

MATH 4317: Analysis I

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Lecture 1

Aug. 22 – The Real Numbers

1.1 Number Systems

We start with the natural numbers ¹

$$\mathbb{N} = \{1, 2, 3, \dots\}.$$

These are perhaps the most natural in a way, since they are what we use to count things. They are closed under addition, but fail when it comes to subtraction. For example, $1 - 2 = -1 \notin \mathbb{N}$. So we must expand our number system to the integers

$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}.$$

We can now add, subtract, and multiply. But we run into problems when we start to consider quotients. For example, $1 \div 2 = \frac{1}{2} \notin \mathbb{Z}$. So we continue to the rational numbers

$$\mathbb{Q} = \left\{ \frac{p}{q} : p, q \in \mathbb{Z}, q \neq 0 \right\}.$$

We now have summation, subtraction, multiplication, and quotients. But there is still a problem.

Consider the diagonal of a square with side length 1.

Theorem 1.1. $\sqrt{2}$ is not a rational number. ²

Proof. Argue by contradiction. Suppose $\sqrt{2}$ is rational. Then we can write

$$\sqrt{2} = \frac{p}{q}$$

for some integers p, q . Further assume p and q have no common factors. Then

$$2 = \frac{p^2}{q^2} \implies p^2 = 2q^2.$$

¹ $0 \notin \mathbb{N}$ for this class.

²In some sense, this shows that the notion of “rationals” is strictly weaker than the notion of “length.”

So p is even and we can write $p = 2r$ for some $r \in \mathbb{Z}$. Then

$$4r^2 = 2q^2 \implies 2r^2 = q^2.$$

So q is also even, and p, q share a common factor of 2. Contradiction. \square

Another weakness of \mathbb{Q} is that we cannot take limits (\mathbb{Q} is not complete). For example, note that

$$\begin{aligned} (\sqrt{2} - 1)(\sqrt{2} + 1) &= 2 - 1 = 1, \\ \sqrt{2} &= 1 + \frac{1}{\sqrt{2} + 1} = 1 + \frac{1}{1 + 1 + \frac{1}{\sqrt{2} + 1}} = \dots \end{aligned}$$

So if we define the rational sequence

$$a_1 = 1, \quad a_2 = 1 + \frac{1}{2}, \quad a_3 = 1 + \frac{1}{2 + \frac{1}{2}}, \quad a_4 = 1 + \frac{1}{2 + \frac{1}{2 + \frac{1}{2}}}, \quad \dots,$$

then as $n \rightarrow \infty$, $a_n \rightarrow \sqrt{2} \notin \mathbb{Q}$.

1.2 Sets

Sets are any collections of objects. Given a set A , we write $x \in A$ if x is an element of A . We write $x \notin A$ otherwise. The **union** of two sets is

$$A \cup B = \{x : x \in A \text{ or } x \in B\},$$

and the **intersection** of two sets is

$$A \cap B = \{x : x \in A \text{ and } x \in B\}.$$

We use the notation

$$\bigcup_{k=1}^{\infty} A_k$$

to denote the countable union of a family of sets indexed by k .

1.3 Functions

Definition 1.1. Given two sets A and B , a **function** from A to B is a rule, relation, or mapping that takes each element $x \in A$ and associates with it a single element in B . In this case, we write $f : A \rightarrow B$.

We call A the **domain** of f and B the **codomain** of f . The element in B associated with $x \in A$ is $f(x)$, called the **image** of x . The **range** of f is

$$\text{range}(f) = \{y \in B : y = f(x) \text{ for some } x \in A\}.$$

We say f is:

1. **onto** or **surjective** if $\text{range}(f) = B$.
2. **one-to-one** or **injective** if $x, x' \in A$ and $x \neq x'$, then $f(x) \neq f(x')$.
3. **bijective** if it is injective and surjective.

Example 1.1.1. First Dirichlet function:

$$g(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases} = \lim_{k \rightarrow \infty} \left(\lim_{j \rightarrow \infty} [\cos(k! \pi x)]^{2j} \right).$$

Example 1.1.2. Second Dirichlet function:

$$f(x) = \begin{cases} \frac{1}{q} & \text{if } x = \frac{p}{q} \in \mathbb{Q} \text{ in lowest terms} \\ 0 & \text{if } x \notin \mathbb{Q}. \end{cases}$$

Example 1.1.3. Absolute value:

$$|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0. \end{cases}$$

Note that we have the following two properties:

- $|xy| = |x||y|$.
- $|x + y| \leq |x| + |y|$. This is called the *triangle inequality*.

