Ch 4: Sequences

4.1: Convergence

Definition 1: Sequence

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

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

$$\begin{aligned} \mathbf{S}_n &= (-1)^n \; \forall \; \mathbf{n} \in \mathbb{N} \\ &\{ (-1)^n \} \\ &\mathrm{range} \{ \mathbf{S}_n \} = \{ -1, \, 1 \} \\ &\mathrm{Here} \; \{ \mathbf{S}_n \} = \{ 1, \, -1, \, 1, \, -1 \ldots \} \end{aligned}$$

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

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: $\mathbb{N} \longrightarrow \mathbb{R}$ 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 $\forall \epsilon > 0$

 $\exists \ N \in \mathbb{N} \le n \ st$

$$|S_n - S| < \epsilon$$

-Side Note-

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

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

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

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: $\left|\frac{1}{n} - 0\right| < \epsilon$ 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),

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

 $\begin{array}{l} \frac{1}{N} < \epsilon \text{ and } \frac{1}{n} \leq \frac{1}{N} \leq \epsilon \text{ , } \forall \text{ n} \geq \text{N}. \\ \text{From } \textbf{(1)}, |\frac{1}{n} - 0| < \epsilon \text{ , } \forall \text{ n} \geq \text{N} \end{array}$

[Let N \in 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:

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

$$\begin{array}{l} \frac{1}{\sqrt{n}} < \epsilon \\ \frac{1}{n} < \epsilon^2 \\ n > \frac{1}{\epsilon^2} \end{array}$$

By Theorem 3.3.10 a),

$$\exists N \in \mathbb{N} \text{ st } N > \frac{1}{\epsilon^2}$$

From (1),

$$\left|\frac{1}{\sqrt{n}} - 0\right| = \frac{1}{\sqrt{n}} > \epsilon, \forall n \ge N$$

Example 4.1.5

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

Proof.

Let: $\epsilon > 0$

Then

$$S_n - S$$

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

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

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

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:

$$|S_n - s| \le k|a_n|, \forall n \ge m$$
 (1)

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

Proof.

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

$$|\mathbf{a}_n| = |\mathbf{a}_n - 0| < \frac{\epsilon}{k}, \, \forall \, \mathbf{n} \ge \mathbf{N} \, (\mathbf{2})$$

From (1),

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

Hence, $S_n \longrightarrow as n \longrightarrow \infty$.

Example 4.1.11

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

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

Proof.

Recall that

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

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

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

We write that:

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

Thus:

$$\left(\mathbf{n}^{\frac{1}{n}}\right)^n = (1 + \mathbf{b}_n)^n$$

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

Recall:

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

where

$$\binom{n}{r} = \frac{n!}{r!(n-r)!}$$
 for r = 0, 1, ... n

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

Thus,

$$\mathbf{n} = (1 + \mathbf{b}_n)^n$$

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

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

From (1),

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

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

Then
$$b_n^2 \le \frac{2}{n-1} < \epsilon$$
, $\forall n \ge N$,

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

$$\begin{array}{l} {b_n}^2 \leq \frac{2}{n-1} \leq \epsilon^{\ 2} \\ \frac{n-1}{2} > \frac{1}{\epsilon^2} \\ n-1 > \frac{2}{\epsilon^2} \\ n > \frac{2}{\epsilon^2} + 1 \end{array}$$

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

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

Example 4.1.12

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

Proof.

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

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),

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

 $\forall \ odd \ n \geq N$

Also from (1),

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

 $\forall \ even \ n \geq N$

From (2), -1 < s < 1

From **(3)**,

-1 < 2 - s < 1

-3 < -s < -1

3 > s > 1

1 < s < 3

It is a contradiction that -1 < s < 1 AND 1 < s < 3.

Hence, $\{S_n\}$ diverges.