

Theorem: Bounded Monotonic Sequences

If a sequence (a_n) is bounded and monotonic, then it converges.

Proof:

Assume that the sequence (a_n) is non-decreasing, and each term is positive. Because the sequence is bounded, there must exist an upper bound M such that

$$a_1 \leq a_2 \leq a_3 \leq \dots \leq a_n \leq \dots \leq M$$

. From the completeness axiom, there is a least upper bound L such that

$$a_1 \leq a_2 \leq a_3 \leq \dots \leq a_n \leq \dots \leq L$$

For $\varepsilon > 0$, it follows that $L - \varepsilon < L$, and therefore $L - \varepsilon$ cannot be an upper bound for the sequence. Consequently, at least one term of (a_n) is greater than $L - \varepsilon$. That is, $L - \varepsilon < a_N$ for some positive N . Hence, $a_N \leq a_n$ for $n > N$. Finally, for $n > N$ $L - \varepsilon < a_N \leq a_n \leq L < L + \varepsilon \Rightarrow |a_n - L| < \varepsilon$ for $n > N$.