1.4 Induction

If we have a set $S \subseteq \mathbb{N}$ and

1. $1 \in S$
2. if $n \in S$, then $n + 1 \in S$

then $S = \mathbb{N}$.³

³We always use induction in conjunction with \mathbb{N} .

Lecture 2

Aug. 24 – The Axiom of Completeness

The number system \mathbb{Q} is pretty good (it is a field), but recall that we are unable to take limits. For instance, take the sequence $x_0 = 2$ and

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{2}{x_n} \right)$$

for $n \geq 1$. All the x_i are rational, but $x_n \rightarrow \sqrt{2} \notin \mathbb{Q}$. This shows that there are gaps in \mathbb{Q} . The real numbers \mathbb{R} will fill these gaps (completeness).

Axiom 2.1 (Axiom of completeness). *Every nonempty set of real numbers that are bounded above has a least upper bound.*

Note that this least upper bound is *unique*.

2.1 Suprema and Infima

Definition 2.1. Let $S \subseteq \mathbb{R}$. The set S is **bounded above** if there exists $u \in \mathbb{R}$ such that $s \leq u$ for all $s \in S$. We say that u is an **upper bound** of S .

We define **bounded below** and **lower bound** similarly.

Definition 2.2. S is said to be **bounded** if it is both bounded above and below. Otherwise we say that S is **unbounded**.

Example 2.2.1. $\mathbb{N} = \{1, 2, 3, \dots\}$ is bounded below but not above.

Example 2.2.2. The set

$$\left\{ \frac{1}{k} : k \in \mathbb{N} \right\} = \left\{ 1, \frac{1}{2}, \frac{1}{3}, \dots \right\}$$

is bounded.

Example 2.2.3. \emptyset is bounded.

Definition 2.3. We say $u \in \mathbb{R}$ is the **least upper bound** or **supremum** of a nonempty set $S \subseteq \mathbb{R}$ if

1. u is an upper bound of S .

2. $u \leq v$ for any upper bound v of S .

We write $u = \sup S$.

The **greatest lower bound** or **infimum** of S is defined similarly, denoted $\inf S$.

Example 2.3.1.

$$S = \left\{ \frac{1}{k} : k \in \mathbb{N} \right\}.$$

$\sup S = 1, \inf S = 0$.

Definition 2.4. Let $S \subseteq \mathbb{R}$. We say a real number $M \in S$ is a **maximal element** or **maximum** of S if $s \leq M$ for all $s \in S$.

The **minimal element** or **minimum** is defined similarly.

Example 2.4.1. $[0, 1)$ is bounded, but has no maximum. The minimum is 0.

Example 2.4.2. The set

$$\{2^{-n} : n \in \mathbb{N}\} = \left\{ \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \dots \right\}$$

is bounded, but has no minimum. The maximum is $\frac{1}{2}$.

Example 2.4.3. \emptyset is bounded but has no minimum or maximum.

Exercise 2.1. Let $A \subseteq \mathbb{R}$ be bounded above. Let $c \in \mathbb{R}$ and define

$$c + A := \{a + c : a \in A\}.$$

Then $\sup(A + c) = c + \sup A$.

Proof. Let $s = \sup A$. By definition, we know $a \leq s$ for all $a \in A$, which implies $a + c \leq s + c$. So $s + c$ is an upper bound for $c + A$. Now let b be an arbitrary upper bound for $c + A$. For all $a \in A$, we have $a + c \leq b$, which implies $a \leq b - c$. So $b - c$ is an upper bound for A . By construction, $s \leq b - c$, so $s + c \leq b$. Therefore $s + c = \sup(A + c)$. \square

Lemma 2.1. Assume $s \in \mathbb{R}$ is an upper bound for a set $A \subseteq \mathbb{R}$. Then $s = \sup A$ if and only if for every $\epsilon > 0$, there exists $a \in A$ such that $s - \epsilon < a$.

Proof.

(\implies): Suppose $\sup A = s$. Then given any $\epsilon > 0$, $s - \epsilon$ cannot be an upper bound for A . So there exists $a \in A$ such that $a > s - \epsilon$.

