HW 8: pages 193, #1, 2, 3, 5, 9, 10, 17

For 2(c), see Theorem 1 and Example 9 from Lecture 15

Make sure when you do these problems, justify the answer by either writing down the theorem name or providing a counter example.

Exercise 1

Mark each statement True or False. Justify each answer.

a. A sequence (s_n) converges to s iff every subsequence of (s_n) converges to s.

True. By Theorem 4.4.4.

b. Every bounded sequence is convergent.

False.

Counter example: $(s_n) = (-1)^n$

c. Let (s_n) be a bounded sequence. If (s_n) oscillates, then the set S of subsequential limits of (s_n) contains at least two points.

True. If S oscillates, then $\lim \inf S < \lim \sup S$. This implies that these are two different points.

d. Let (s_n) be a bounded sequence and let $m = \lim \sup s_n$.

Then,
$$\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ st } N \geq \text{n implies } s_n > m - \epsilon$$

True.

Proof.

Let: $\epsilon > 0$

Since s_n is bounded, let S be the set containing the range of s_n .

By definition, \exists some s_{n_k} st $\lim s_{n_k} = m$ where $k \in \mathbb{N}$

Since $\lim s_{n_k} = m$,

 $\exists N \in \mathbb{N} \text{ st } N \geq n_k \text{ implies } |s_{n_k} - m| < \epsilon$

$$|s_{n_k} - \mathbf{m}| < \epsilon$$

$$-\epsilon < s_{n_k} - m < \epsilon$$

$$m - \epsilon < s_{n_k} < m + \epsilon$$
 (1)

So, by (1),

 \exists some $N \in \mathbb{N}$ st $n \geq N$ implies $s_n > m - \epsilon$

e. If (s_n) is unbounded above, then (s_n) contains a subsequence that has ∞ as a limit.

True. By Theorem 4.4.8.

Exercise 2

Mark each statement True or False. Justify each answer.

a. Every sequence has a convergent subsequence.

False. Let
$$s_n = n$$

b. The set of subsequential limits of a bounded sequence is always nonempty.

True. By Theorem 4.4.8

c. (s_n) converges to s iff $\lim \inf s_n = \lim \sup s_n = s$

True. By Definition 4.4.9 and exercise 9.

d. Let (s_n) be a bounded sequence and let $m = \limsup s_n$. Then, $\forall \epsilon > 0$, there are infinitely many terms in the sequence greater than $m - \epsilon$.

True. By Theorem 4.4.7, \mathbf{s}_n has a convergent subsequence.

Let t_n be a subsequence of s_n st $\lim_{n\to\infty} t_n = m$

By definition,

 $\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ st } n \geq N \text{ implies } |t_n - m| < \epsilon$

so,

$$-\epsilon < t_n - m < \epsilon$$

$$m - \epsilon < t_n$$

Pick ϵ_2 to be $\frac{\epsilon}{2}$

Then,

$$\exists N(\epsilon_2) \text{ st m} - \epsilon < t_{N(\epsilon_2)}$$

Inductively, we can let $\epsilon_3 = \frac{\epsilon_2}{2}$, and so on.

Hence, since there are infinitely many terms in t_n greater than $m-\epsilon$, the same is true for s_n .

e. If (s_n) is unbounded above, then $\lim \inf s_n = \lim \sup s_n = \infty$

True.

Suppose: s_n has a subsequence t_n such that $\lim_{n\to\infty} t_n = t$ where $t \neq \infty$ (but could be negative infinity)

So,

$$\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ st } n \geq N \text{ implies } |t_n - t| < \epsilon$$

Notice also, that since s_n is unbounded above,

$$\forall \mathbf{m} \in \mathbb{R} , \exists \mathbf{N}_m \in \mathbb{N} \text{ st } s_{N_m} > \mathbf{m}$$

That means that \exists some N for t_n st $t_N > m$

If we let m = t, then

$$\exists$$
 some N₁ for t_n st t_{N₁} > t = m

If we let m = t + 1, then

$$\exists$$
 some N₂ for t_n st t_{N₂} > m = t + 1

Inductively, t_n has an infinite amount of values above t, and is increasing: a contradiction.

Thus, t_n is unbounded above.

Exercise 3

For each sequence, find the set S of subsequential limits, the limit inferior, and the limit superior.

a.
$$s_n = 1 + (-1)^n$$

 $S = \{0, 2\}, s_* = 0, s^* = 2$

b.
$$t_n = (0, \frac{1}{2}, \frac{2}{3}, \frac{1}{4}, \frac{4}{5}, \frac{1}{6}, \frac{6}{7})$$

 $S = \{0, \frac{1}{2}, \frac{2}{3}, \frac{1}{4}, \frac{4}{5}, \frac{1}{6}, \frac{6}{7}\}, s_* = 0, s^* = \frac{6}{7}$

c.
$$u_n = n^2(-1 + (-1)^n)$$

 $S = \{0\}, s_* = -\infty, s^* = 0$

d.
$$\mathbf{v}_n = \mathbf{n} \sin \frac{n\pi}{2}$$

 $\mathbf{S} = \{0\}, \mathbf{s}_* = -\infty, \mathbf{s}^* = \infty$

Exercise 5

Use exercise 4.3.14 to find the limit of each sequence:

Known: $t_n = (1 + \frac{1}{n})^n$ and $\lim_{n \to \infty} t_n = e$

a.
$$s_n = (1 + \frac{1}{2n})^{2n}$$

We can just think of \mathbf{s}_n as a subsequence of \mathbf{t}_n (the original e sequence),

so therefore it has the same limit: e.

