $A$  is open, then  $A^c$  is closed.
- if  $A$  is closed,  $A^c$  is open.

1) Let  $x \in A^c$ . If we want  $\text{cl}(A^c) \subseteq A^c \Leftrightarrow A^c \subseteq \text{cl}(A^c)$

$$\begin{array}{l} x \in y \\ y \subseteq x \end{array} \quad \left| \begin{array}{l} y = x \\ x = y \end{array} \right.$$



Let  $x \in \text{cl}(A^c)$

(\*)  $\exists V \in \mathcal{V}(x) : V \cap A^c \neq \emptyset$  (\*)

Could  $x \in A$ ? No  $\Rightarrow x \in A^c$

(1)  $\Rightarrow$  Assume that  $x \in A$  |  
A is open  
 $\Rightarrow \exists V \in \mathcal{V}(x), V \subseteq A,$   
 $V \cap A^c = \emptyset$  contradiction  
↓  
(\*)

Sequences:

$(x_n)_{n \in \mathbb{N}}$  or  $(x_n)$  is a sequence  $S = \{x_n / n \in \mathbb{N}\}$

A sequence is a function  $f: \mathbb{N} \rightarrow \mathbb{R}$

•  $(x_n)$  is bounded if S is bounded

below:  $\exists a \in \mathbb{R}$  s.t.  $a \leq x_n, (\forall) n \in \mathbb{N}$

•  $(x_n)$  increasing if  $x_n \leq x_{n+1}, (\forall) n \in \mathbb{N}$

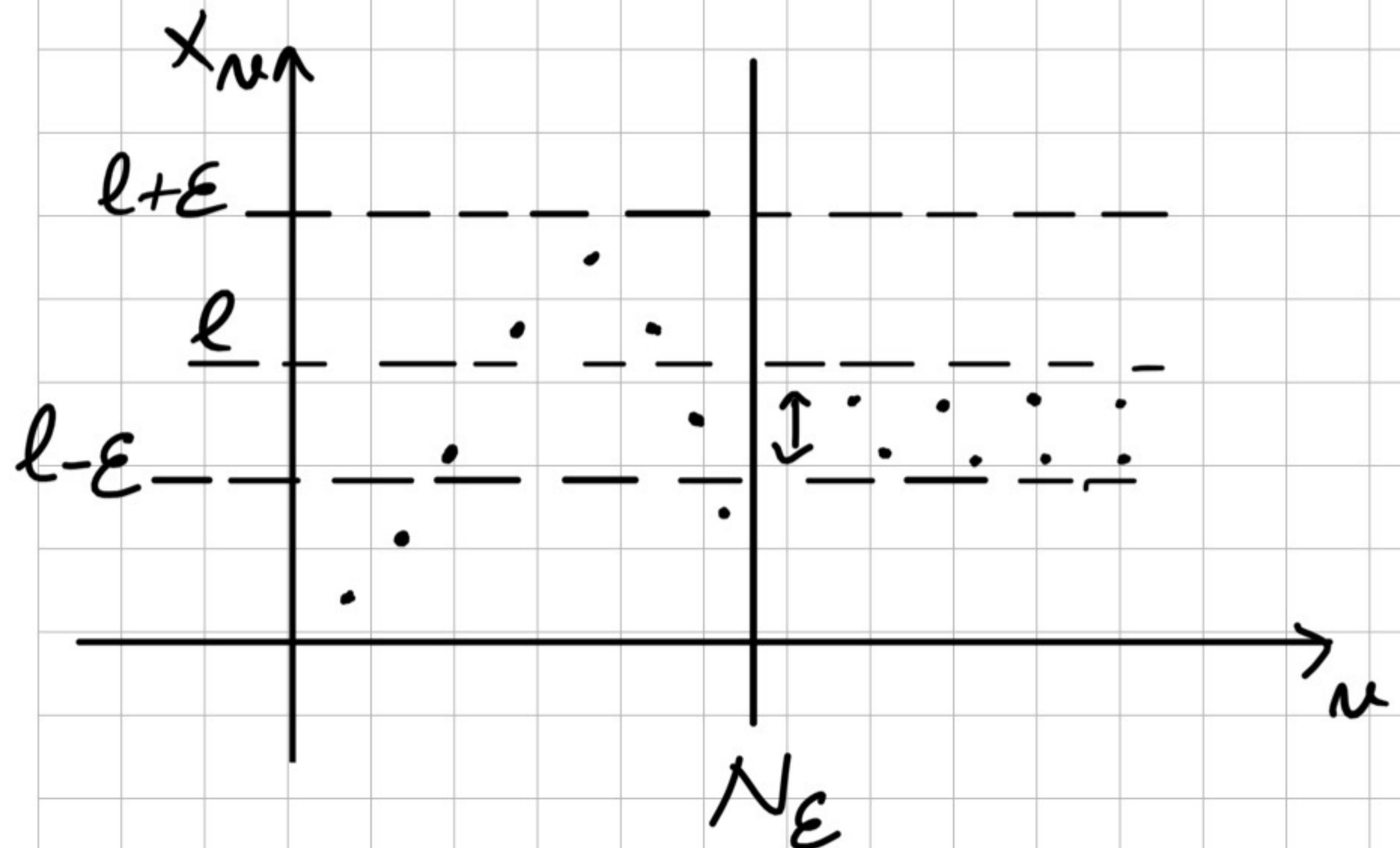
•  $(x_n)$  is decreasing if  $x_{n-1} \leq x_n, (\forall) n \in \mathbb{N}$