(\impliedby): Let b be an arbitrary upper bound for A . Suppose for contradiction that $b < s$. Set $\epsilon = s - b > 0$. Then by assumption we can find $a \in A$ such that $a > s - \epsilon = b$. Contradiction. Therefore $b \geq s$, whence $\sup A = s$. \square

2.2 Consequences of Completeness

2.2.1 1st Consequence: Nested Interval Properties

Theorem 2.1 (Nested interval properties). *For any $n \in \mathbb{N}$, assume that we are given a closed interval*

$$I_n = [a_n, b_n] = \{x \in \mathbb{R} : a_n \leq x \leq b_n\}.$$

Assume $I_n \supseteq I_{n+1}$. Then the resulting nested sequence of closed intervals

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$$

has a nonempty intersection:

$$\bigcap_{n=1}^{\infty} I_n \neq \emptyset.$$

Proof. Define $A = \{a_n\}$. Note that $A \neq \emptyset$. For any n , $a_n \leq b_n \leq b_1$. So $x = \sup A$ exists. Furthermore, for any n , b_n is an upper bound for A . So $x \leq b_n$. Since $x = \sup A$, $a_n \leq x$. So $x \in [a_n, b_n]$ for any n , whence

$$x \in \bigcap_{n=1}^{\infty} I_n.$$

□

2.2.2 2nd Consequence: Archimedean Properties

Theorem 2.2 (Archimedean properties).

1. *Given any $x \in \mathbb{R}$, there is an $n \in \mathbb{N}$ such that $n > x$.*¹
2. *Given any real number $y > 0$, there is an \mathbb{N} such that $\frac{1}{n} < y$.*

Proof of (1). Argue by contradiction. Suppose \mathbb{N} is bounded above. Then by the axiom of completeness, $\alpha = \sup \mathbb{N}$ exists. By construction, $\alpha - 1$ is not an upper bound for \mathbb{N} . So we can find $n \in \mathbb{N}$ such that $\alpha - 1 < n$, which implies $\alpha < n + 1 \in \mathbb{N}$. Contradiction. □

Proof of (2). Follows from (1) by setting $x = \frac{1}{y}$. □

¹This is saying that \mathbb{N} is not bounded above.

Lecture 3

Aug. 29 – Completeness, Countability

3.1 Consequences of Completeness

3.1.1 3rd Consequence: Density of \mathbb{Q} in \mathbb{R}

Theorem 3.1 (Density of \mathbb{Q} in \mathbb{R}). *For all $a, b \in \mathbb{R}$, $a < b$, there exists $r \in \mathbb{Q}$ such that $a < r < b$.*

Proof. We want to find $m \in \mathbb{Z}$, $n \in \mathbb{N}$ such that

$$a < \frac{m}{n} < b.$$

By (2) of the Archimedean properties, we can find $n \in \mathbb{N}$ such that

$$\frac{1}{n} < b - a.$$

Fix such an n . Then let m be the smallest integer such that $m - 1 \leq na < m$. By construction,

$$\frac{m}{n} - \frac{1}{n} \leq a < \frac{m}{n},$$

$$\frac{m}{n} \leq a + \frac{1}{n} < b.$$

Therefore, $a < \frac{m}{n} < b$. □

Corollary 3.1.1. *For all $a, b \in \mathbb{Q}$, $a < b$, there exists $t \in \mathbb{R} \setminus \mathbb{Q}$ such that $a < t < b$.*

3.1.2 4th Consequence: Existence of $\sqrt{2}$

Theorem 3.2 (Existence of $\sqrt{2}$). *There exists $s \in \mathbb{R}$, $s > 0$ such that $s^2 = 2$.*

Proof. Define

$$S = \{x > 0 : x^2 < 2\} \subseteq \mathbb{R}.$$

$x = 1 \in S$, so $S \neq \emptyset$. 2 is an upper bound for S , so S is bounded above. Then by the axiom of completeness, $s = \sup S$ exists. We claim that $s^2 = 2$.

Suppose otherwise that $s^2 < 2$. Then we can find $\epsilon > 0$ such that $s + \epsilon \in S$. Define $\delta = 2 - s^2 > 0$. Note that

$$(s + \epsilon)^2 - 2 = s^2 + 2s\epsilon + \epsilon^2 - 2 = -\delta + 2s\epsilon + \epsilon^2.$$

We know $s \leq 2$ since 2 is an upper bound. Pick

$$\epsilon = \frac{\delta}{10000000000},$$

$$2s\epsilon + \epsilon \leq 4\epsilon + \epsilon^2 < \frac{\delta}{2}.$$

Then

$$(s + \epsilon)^2 - 2 < -\delta + \frac{\delta}{2} = -\frac{\delta}{2} < 0.$$

So $s + \epsilon \in S$, which contradicts with $s = \sup S$.

$s^2 > 2$ also leads to a contradiction (left as an exercise). Thus we must have $s^2 = 2$. \square

3.2 Countability

Definition 3.1. We say two sets A and B have the same **cardinality** if there is a bijection $f : A \rightarrow B$. We write $A \sim B$.

