

07 - Limits of sequences.

$$(a_n)_{n \in \mathbb{N}} \quad \text{seq}^{\mathbb{N}} \quad a: \mathbb{N} \rightarrow \mathbb{R}$$

It is important to distinguish b/w a $\text{seq}^{\mathbb{N}}$ and its set of values; since the validity of many results in this Book depends on whether we are working with a $\text{seq}^{\mathbb{N}}$ or a set.

$()$ - to signify a sequence

$\{ \}$ - to signify a set.

$$\begin{aligned} \text{a seq } (a_n)_{n \in \mathbb{Z}^+} &= (-1)^n_{n \in \mathbb{Z}^+} \\ &= (1, -1, 1, -1, 1, -1, \dots) \end{aligned}$$

The set associated with the $\text{seq}^{\mathbb{N}}$

$$\text{set } \{(-1)^n : n = 0, 1, 2, \dots\} = \{-1, 1\}$$

$$\textcircled{2} \left(\cos\left(\frac{n\pi}{3}\right) \right)_{n \in \mathbb{N}} = \left(\frac{1}{2}, -\frac{1}{2}, -1, -\frac{1}{2}, \frac{1}{2}, 1, \dots \right)$$

$$\begin{aligned} \text{The set of values is } \left\{ \cos\left(\frac{n\pi}{3}\right) : n \in \mathbb{N} \right\} \\ = \left\{ \frac{1}{2}, -\frac{1}{2}, -1, 1 \right\} \end{aligned}$$

The "limit" of a sequence (S_n) is a real number that the values S_n are close to for large values of n .

Definition 7.1

A seqⁿ (S_n) of real number's is said to converge to the real number s provided that

for each $\varepsilon > 0$, there exists a number N s.t $n > N$ implies $|S_n - s| < \varepsilon$.

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

$S =$ Limit of the sequence (S_n)

Example 2

$$S_n = \frac{3n+1}{7n-4}$$

$$\Rightarrow S_n = \frac{3 + \frac{1}{n}}{7 - \frac{4}{n}}$$

$\frac{1}{n}, \frac{4}{n}$ are very small

$$\Rightarrow S = \frac{3}{7}$$

Proof $\forall \varepsilon > 0, \exists N \in \mathbb{N}$, such that

$$\forall n > N \quad |S_n - S| < \varepsilon$$

$$n > 0 \Rightarrow \left| \frac{3n+1}{7n-4} - \frac{3}{7} \right| < 1$$

$$n > 4 \Rightarrow \left| \frac{3n+1}{7n-4} - \frac{3}{7} \right| < 0.1$$

$$n > 39 \Rightarrow \left| \frac{3n+1}{7n-4} - \frac{3}{7} \right| < 0.01$$

$$n > 398 \Rightarrow \left| \frac{3n+1}{7n-4} - \frac{3}{7} \right| < 0.001$$

$$n > 387755 \Rightarrow \left| \frac{3n+1}{7n-4} - \frac{3}{7} \right| < 0.000001$$

Limits are unique. \Rightarrow if $\lim_{n \rightarrow \infty} s_n = s$

and $\lim_{n \rightarrow \infty} s_n = t$, then $s = t$.

Proof

$$\varepsilon > 0 \quad \exists N_1 \in \mathbb{N}$$

$$s.t \quad n > N_1 \Rightarrow |s_n - s| < \frac{\varepsilon}{2}$$

$$n > N_2 \Rightarrow |s_n - t| < \frac{\varepsilon}{2}$$

for $n > \max\{N_1, N_2\}$

$$|s - t| = |(s - s_n) + (s_n - t)| \leq |s - s_n| + |s_n - t|$$

$$\Rightarrow |s-t| \leq |s-s_n| + |s_n-t|$$

$$\Rightarrow |s-t| \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

This shows $|s-t| < \varepsilon \quad \forall \varepsilon > 0$.

$$\Rightarrow |s-t| = 0 \Rightarrow s = t$$