**Def:**  $(x_n)$  has limit  $l \in \overline{\mathbb{R}}$ ,  $\lim_{n \rightarrow \infty} x_n = l$  if  $(\forall) \epsilon \in \mathcal{V}(l)$ ,  
 $(\exists) N_\epsilon \in \mathbb{N}$  such that  $x_n \in V, (\forall) n \geq N_\epsilon$

•  $l \in \mathbb{R}, (x_n)$  is convergent

$(\forall) \epsilon > 0, (\exists) N_\epsilon \in \mathbb{N}$  s.t.  $|x_n - l| < \epsilon, (\forall) n \geq N_\epsilon$

$(x_n - l)$  converges to 0



•  $l = +\infty : \lim_{n \rightarrow \infty} x_n = +\infty$  if  $(\forall) a \in \mathbb{R} \exists N_a \in \mathbb{N}$  such that

$x_n \geq a, (\forall) n \geq N_a$

•  $(a, +\infty) \in \mathcal{V}(+\infty)$

**Prop:**  $(x_n)$  convergent  $\Rightarrow (x_n)$  bounded

ex:  $x_n = (-1)^n$  bounded, but NOT convergent

-1, 1, -1, 1....

**Prop:**  $(x_n)$  bounded, monotone  $\Rightarrow (x_n)$  convergent

→ Squeeze Theorem → T. Cesàro

$$x_n \leq y_n \leq z_n, (\forall) n \in \mathbb{N}$$

$\downarrow$

$l$

If  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} z_n = l \in \overline{\mathbb{R}} \Rightarrow y_n \rightarrow l$

True: proof

→ Cantor Nested Interval Theorem

Let  $(a_n)$  increasing  
 $(b_n)$  decreasing

$$J_n = [a_n, b_n]$$

S.t.  $J_{n+1} \subseteq J_n \quad a_n \leq a_{n+1} \leq b_{n+1} \leq b_n$



If  $\lim_{n \rightarrow \infty} (b_n - a_n) = 0$  then

$$\forall x \in \mathbb{R} \quad \bigcap_{n=1}^{\infty} J_n = \{x\}$$

**Proof:** Let  $K \in \mathbb{N}$ ,  $a_K \leq a_n \leq b_K$ , ( $\forall n \geq K$ )

$$a_K \leq \underbrace{\sup \{a_n / n \geq K\}}_x \leq b_K \Rightarrow \sup \{a_n\} \in Y_K, (\forall K \in \mathbb{N})$$