Definition 3.2. We say that a set A is **finite** if $A \sim \{1, 2, \dots, n\}$ for some integer n . We say that a set A is **countable** (or countably infinite) if $A \sim \mathbb{N}$. If a set A is not countable, then we say it is **uncountable**.

Example 3.2.1. Let $E = \{2, 4, 6, 8, \dots\}$. E is not finite but it is countable: $E \sim \mathbb{N}$. We can define $f : \mathbb{N} \rightarrow E$ by $f(n) = 2n$.

Example 3.2.2. $\mathbb{N} \sim \mathbb{Z}$. The bijection $f : \mathbb{N} \rightarrow \mathbb{Z}$ is given by

$$f(n) = \begin{cases} \frac{n-1}{2} & n \text{ is odd} \\ -\frac{n}{2} & n \text{ is even.} \end{cases}$$

Example 3.2.3. $(-1, 1) \sim \mathbb{R}$. The bijection $f : (-1, 1) \rightarrow \mathbb{R}$ is given by

$$x \mapsto \frac{x}{x^2 - 1}.$$

Theorem 3.3.

1. \mathbb{Q} is countable.
2. \mathbb{R} is uncountable.

Proof of (1). Set $A_1 = \{0\}$ and for $n \geq 2$,

$$A_n = \left\{ \pm \frac{p}{q} : p, q \in \mathbb{N}, p, q \text{ in lowest terms}, p + q = n \right\}.$$

So the first few A_n are:

$$A_2 = \left\{ \frac{1}{1}, \frac{-1}{1} \right\},$$

$$A_3 = \left\{ \frac{1}{2}, \frac{2}{1}, \frac{-1}{2}, \frac{-2}{1} \right\},$$

etc. Note that A_n is finite and for all $x \in \mathbb{Q}$, there is an $n \in \mathbb{N}$ such that $x \in A_n$. We can list elements in A_1, \dots, A_n and label them with integers in \mathbb{N} . Any element of A_n will be listed eventually. Then this pairing gives a bijection since the A_n are disjoint. So $\mathbb{Q} \sim \mathbb{N}$. \square

Proof of (2). Argue by contradiction. Suppose f is one-to-one from $\mathbb{N} \rightarrow \mathbb{R}$. Set $x_1 = f(1)$, $x_2 = f(2)$, etc. We can write

$$\mathbb{R} = \{x_1, x_2, \dots\}.$$

Let I_1 be a closed interval such that $x_1 \notin I_1$. Pick $I_2 \subseteq I_1$ such that $x_2 \notin I_2$. Continue this process such that $I_{n+1} \subseteq I_n$ is a closed interval where $x_{n+1} \notin I_{n+1}$. By construction,

$$I_1 \supseteq I_2 \supseteq \dots \supseteq I_n \supseteq \dots$$

We know that

$$\bigcap_{n=1}^{\infty} I_n \neq \emptyset.$$

So we can find n_0 such that

$$x_{n_0} \in \bigcap_{n=1}^{\infty} I_n.$$

This is a contradiction with $x_{n_0} \notin I_{n_0}$. Thus such an f cannot exist and \mathbb{R} is uncountable. \square

Theorem 3.4.

1. Let $A \subseteq B$. If B is countable, then A is either finite or countable.
2. If A_n is a countable set, then

$$\bigcup_{n=1}^{\infty} A_n$$

is also countable.

Theorem 3.5 (Cantor's diagonal argument). *The open interval*

$$(0, 1) = \{x \in \mathbb{R} : 0 < x < 1\}$$

is uncountable.

Proof. Argue by contradiction. Assume $f : \mathbb{N} \rightarrow (0, 1)$ is one-to-one and onto. Then for $m \in \mathbb{N}$, we can write (decimal expansion)

$$f(m) = 0.a_{m1}a_{m2}a_{m3}\dots \in (0, 1).$$

For every $m, n \in \mathbb{N}$, $a_{mn} \in \{0, \dots, 9\}$ is the n th digit in the decimal expansion of $f(m)$. We can write in a table

$$\begin{array}{cccccc} 1 & f(1) & a_{11} & a_{12} & a_{13} & \dots \\ 2 & f(2) & a_{21} & a_{22} & a_{23} & \dots \\ 3 & f(3) & a_{31} & a_{32} & a_{33} & \dots \\ & & & \vdots & & \end{array}$$

Take $x = 0.b_1b_2b_3\dots$ where

$$b_n = \begin{cases} 2 & \text{if } a_{nn} \neq 2 \\ 3 & \text{if } a_{nn} = 2. \end{cases}$$

Then $x \neq f(m)$ for any $m \in \mathbb{N}$ (since $b_m \neq a_{mm}$). This is a contradiction. □

Lecture 4

Aug. 31 – Cantor’s Theorem, Sequences

4.1 Cantor’s Theorem

Definition 4.1. The **power set** of A , denoted $\mathcal{P}(A)$, is the collection of all subsets of A .

