

Ch 4: Sequences

4.1: Convergence

Definition 1: Sequence

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

We write $S(n) = S_n \forall n \in \mathbb{N}$ and refer to $\{S_n\}$ (the book uses (S_n)) as the **sequence**.

We refer to the set $\{S_n : n \in \mathbb{N}\}$ as the range of the sequence.

Side Note

$$S_n = (-1)^n \forall n \in \mathbb{N}$$

$$\{(-1)^n\}$$

$$\text{range}\{S_n\} = \{-1, 1\}$$

$$\text{Here } \{S_n\} = \{1, -1, 1, -1, \dots\}$$

An alternative to writing $\{S_n\}$ for a sequence is to list the elements: S_1, S_2, \dots, S_n

Sometimes the domain of the sequence is $\mathbb{N} \cup \{0\}$ or $\{n \in \mathbb{N} : n \geq m\}$ for some $m \in \mathbb{N}$.

In this case, we write $\{S_n\}_{n=0}^\infty$ or $\{S_n\}_{n=m}^\infty$

Note 1: A denumerable set (or a countably infinite set) S is a set for which there is a bijection $S: \mathbb{N} \rightarrow \mathbb{R}$

This bijection may be thought of as a sequence $\{S_n\}$, where $S_n = S(n) \forall n \in \mathbb{N}$ of distinct terms.

Definition 4.1.2

A sequence $\{S_n\}$ is said to **converge** to $s \in \mathbb{R}$ provided that $\forall \epsilon > 0, \exists N(\epsilon) \in \mathbb{N}$ st

$$|S_n - s| < \epsilon \quad \forall n \geq N$$

Side Note

-----(-)-----

s6, s5, sminusep, S / Sn, splusep, s4, s3, s2, s1

We call s the **limit** of the sequence and write:

$$\lim_{n \rightarrow \infty} S_n = s \text{ or } \lim S_n \text{ or } S_n \rightarrow s \text{ as } n \rightarrow \infty.$$

If a sequence does not converge, then it is said to diverge.

Example 4.1.3

Show that the sequence $\{S_n\}$, where $S_n = \frac{1}{n} \forall n \in \mathbb{N}$, ($\{S_n\}$) converges to 0.

Proof.

Want to show: $|\frac{1}{n} - 0| < \epsilon$ for sufficiently large values of n

Now:

$$|\frac{1}{n} - 0| = \frac{1}{n} \tag{1}$$

Since $\frac{1}{n} < \epsilon$ implies $n > \frac{1}{\epsilon}$,

By the AP (Theorem 3.3.10),

$$\exists N \in \mathbb{N} \text{ st } N > \frac{1}{\epsilon}$$

Thus,

$$\frac{1}{N} < \epsilon \text{ and } \frac{1}{n} \leq \frac{1}{N} \leq \epsilon, \forall n \geq N.$$

From (1), $|\frac{1}{n} - 0| < \epsilon, \forall n \geq N$

[Let $N \in \mathbb{N}$ satisfy $N > \frac{1}{\epsilon}$.
Then $\forall n \geq N, |\frac{1}{n} - 0| = \frac{1}{n} < \epsilon$]

□

Example 4.1.4

Prove that for $\{\frac{1}{\sqrt{n}}\}$, the limit is 0.

Proof.

Let: $\epsilon > 0$

Then:

$$|\frac{1}{\sqrt{n}} - 0| = \frac{1}{\sqrt{n}} \quad \forall n \in \mathbb{N} \quad (1)$$

$$\frac{1}{\sqrt{n}} < \epsilon$$

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

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

By Theorem 3.3.10 a),

From (1),

□

Example 4.1.5

Show that if $S_n = 1 + \frac{1}{2^n}$, then $S_n \rightarrow 1$ as $n \rightarrow \infty$.

Proof.

Let: $\epsilon > 0$

Then

$$S_n - S$$

$$|1 + \frac{1}{2^n} - 1| = \frac{1}{2^n} \leq \frac{1}{n} = \frac{1}{N} \quad \forall n \in \mathbb{N}$$

Then if $N \in \mathbb{N}$ st $\frac{1}{N} < \epsilon$

Then $|1 + \frac{1}{2^n} - 1| < \epsilon \quad \forall n \geq N$

□

Theorem 4.1.8

Let: $\{S_n\}$ and $\{a_n\}$ be sequences, $s \in \mathbb{R}$

If some $k > 0$ and some $m \in \mathbb{N}$, we have:

$$|S_n - s| \leq k|a_n|, \quad \forall n \geq m \quad (1)$$

and if $\lim_{n \rightarrow \infty} a_n = 0$, then $\lim_{n \rightarrow \infty} S_n = s$.