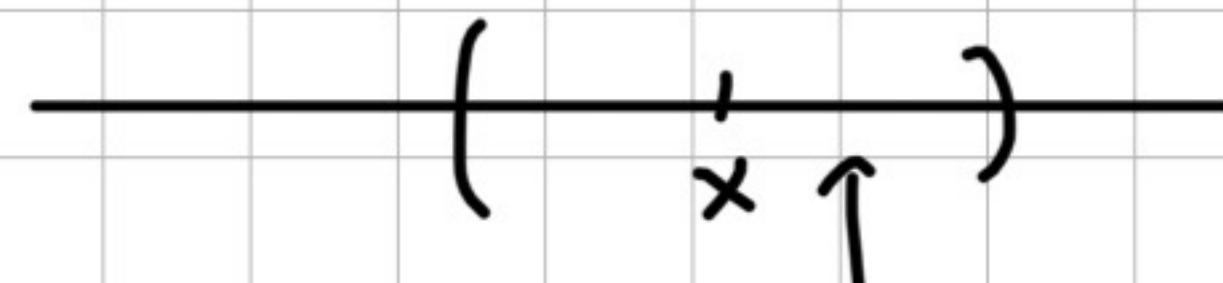
$\downarrow$

$$x = \inf \{b_n\}$$

**Def:**  $\text{Lim}(x_n) := \{x \in \mathbb{R} / (\forall \epsilon \in \mathbb{R}) \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N \text{ such that } |x_n - x| < \epsilon\}$  contains infinitely many terms from  $(x_n)$

**Def:**  $\liminf_{n \rightarrow \infty} x_n := \inf(\text{Lim}(x_n))$

$$\limsup_{n \rightarrow \infty} x_n := \sup(\text{Lim}(x_n))$$



so many  $x_n$  ( $\forall n \in \mathbb{N}$ )  
 $\forall \epsilon \in \mathbb{R}, \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N \text{ such that } x - \epsilon < x_n < x + \epsilon$