Theorem 4.1 (Cantor’s theorem). *Given any set A , there does not exist a function $f : A \rightarrow \mathcal{P}(A)$ which is surjective.*¹

Proof. Argue by contradiction. Suppose $f : A \rightarrow \mathcal{P}(A)$ is onto. Then for any $a \in A$, $f(a)$ is a subset of A . Since f is onto, for any subset B of A , we can find $a \in A$ such that $f(a) = B$. Define

$$B = \{a \in A : a \notin f(a)\} \subseteq A.$$

We can find $a' \in A$ such that $f(a') = B$. If $a' \in B$, then $a' \notin f(a') = B$, which is a contradiction.. If $a' \notin B$, this is a contradiction with the definition of B . Thus such f cannot exist. \square

Remark. This means that the cardinality of $\mathcal{P}(A)$ is strictly larger than that of A .

4.2 Sequences

Definition 4.2. A **sequence** is a function whose domain is \mathbb{N} .

We usually write $\{a_n\}$, $\{x_n\}$ or (a_n) , (x_n) to denote sequences.

Example 4.2.1. The following

$$\left\{ \frac{1+n}{n} \right\}_{n=1}^{\infty} = \left\{ 2, \frac{3}{2}, \frac{4}{3}, \frac{5}{4}, \dots \right\}$$

is a sequence.

Example 4.2.2. $\{a_n\}$, where $a_n = 2^n$ for $n \in \mathbb{N}$, is a sequence.

Example 4.2.3. We can also define $\{x_n\}$ recursively by $x_1 = 2$ and

$$x_{n+1} = \frac{x_n + 1}{2}.$$

¹Note that if $\#(A) = n < \infty$, this is true as $\#(\mathcal{P}(A)) = 2^n \neq \#(A)$.

Remark. Sometimes a sequence is also labeled starting from $n = 0$.

4.2.1 Limits

Definition 4.3. A sequence $\{a_n\}$ **converges** to a real number a if for every $\epsilon > 0$, we can find $N \in \mathbb{N}$ such that for all $n \geq N$, one has $|a_n - a| < \epsilon$. We write $\lim_{n \rightarrow \infty} a_n = a$.

Remark. In analysis, ϵ is always taken to be a positive number.

Example 4.3.1. The sequence $\{1/n\}_{n=1}^{\infty}$ converges with

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0.$$

Definition 4.4. For $\epsilon > 0$, the ϵ -**neighborhood** of a is defined to be

$$V_{\epsilon}(a) = \{x \in \mathbb{R} : |x - a| < \epsilon\}.$$

Definition 4.5. We say that a is the **limit** of a sequence $\{a_n\}$ if for every $\epsilon > 0$, $V_{\epsilon}(a)$ contains all but finitely many elements of $\{a_n\}$.²

Remark. This definition of the limit is equivalent to the definition of convergence.

Definition 4.6. A sequence $\{a_n\}$ that does not converge is said to be **divergent**.

Theorem 4.2. *The limit of a sequence, when it exists, must be unique.*

Exercise 4.1. Show

$$\lim_{n \rightarrow \infty} \frac{n+1}{n}$$

exists and

$$\lim_{n \rightarrow \infty} \frac{n+1}{n} = 1.$$

Proof. We show

$$\lim_{n \rightarrow \infty} \frac{n+1}{n} = 1.$$

For every $\epsilon > 0$, take $N \in \mathbb{N}$ such that $N > \frac{1}{\epsilon}$. We have for all $n \geq N$,

$$\left| \frac{n+1}{n} - 1 \right| = \left| \frac{1}{n} \right| \leq \frac{1}{N} < \epsilon.$$

Therefore,

$$\lim_{n \rightarrow \infty} \frac{n+1}{n} = 1.$$

□

²This is the *topological* definition of the limit.

4.2.2 Tips for Showing Limits

To show the limit of a sequence, take the following steps:

1. Identify the limit a . This is always given by the problem or observation.
2. $\forall \epsilon > 0$.
3. Find $N = N(\epsilon)$. Do this in sketch paper (need computations and manipulations).
4. Set N as what is found in (3).
5. Check that N works.

