

Prove (from the definition of a limit of a sequence) that if the sequence  $\{a_n\}_{n=1}^{\infty}$  tends to limit  $L$  as  $n \rightarrow \infty$ , then for any fixed number  $M > 0$ , the sequence  $\{Ma_n\}_{n=1}^{\infty}$  tends to the limit  $ML$ .

Proof:

Since  $a_n \rightarrow L$  as  $n \rightarrow \infty$ , we have the following true statement by the definition of limit of a sequence:

$$(\forall \epsilon > 0)(\exists n \in \mathcal{N})(\forall m \geq n) [|a_m - L| < \epsilon] \quad (1)$$

Let  $\epsilon$  be an arbitrary real number and  $\epsilon > 0$ . Let  $\epsilon' = \frac{1}{M}\epsilon$ .

Since  $M > 0$ ,  $\epsilon'$  is also a real number and  $\epsilon' > 0$ . Therefore, by statement (1), there exists a natural number  $n$  such that

$$\begin{aligned} & (\forall m \geq n) [|a_m - L| < \epsilon'] \\ \Rightarrow & (\forall m \geq n) \left[ |a_m - L| < \frac{1}{M}\epsilon \right] \end{aligned} \quad (2)$$

Let  $m$  be an arbitrary natural number and  $m \geq n$ , we have

$$\begin{aligned} & |a_m - L| < \frac{1}{M}\epsilon \text{ (by 2)} \\ M |a_m - L| & < M \frac{1}{M}\epsilon \text{ (multiply both side by } M, M > 0) \\ |Ma_m - ML| & < \epsilon \end{aligned} \quad (3)$$

Therefore, for an arbitrary positive real number  $\epsilon$ , there exists a natural number  $n$  such that, for an arbitrary natural number  $m$  and  $m \geq n$  (3) is true, meaning

$$(\forall \epsilon > 0)(\exists n \in \mathcal{N})(\forall m \geq n) [|Ma_m - ML| < \epsilon]$$

This is the definition of of sequence  $\{Ma_n\}_{n=1}^{\infty}$  tends to limit  $ML$  as  $n \rightarrow \infty$ , as required.