**Ex:**  $x_n = (-1)^n, \text{Lim}(x_n) = \{-1, 1\}$

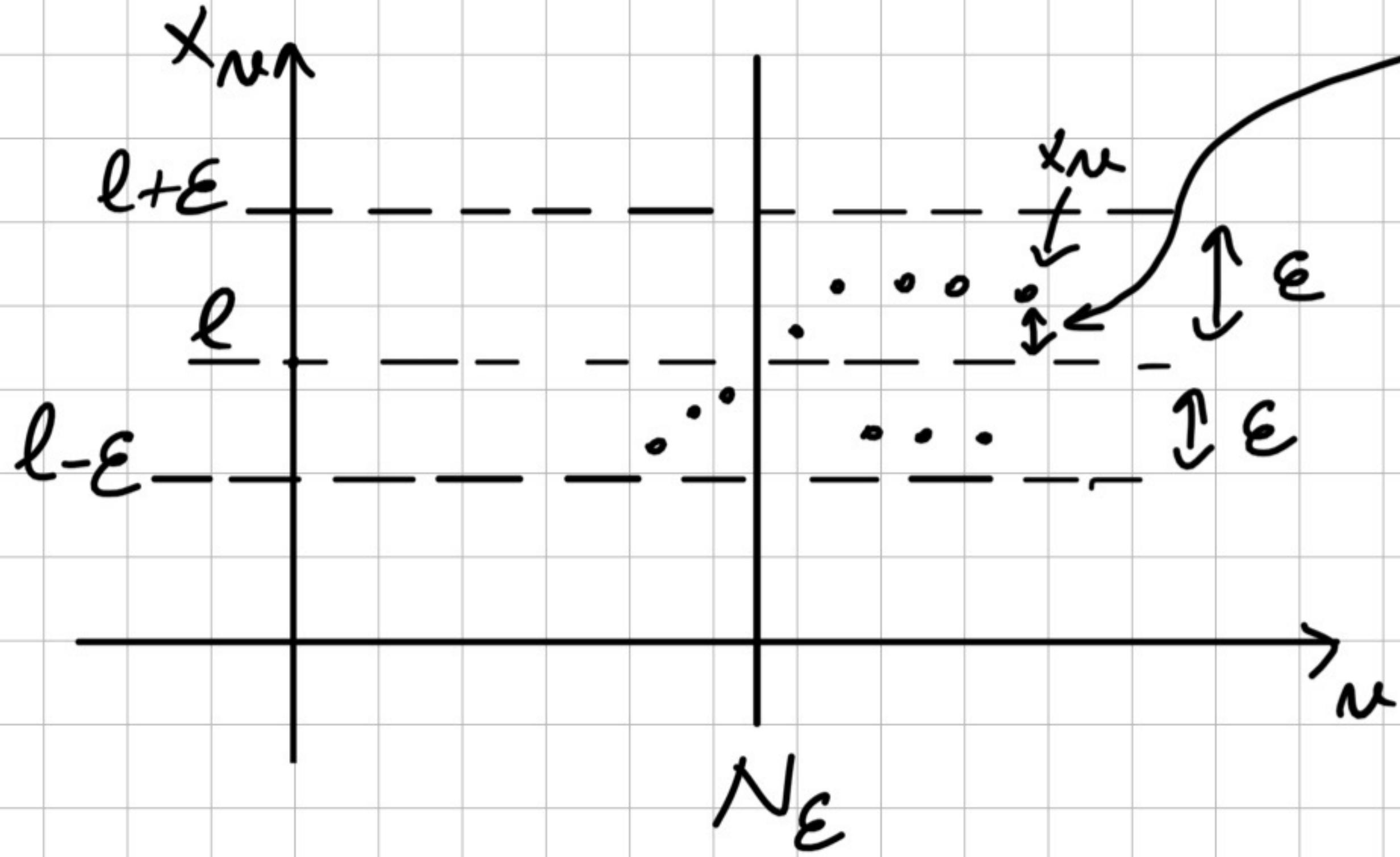
$$\liminf x_n = -1$$

$\limsup x_n = 1$

## Seminar 2

$\epsilon$  definition:

$\lim_{n \rightarrow \infty} x_n = l : (\forall \epsilon > 0) \exists N \in \mathbb{N} \text{ s.t. } |x_n - l| < \epsilon, (\forall n \geq N)$



1. Prove  $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} = 0$

Let  $\epsilon > 0$ . I want to find  $N_\epsilon \in \mathbb{N}$

$$\left| \frac{1}{\sqrt{n}} - 0 \right| < \epsilon \Rightarrow \frac{1}{\sqrt{n}} < \epsilon, (\forall n \geq N_\epsilon)$$

$\Updownarrow$

$$\frac{1}{n} < \epsilon^2 \Leftrightarrow n > \frac{1}{\epsilon^2}$$

Take  $N_\epsilon > \frac{1}{\epsilon^2}$ ,  $N_\epsilon = \left[ \frac{1}{\epsilon^2} \right] + 1$  - rule

For  $n \geq N_\epsilon$ , we have that  $n > \frac{1}{\epsilon^2}$

Verification

$$\left| \frac{1}{\sqrt{n}} \right| \underset{n \geq N_\epsilon}{\leq} \frac{1}{\sqrt{N_\epsilon}} = \frac{1}{\sqrt{\left[ \frac{1}{\epsilon^2} \right] + 1}} < \frac{1}{\sqrt{\frac{1}{\epsilon^2}}} = \epsilon$$