Lecture 5

Sept. 5 – Limits and Limit Theorems

5.1 Review of Limits

Example 5.0.1. Find

$$\lim_{n \rightarrow \infty} \frac{1 + \sqrt{n}}{\sqrt{n}}.$$

Proof. We want to show that

$$\lim_{n \rightarrow \infty} \frac{1 + \sqrt{n}}{\sqrt{n}} = 1.$$

Fix $\epsilon > 0$ and take $N \in \mathbb{N}$ such that $N > \frac{1}{\epsilon^2}$. Then for any $n > N$,

$$\left| \frac{1 + \sqrt{n}}{\sqrt{n}} - 1 \right| \leq \left| \frac{1}{\sqrt{n}} \right| \leq \frac{1}{\sqrt{N}} < \epsilon,$$

as desired. □

How can we understand this using the topological definition? For all $\epsilon > 0$, take $V_\epsilon(1)$. Pick $N > \frac{1}{\epsilon^2}$. Then we claim that $V_\epsilon(1)$ contains all but at most N elements of $\left\{ \frac{\sqrt{n}+1}{\sqrt{n}} \right\}$. When $n \geq N$, we have

$$\left| \frac{\sqrt{n}+1}{\sqrt{n}} - 1 \right| < \epsilon,$$

i.e. $\frac{\sqrt{n}+1}{\sqrt{n}} \in V_\epsilon(1)$. So at most N elements might not be in $V_\epsilon(1)$.

5.2 Limit Theorems

5.2.1 Algebraic Facts About Limits

Definition 5.1. A sequence $\{x_n\}$ is said to be **bounded** if there exists M such that $|x_n| \leq M$ for all n . Alternatively, $\sup_n |x_n| \leq M$.

Theorem 5.1. Every convergent sequence is bounded.

Proof. Suppose

$$\lim_{n \rightarrow \infty} x_n = l.$$

Take $\epsilon = 1$, we can find N such that for all $n \geq N$, $|x_n - l| < 1$. By the triangle inequality, $|x_n| < |l| + 1$ for $n \geq N$. Take

$$M = \max\{|x_1|, |x_2|, \dots, |x_{N-1}|, |l| + 1\}.$$

Then $|x_n| \leq M$ for all $n \in \mathbb{N}$. □

Theorem 5.2 (Algebraic limit theorem). *If*

$$\lim_{n \rightarrow \infty} a_n = a \quad \text{and} \quad \lim_{n \rightarrow \infty} b_n = b,$$

then for all $c \in \mathbb{R}$,

$$(1) \lim_{n \rightarrow \infty} ca_n = ca, \quad (2) \lim_{n \rightarrow \infty} (a_n + b_n) = a + b, \quad \text{and} \quad (3) \lim_{n \rightarrow \infty} a_n b_n = ab.$$

Furthermore, if $b \neq 0$, then

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{a}{b}. \tag{4}$$

Proof. (1) When $c = 0$, the result is trivial. When $c \neq 0$, for all $\epsilon > 0$, we set $\epsilon' = \frac{\epsilon}{|c|}$. Since $\lim_{n \rightarrow \infty} a_n = a$, we can find $N_{\epsilon'}$ such that for all $n \geq N_{\epsilon'}$, $|a_n - a| < \epsilon'$. When $n > N_{\epsilon'}$, we have

$$|ca_n - ca| = |c||a_n - a| < |c|\epsilon' = |c|\frac{\epsilon}{|c|} = \epsilon.$$

So $\lim_{n \rightarrow \infty} ca_n = ca$.

(2) For all $\epsilon > 0$, since $a_n \rightarrow a$ and $b_n \rightarrow b$, we can find N_1 and N_2 such that when

$$\begin{aligned} n \geq N_1, \quad |a_n - a| &< \frac{\epsilon}{2}, \\ n \geq N_2, \quad |b_n - b| &< \frac{\epsilon}{2}. \end{aligned}$$

Take $N = \max\{N_1, N_2\}$. Then for all $n \geq N$,

$$|a_n + b_n - (a + b)| = |a_n - a + b_n - b| \leq |a_n - a| + |b_n - b| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Therefore $\lim_{n \rightarrow \infty} (a_n + b_n) = a + b$. □

5.2.2 Order Theorem

Theorem 5.3 (Order theorem). *Let $\{a_n\}$ and $\{b_n\}$ be sequences such that*

$$\lim_{n \rightarrow \infty} a_n = a \quad \text{and} \quad \lim_{n \rightarrow \infty} b_n = b.$$

(5) *If $a_n \geq 0$ for every n , then $a \geq 0$. (6) If $a_n \leq b_n$, then $a \leq b$. (7) If $a_n \geq c$, then $a \geq c$.*