b.
$$s_n = (1 + \frac{1}{n})^{2n}$$

= $((1 + \frac{1}{n})^n)^2$

so,
$$\lim_{n\to\infty} s_n = e^2$$

c.
$$s_n = (1 + \frac{1}{n})^{n-1}$$

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

so,
$$\lim_{n\to\infty} s_n = e * 1 = e$$

d.
$$s_n = \left(\frac{n}{n+1}\right)^n$$

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

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

so,
$$\lim_{n\to\infty} s_n = \frac{1}{e}$$

e.
$$s_n = (1 + \frac{1}{2n})^n$$

$$= ((1 + \frac{1}{2n})^{2n})^{\frac{1}{2}}$$

so,
$$\lim_{n\to\infty} s_n = \sqrt{e}$$

f.
$$s_n = (\frac{n+2}{n+1})^{n+3}$$

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

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

Now,
$$\lim_{n\to\infty} \left(\frac{n}{n+1} + \frac{2}{n+1}\right)^n \left(\frac{n+2}{n+1}\right)^3 = (e+0) \times 1$$
 by (d)

so,
$$\lim_{n\to\infty} s_n = e$$

Exercise 9

Let (s_n) be a bounded sequence.

Assume: $\lim \inf s_n = \lim \sup s_n = s$

Prove that (s_n) is convergent and that $\lim s_n = s$

Let $S \subset \mathbb{R}$ be the range of limits for any subsequence of s_n .

Since $\lim \inf s_n = s$, $\inf S = s$.

Since $\limsup s_n = s$, $\sup S = s$.

By Corollary 4.4.12, S contains s.

Since $\inf S = \sup S = s$, the range of S is just $\{s\}$. (1)

Since s_n is bounded, it can't diverge to ∞ or $-\infty$.

However, suppose s_n diverges in general.

Then, $\exists \epsilon (s_n) \text{ st } |s_n - s| > \epsilon (s_n) \text{ for all } n \geq \text{some } N \in \mathbb{N}$

Since there are infinitely many n \geq N, $\exists \ s_{n_k}$ (a subsequence of $\mathbf{s}_n)$ st

 $|s_{n_k} - \mathbf{s}| \ge \epsilon \ (\mathbf{s}_n)$ where $\mathbf{n}_k = \mathbf{N} + \mathbf{k}, \, \mathbf{k} \in \mathbb{N}$

Since s_{n_k} is bounded (because s_n is bounded), it itself has a convergent subsequence (for notation reasons lets call it t_{n_k})

Notice that t_{n_k} is a convergent subsequence of s_n , but it's limit is not s (since \exists an ϵ st $|s_n - s| > \epsilon$), a contradiction.

Hence, s_n must converge to s.

Exercise 10

Assume: x > 1

Prove that $\lim_{n \to \infty} x^{\frac{1}{n}} = 1$

 $\lim x^{\frac{1}{n}} = 1 \text{ if}$

 $\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ st } N \geq \text{n implies } |\mathbf{x}^{\frac{1}{n}} - 1| < \epsilon$

Let: $\epsilon > 0$

 $|\mathbf{x}^{\frac{1}{n}} - 1| < \epsilon$

Since x > 1 and $n \in \mathbb{N}$,

 $x^{\frac{1}{n}} - 1 < \epsilon$

 $x^{\frac{1}{n}} < \epsilon + 1$

 $(\mathbf{x}^{\frac{1}{n}})^n < (\epsilon + 1)^n$

 $x < (\epsilon + 1)^n$

 $\ln x < n \ln (\epsilon + 1)$

 $\frac{\ln x}{\ln (\epsilon + 1)} < n$

So, if $\frac{\ln x}{\ln (\epsilon + 1)} < N$,

then $\exists N \text{ st } |x^{\frac{1}{n}} - 1| < \epsilon$

Hence, result.

Exercise 17

Prove that if $\limsup s_n = \infty$ and k > 0, then $\limsup (ks_n) = \infty$

Side Note

Question: Is it a valid proof to say that since

$$t_n = \sum_{i=1}^n \frac{1}{n}$$

is the slowest possible diverging sequence (without constants of course), since

$$\lim_{n \to \infty} kt_n = k\infty = \infty$$

then $\lim_{k \to \infty} f(k) \times f(k) = 0$ is also f(k) = 0.

So, therefore $\limsup_{n\to\infty}$ (k * any sequence diverging to ∞) is also ∞ ?

Let: t_n be a subsequence of s_n st $\lim_{n\to\infty} t_n = \infty$

Algebraically,

k $\lim_{n\to\infty} s_n = \lim_{n\to\infty} ks_n = \lim_{n\to\infty} ks_1$, ks₂, ks₃... ks_n = k $\infty = \infty$ Since the limit of any subsequence is the same as the limit of the sequence, and by Theorem 4.4.14,

k $\lim_{n\to\infty}$ $\mathbf{t}_n=\lim_{n\to\infty}$ k $\mathbf{t}_n=\lim_{n\to\infty}$ k \mathbf{t}_1 , k \mathbf{t}_2 , k \mathbf{t}_3 ... k $\mathbf{t}_n=$ k $\infty=$ ∞ So, since k \mathbf{t}_n is a subsequence of ks $_n$,

 $\lim \sup (ks_n) = \infty$