$\left[ \frac{1}{\epsilon^2} \right] + 1 > \frac{1}{\epsilon^2}$  (logic)

$$\Rightarrow \left| \frac{1}{\sqrt{n}} \right| < \varepsilon \Rightarrow \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} = 0$$

\* Proove:  $\lim_{n \rightarrow \infty} \frac{n^2}{n+1} = +\infty \Leftrightarrow x_n > \varepsilon$

Let  $x_n = \frac{n^2}{n+1}$  and  $\varepsilon > 0$ . I want to find  $N_\varepsilon \in \mathbb{N}$

St.  $\frac{n^2}{n+1} > \varepsilon$ ,  $\forall n \geq N_\varepsilon$

$$\frac{n^2}{n+1} > \varepsilon \quad / \cdot (n+1) \Leftrightarrow n^2 > \varepsilon(n+1) \Leftrightarrow n^2 > \varepsilon n + \varepsilon \Leftrightarrow$$

$$\Leftrightarrow n^2 - \varepsilon n - \varepsilon > 0, \Delta = \varepsilon^2 + 4\varepsilon \Rightarrow n_{1,2} = \frac{\varepsilon \pm \sqrt{\varepsilon^2 + 4\varepsilon}}{2}$$

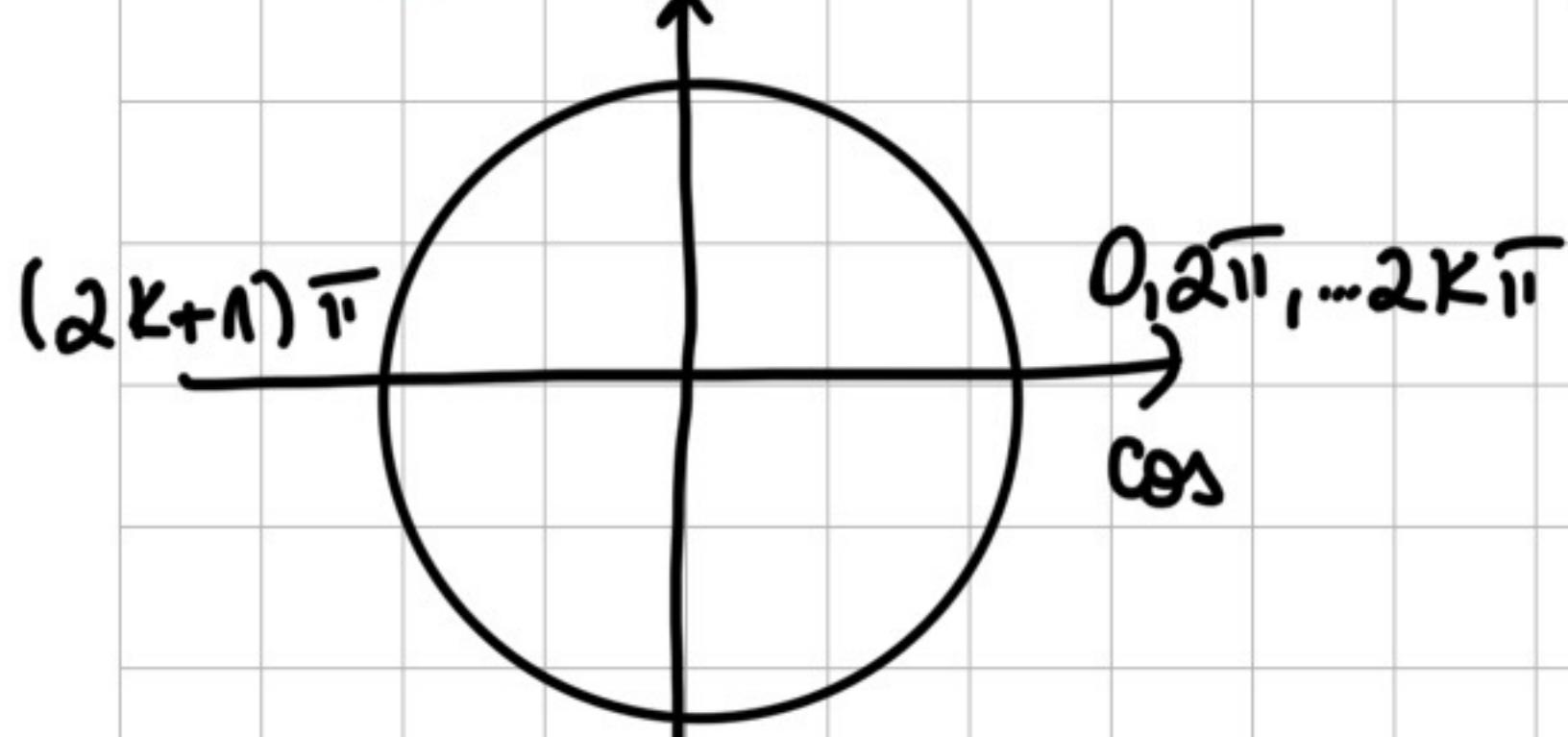
$n$	$n_1$	$n_2$
$f(n)$	+	0 - 0 +

$$N_\varepsilon = \left\lceil \frac{\varepsilon + \sqrt{\varepsilon^2 + 4\varepsilon}}{2} \right\rceil + 1$$

Verification

$$\frac{n^2}{n+1} > \frac{N_\varepsilon^2}{N_\varepsilon + 1} > \varepsilon \Rightarrow \lim_{n \rightarrow \infty} \frac{n^2}{n+1} = +\infty$$

2. a)  $\cos(n\pi) = \begin{cases} 1, & n \text{ even} \\ -1, & n \text{ odd} \end{cases}$