Proof. (5) Argue by contradiction. Suppose $a < 0$. Take $\epsilon = \frac{|a|}{2}$. Since $\lim_{n \rightarrow \infty} a_n = a$, we can find N such that when $n \geq N$, $|a_n - a| < \epsilon$. Note that this means

$$-\epsilon < a_n - a < \epsilon$$

Then we have

$$a_n < \epsilon + a = \frac{-a}{2} + a = \frac{a}{2} < 0.$$

Contradiction. □

5.2.3 Monotone Convergence Theorem

Definition 5.2. A sequence $\{a_n\}$ is **increasing** if $a_n \leq a_{n+1}$ for every n and **decreasing** if $a_n \geq a_{n+1}$ for every n . A sequence is **monotone** if it is either increasing or decreasing.

Theorem 5.4 (Monotone convergence theorem). *If a sequence is monotone and bounded, then it converges.*

Proof. Let $\{a_n\}$ be increasing and bounded. Set $A = \{a_n : n \in \mathbb{N}\}$. Note that $A \neq \emptyset$ and A is bounded. Therefore, by the axiom of completeness, $s = \sup A \in \mathbb{R}$ exists. Then we claim that $\lim_{n \rightarrow \infty} a_n = s$. For every $\epsilon > 0$, $s - \epsilon$ is not an upper bound for A , so we can find N such that $s - \epsilon < a_N \leq s$. Since $\{a_n\}$ is increasing, for all $n \geq N$, we know $s - \epsilon < a_N \leq a_n \leq s$, i.e. $|a_n - s| < \epsilon$. Therefore $\lim_{n \rightarrow \infty} a_n = s$.

For $\{a_n\}$ decreasing and bounded, simply let apply the previous result to $\{-a_n\}$. □

Lecture 6

Sept. 7 – Bolzano-Weierstrass Theorem

6.1 Review of Limits

Theorem 6.1 (Squeeze Theorem). Let $\{x_n\}, \{y_n\}, \{z_n\}$ be sequences such that $x_n \leq y_n \leq z_n$ for all n , and suppose that

$$\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} z_n = l.$$

Then $\lim_{n \rightarrow \infty} y_n = l$.

Proof. Consider $|y_n - l|$. If

$$\begin{aligned} y_n - l \geq 0, & \quad \text{then} \quad y_n - l \leq z_n - l, \\ y_n - l < 0, & \quad \text{then} \quad |y_n - l| = l - y_n \leq l - x_n. \end{aligned}$$

So we have

$$|y_n - l| \leq |z_n - l| + |x_n - l|.$$

For all $\epsilon > 0$, there exist N_1, N_2 such that for all $n \geq N_1$,

$$|z_n - l| < \frac{\epsilon}{2},$$

and for all $n \geq N_2$,

$$|x_n - l| < \frac{\epsilon}{2}.$$

Take $N = \max\{N_1, N_2\}$. If $n \geq N$, then

$$|y_n - l| \leq |z_n - l| + |x_n - l| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

So $\lim_{n \rightarrow \infty} y_n = l$. □

6.2 Subsequences and the Bolzano-Weierstrass Theorem

Definition 6.1. Let $\{a_n\}$ be a sequence of real numbers. Let $n_1 < n_2 < n_3 < \dots$ be an increasing sequence of natural numbers. Then $\{a_{n_1}, a_{n_2}, \dots\}$ is a **subsequence** of $\{a_n\}$, and it is denoted by $\{a_{n_k}\}$.

Example 6.1.1. Let

$$\{a_n\} = \left\{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots\right\}.$$

Then

$$\left\{\frac{1}{2}, \frac{1}{4}, \frac{1}{6}, \frac{1}{8}, \dots\right\}$$

is a subsequence of $\{a_n\}$. However, note that

$$\left\{\frac{1}{10}, \frac{1}{5}, \frac{1}{100}, \frac{1}{500}, \dots\right\}$$

is *not* a subsequence of $\{a_n\}$ since the n_k are not strictly increasing. Similarly,

$$\left\{1, \frac{1}{3}, \frac{1}{3}, \frac{1}{5}, \frac{1}{5}, \dots\right\}$$

is also not a subsequence of $\{a_n\}$.