Proof.

For $\epsilon > 0$, $\exists N \in \mathbb{N}$ st

$$|a_n| = |a_n - 0| < \frac{\epsilon}{k}, \quad \forall n \geq N \quad (2)$$

From (1),

$$|S_n - s| \leq k|a_n| < k(\frac{\epsilon}{k}) = \epsilon, \quad \forall n \geq N$$

Hence, $S_n \rightarrow s$ as $n \rightarrow \infty$.

□

Example 4.1.11

Prove that if $S_n = n^{\frac{1}{n}}$, $\forall n \in \mathbb{N}$,

then,

$$S_n \rightarrow 1 \text{ as } n \rightarrow \infty$$

Proof.

Recall that

$$n^{\frac{1}{n}} = e^{\frac{1}{n} \ln n}$$

$$a^x, 0 < a \in \mathbb{R} = e^{x \ln a}, x \in \mathbb{R}$$

Notice that $n^{\frac{1}{n}} \geq 1, \forall n \in \mathbb{N}$

We write that:

$$n^{\frac{1}{n}} = 1 + b_n, \text{ where } b_n \geq 0$$

Thus:

$$(n^{\frac{1}{n}})^n = (1 + b_n)^n$$

$$n = (1 + b_n)^n$$

Recall:

$$[(a + b)^n = (n \text{ choose } 0) a^n + (n \text{ choose } 1) a^{n-1} b + \dots + (n \text{ choose } r) a^{n-r} b^r \dots + (n \text{ choose } n-1) a b^{n-1} + (n \text{ choose } n) a^0 b^n]$$

where

$$(n \text{ choose } r) = \frac{n!}{r!(n-r)!} \text{ for } r = 0, 1, \dots, n$$

$$(n \text{ choose } 0) = 1, (n \text{ choose } 1) = n, (n \text{ choose } 2) = \frac{1}{2}n(n-1)$$

Thus,

$$n = (1 + b_n)^n$$

$$= 1 + n b_n + \frac{1}{2}n(n-1)b_n^2 + \dots + b_n^n \quad (1)$$

Want to show: $\lim_{n \rightarrow \infty} b_n = 0$

From (1),

$$n \geq \frac{1}{2}n(n-1)b_n^2, \forall n \geq 2$$

$$1 \geq \frac{1}{2}(n-1)b_n^2, \forall n \geq 2$$

$$\text{Then } b_n^2 \leq \frac{2}{n-1} < \epsilon, \forall n \geq N,$$

where $N \in \mathbb{N}$ is chosen st $N > 2\epsilon^{-2} + 1$ (FIX)

FIX:

$$b_n^2 \leq \frac{2}{n-1} \leq \epsilon^2$$

$$\frac{n-1}{2} > \epsilon^{-2}$$

$$n-1 > 2\epsilon^{-2}$$

$$n > 2\epsilon^{-2} + 1$$

Hence, $b_n < \epsilon, \forall n \geq N$.

This proves that $\lim_{n \rightarrow \infty} b_n = 0$, implying that $\lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1$

□

Example 4.1.12

Prove that the sequence $\{S_n\}$, where $S_n = 1 + (-1)^n$ is divergent.

Proof.

Here $\{S_n\} = 0, 2, 0, 2, \dots$

We use contradiction.

Suppose: the sequence converges to $s \in \mathbb{R}$

For $\epsilon = 1, \exists N \in \mathbb{N}$ st

$$|1 + (-1)^n - s| < 1 \tag{1}$$

$\forall n \geq N$

Notice that from **(1)**,

$$|s| < 1 \tag{2}$$

$\forall \text{ odd } n \geq N$

Also from **(1)**,

$$|2 - s| < 1 \tag{3}$$

$\forall \text{ even } n \geq N$

From **(2)**, $-1 < s < 1$

From **(3)**,

$-1 < s < 1$

□