$$(x_{2k}, x_{2k+1})$$

$\lim(x_n) = \liminf$  of subsequences that have a limit

$$\lim(x_n) = \{-1, 1\}$$

\*  $y_n = \begin{cases} n^2, & \text{even} \end{cases}$

$$\frac{1}{\sqrt{n}}, n \text{ odd}$$

$$\lim(y_n) = \{0, +\infty\}$$

$$\liminf_{n \rightarrow \infty} x_n := \inf(\lim(x_n)) = -1$$

V  
O

$$\limsup_{n \rightarrow \infty} x_n := \sup(\lim(x_n)) = 1$$

3. a)  $x_n = \sqrt{n+1} - \sqrt{n} = \frac{1}{\sqrt{n+1} + \sqrt{n}} \in (0, 1)$  - decreasing

$$\Downarrow \\ x_n > 0$$

$\Rightarrow$

$$\Rightarrow \lim_{n \rightarrow \infty} x_n = 0$$

b)  $x_n = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \dots + \frac{1}{n(n+1)} = 1 - \frac{1}{n+1} < 1$ , increasing

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

c)  $x_n = \frac{2^n}{n!} > 0$

$$\frac{x_{n+1}}{x_n} = \frac{2^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n} = \frac{2}{n+1} < 1, n \geq 2$$

•  $(x_n)$  - desc  $\Rightarrow x_{n+1} < x_n$

• ub  $(x_n) = x_1 = \frac{2}{1} = 2$

• lb  $(x_n) = 0$  (termeni positivi)

$\Rightarrow (x_n)$  - convergent

$$\frac{x_{n+1}}{x_n} = \frac{2}{n+1} \quad | \cdot x_n \Rightarrow x_{n+1} = x_n \cdot \frac{2}{n+1} \Rightarrow l = l \cdot 0 \Rightarrow l = 0$$