Theorem 6.2. *Subsequences of a convergent sequence converge to the same limit as the original sequence.*

Proof. Suppose $\lim_{n \rightarrow \infty} a_n = a$. So for every $\epsilon > 0$, there exists N such that $|a_n - a| < \epsilon$ for all $n \geq N$. Consider an arbitrary subsequence $\{a_{n_k}\}$. Note that $n_k \geq k$. So when $k \geq N$,

$$|a_{n_k} - a| < \epsilon.$$

Therefore $\lim_{k \rightarrow \infty} a_{n_k} = a$. □

Example 6.1.2. Let $0 < b < 1$. Clearly

$$1 > b > b^2 > b^3 > b^4 > \dots \geq 0.$$

The sequence $\{b^n\}$ is decreasing and bounded below, so by the monotone convergence theorem, $\lim_{n \rightarrow \infty} b^n = l \in \mathbb{R}$ exists. Note that $\{b^{2n}\}$ is a subsequence of $\{b^n\}$, so by Theorem 6.2, we have $\lim_{n \rightarrow \infty} b^{2n} = l$. Note that $b^{2n} = b^n b^n$. By the algebraic limit theorem,

$$\lim_{n \rightarrow \infty} b^{2n} = \left(\lim_{n \rightarrow \infty} b^n\right) \left(\lim_{n \rightarrow \infty} b^n\right).$$

Therefore, $l = l^2$, so we have $l = 0$ or $l = 1$. But the entire sequence is strictly less than 1 and decreasing, so $l = 0$.

Example 6.1.3. Consider the sequence

$$\{(-1)^n\} = \{-1, 1, -1, 1, \dots\}.$$

This sequence does not converge. But the subsequence

$$\{-1, -1, -1, \dots\}$$

does converge.

Remark. This shows that the converse of Theorem 6.2 is not true, i.e. a convergent subsequence does not imply that the original sequence converges.

Example 6.1.4. The sequence

$$a_n = \begin{cases} 1 & \text{if } n \text{ is prime,} \\ 0 & \text{otherwise} \end{cases}$$

does not converge.

Exercise 6.1. Show the limit of the sequence

$$\left\{1, -\frac{1}{2}, \frac{1}{3}, -\frac{1}{4}, \frac{1}{5}, \frac{1}{5}, -\frac{1}{5}, \frac{1}{5}, -\frac{1}{5}, \dots\right\}$$

Proof. The subsequence

$$\left\{\frac{1}{5}, \frac{1}{5}, \dots\right\}$$

converges to $\frac{1}{5}$ while the subsequence

$$\left\{-\frac{1}{5}, -\frac{1}{5}, \dots\right\}$$

converges to $-\frac{1}{5}$. Thus the original sequence diverges. \square

Remark. If we can find two subsequences that converge to different limits, then the original sequence diverges. This is the contrapositive of Theorem 6.2.

Theorem 6.3 (Bolzano-Weierstrass theorem). *Every bounded sequence contains a convergent subsequence.*¹

Proof. Let $\{a_n\}$ be a bounded sequence. So there exists $M > 0$ such that $\sup_n |a_n| < M$. So a_n is contained in $[-M, M]$. Split $[-M, M]$ into $[-M, 0]$ and $[0, M]$. Pick one that contains infinitely many elements of $\{a_n\}$ and call it I_1 . Then pick $a_{n_1} \in \{a_n\}$ such that $a_{n_1} \in I_1$. Split I_1 again into two closed intervals of the same size. Take one of these two that contains infinitely many elements of $\{a_n\}$ and call it I_2 . Then take $a_{n_2} \in \{a_n\}$ such that $a_{n_2} \in I_2$. Repeat this process to get $I_{k+1} \subseteq I_k$ with $|I_{k+1}| = \frac{1}{2}|I_k|$ such that I_{k+1} contains infinitely many elements of $\{a_n\}$.² Also pick $a_{n_{k+1}} \in \{a_n\}$ such that $a_{n_{k+1}} \in I_{k+1}$ with $n_{k+1} > n_k$.

By construction, $\{a_{n_k}\}$ is a subsequence of $\{a_n\}$ and $a_{n_k} \in I_k$. We have the I_k being closed intervals with

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$$

So there exists $x \in \mathbb{R}$ such that $x \in \bigcap_{k=1}^{\infty} I_k$. Note that $|I_k| = M \left(\frac{1}{2}\right)^{k-1}$. Then we claim that $\lim_{k \rightarrow \infty} a_{n_k} = x$.

¹This demonstrates some kind of *compactness* of the real numbers.

²Here, by $|I_k|$ we mean the length of the interval I_k .

Let $\epsilon > 0$. Take N such that

$$2^N > \frac{2M}{\epsilon}.$$

Then for every $k \geq N$, we have

$$|a_{n_k} - x| \leq M \left(\frac{1}{2} \right)^{k-1} < \epsilon$$

since $a_{n_k}, x \in I_k$. Thus $\lim_{k \rightarrow \infty} a_{n_k} = x$, and $\{a_{n_k}\}$ is a convergent subsequence. □