4. a)  $\sqrt{n}(\sqrt{n+1} - \sqrt{n}) = \frac{\sqrt{n}(\sqrt{n+1} - \sqrt{n})(\sqrt{n+1} + \sqrt{n})}{\sqrt{n+1} + \sqrt{n}} =$

$$= \frac{\sqrt{n}(\sqrt{n+1}-\sqrt{n})}{\sqrt{n}+\sqrt{n+1}} = \frac{\sqrt{n}}{\sqrt{n}+\sqrt{n+1}} = \frac{\sqrt{n}}{\sqrt{n}(1+\sqrt{\frac{n+1}{n}})} \rightarrow \frac{1}{2}$$

b)  $(a_1^n + a_2^n + \dots + a_k^n)^{\frac{1}{n}}, a_i > 0$

$$(2^n + 3^n)^{\frac{1}{n}} = \left\{ 3^n \left[ \left( \frac{2}{3} \right)^n + 1 \right] \right\}^{\frac{1}{n}} \rightarrow l = 3$$

$$M = \max a_i, i = 1, k$$

5.  $e_n = \left(1 + \frac{1}{n}\right)^n$

Binomial formula (Newton):

$$(1+x)^n = 1 + nx + \binom{n}{2}x^2 + \dots + \binom{n}{k}x^k + \dots + x^n$$

$$\binom{n}{k} = C_n^k \rightarrow "n \text{ choose } k" = \frac{n!}{k!(n-k)!} =$$

$$= \frac{n \cdot (n-1) \cdot \dots \cdot (n-k+1)}{k!} \xrightarrow{n-1 \atop \vdots} \text{K-th number}$$

• for  $x = \frac{1}{n} := 1 + 1 + \underbrace{\left( \frac{n}{2} \right) \frac{1}{n^2} + \dots + \left( \frac{n}{k} \right) \frac{1}{n^k} + \dots + \frac{1}{n^n}}_{T_k}$

$$T_k = \frac{n \cdot (n-1) \cdot \dots \cdot (n-k+1)}{k! \cdot n^k} = \frac{\cancel{n} \left[ 1 \cdot \left( 1 - \frac{1}{n} \right) \cdot \dots \cdot 1 - \frac{k+1}{n} \right]}{k! \cdot \cancel{n}^k} < \frac{1}{k!} \Rightarrow \frac{C_n^k}{n^k} < \frac{1}{k!}$$

$$e_n < \underbrace{1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{n!}}_{\text{perie ind. metem reekse tekenen} \Leftrightarrow k! > 2^{k-1} \Rightarrow \frac{1}{k!} < \frac{1}{2^{k-1}}}$$

$$e_n < 1 + 1 + \underbrace{\frac{1}{2^0} + \frac{1}{2^1} + \frac{1}{2^2} + \dots + \frac{1}{2^{k-1}} + \dots + \frac{1}{2^{n-1}}}_{S_n}$$

$$1+2+2^2+\dots+2^{n-1} = \frac{1-2^n}{1-2}, \text{ for } 2 = \frac{1}{2} \Rightarrow$$

$$\Rightarrow S_n = \frac{1 - \left(\frac{1}{2}\right)^n}{1 - \frac{1}{2}} = 2 \cdot \left(1 - \frac{1}{2^n}\right) = 2 - \frac{1}{2^{n-1}}$$

$$e_n < 1 + s_n < 3 - \frac{1}{2^{n-1}} < 3 \Rightarrow e_n \in [2, 3)$$

$$e_{n+1} = \left(1 + \frac{1}{n+1}\right)^{n+1} = 1 + \underbrace{\left(\frac{n+1}{2}\right) \frac{1}{(n+1)^2} + \dots + \left(\frac{n+1}{k}\right) \frac{1}{(n+1)^k}}_{\text{...}} + \dots + \left(n+1\right) \frac{1}{(n+1)^n} + \frac{1}{(n+1)^{n+1}}$$

$$P_k = \frac{1 \cdot \left(1 - \frac{1}{n+1}\right) \cdot \dots \cdot \left(1 - \frac{k-1}{n+1}\right)}{k!} > \frac{1}{k!} \Rightarrow e_{n+1} > e_n$$

$$\Rightarrow \lim_{n \rightarrow \infty} x_n = e \in (2, 3)$$