

# Analysis 1

SemesterOne analysis at EPFL

## 1 Proofs and the reals

### 1.1 Some general proofs

A valid proof is set of lines where each line logically follows from the next. A most famous proof is that  $\sqrt{2}$  is irrational.

*Proof.* Suppose that  $\sqrt{2} = \frac{a}{b}$  where  $a, b \in \mathbb{Z}$  and  $\gcd(a, b) = 1$   
Now we have that  $\sqrt{2}b = a$  which means that  $2b^2 = a^2$ . As result,  $2|a^2$  hence also  $2|a$ . Thus we get that  $a = 2k$  which also means that  $b^2 = 2k^2$  hence  $2|b$ . As result,  $\gcd(a, b) = 2$  which is a contradiction. Therefore,  $\sqrt{2}$  must be irrational.  $\square$

Quite interestingly, we can also construct a 'wrong' proof just through one fallacious assumption and a set of correct steps.

**Claim:** 1 is the largest integer.  
**Proof:**  
Let  $n$  be the largest integer. Then we have  $n \geq n^2$ . Which also means  $0 \geq n^2 - n = n(n - 1)$ .  
Now we have that either  $n < 0$  or  $n - 1 < 0$ . But we know that  $n \not< 0$  as  $n$  is at least 1. Hence,  $n - 1 < 0$  giving us the result  $n < 1$  proving our theorem. Note that the mistake here is solely the assumption we made at the start that there was a largest integer.

### 1.2 Proofs relating to infinite processes

Consider the claim that  $0.999\dots = 1$ . One way to prove this claim, rather naively is this.

$$\begin{aligned} & 9 \times 0.999\dots \\ &= (10 - 1) \times 0.999\dots \\ &= 9.999\dots - 0.999\dots = 1 \end{aligned}$$

Now a more formal proof is to use an infinite sum and limits. Here it is.

**Analysis proof of  $0.999\dots = 1$**

$$\begin{aligned} 0.999\dots &= 9 \lim_{k \rightarrow \infty} \sum_{i=1}^k (10^{-i}) \\ \lim_{k \rightarrow \infty} \sum_{i=1}^k (10^{-i}) &= \frac{10^{-1} - 10^{-(k+1)}}{1 - 10^{-1}} \\ &= 9 \times \frac{1}{10} \times \frac{10}{9} \\ &= 1 \end{aligned}$$

### 1.3 Basic notions of sets

The breakdown of sets used in 'standard' analysis are  $\mathbb{N} \subseteq \mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{R}$ . There are also some common set related notation that must be known.

- a **subset**  $a \subseteq b$  is defined as  $\{x \in b \mid \text{"condition"}\}$
- a **open interval** is defined as  $]a, b[; r \in A, a < r < b$
- an **open ball**  $B(a, \lambda) = ]a - \lambda, a + \lambda[$

### 1.4 The Reals

The reals, denoted  $\mathbb{R}$  are an ordered field. Here is a more precise definition.

The reals are a set that have the 3 following axioms:

- $\mathbb{R}$  is an abelian group under  $(+)$  and  $\mathbb{R}^*$  is an abelian group under  $(\times)$ . In addition to this, multiplication distributes over addition.
- The order relation  $\leq$  holds  $\forall x \in \mathbb{R}$  That is:

$$\begin{aligned} x &\leq y \otimes y \leq x \\ x &\leq y, y \leq x \implies x = y \\ x &\leq y \implies \forall a \in \mathbb{R}, x + a \leq y + a \\ 0 &\leq x, 0 \leq y \implies 0 \leq xy \end{aligned}$$

- The inf and sup axioms hold

We shall now come the **inf** and **sup** axioms. It should be intuitively clear that any subset of  $\mathbb{R}$

### 1.5 Bounds

Take some subset  $S$  in  $\mathbb{R}$ . An element  $B$  is called an upper bound of  $S$  if  $\forall x \in S, B \geq x$ . Similarly, it is a lower bound of  $S$  if  $\forall x \in S, B \leq x$ .

The maximum  $B$  of a set  $S$  denoted  $\max(S)$  is such that  $B \in S, \forall x \in S, B \geq x$ .

The supremum of a set  $S$  (if it exists) is the lowest upper bound. That is  $\sup(S) = b$  is such that,

$$\forall x \in S, b \geq x \tag{1.5.1}$$

$$\forall \epsilon > 0, \exists x_\epsilon, b - x_\epsilon \leq \epsilon \tag{1.5.2}$$

**Remark 1.1.** In our above definition,  $b$  does not have to be in  $S$ .

**Remark 1.2.** Condition 1 states that  $b$  is an upper bound of  $S$ .

**Remark 1.3.** Given condition 1,  $b$  is the minimum of the upper bounds of  $S$ .

Some examples of  $\sup$  and  $\inf$

**Example 1.1.**

$$\begin{aligned} \sup ]a, b[ &= b \\ \inf ]a, b[ &= a \\ \sup \{x \in \mathbb{R} \mid x = 2k\} &\implies \sup \text{ doesn't exist.} \end{aligned}$$

We now establish the infimum axiom.

**Axiom 1.** All non-empty subsets of  $\mathbb{R}_+^*$  have a highest lower boundary (aka. infimum)

## 1.6 $\mathbb{Q}$ is dense in $\mathbb{R}$

We claim that between every real number, one can find a rational number. Here's the proof,

*Proof.* Let  $x < y \in \mathbb{R}$ . Suppose now that  $\exists a \in \mathbb{Q}$  such that  $x < a < y$ . By the Archimedean principle (there is always a greater natural number,  $n > \frac{1}{y-x}$  which implies  $ny > nx + 1$ ). Now since  $ny > nx + 1$ , there is guaranteed to be some integer in the open bound  $]nx, ny[$  which we denote  $P$ . Dividing by  $n$ , we get that  $\frac{P}{n} \in ]x, y[$  which proves the theorem.  $\square$

## 1.7 Integer and fractional part

Any number  $x \in \mathbb{R}$  has a integer and fractional part (at least intuitively). Let's formally define these. For some  $x \in \mathbb{R}$ , let  $S := \{n \in \mathbb{N} | n > x\}$ . Now since  $S$  is bounded from below, letting  $N$  be the minimum of this set, we obtain that  $N \notin S$ .  $N-1$  is thus called the integer part of  $x$  denoted  $[x]$ . ie.  $[6.4] = 6$ . Similarly, the fractional part of  $x$  denoted  $x$  is simply  $x = x - [x]$ .

## 1.8 Pinning it down: Sup/Inf, bounds, max/min

**Definition 1.** for a given set  $S \subseteq \mathbb{R}$ , we have the following:

**Sup  $s = b$**   $\iff \forall \epsilon > 0, \exists x_\epsilon \in S, \text{ s.t. } b - x_\epsilon < \epsilon$  (resp. Inf  $s$  has the flipped argument)

**Upper bound =  $b$**   $\iff \forall x \in S, b \geq x$  (resp. lower bound)

**Max  $s = b$**   $\iff b$  is an upper bound and  $b \in S$

And for the sake of repeating the early axiom (but very important) the infimum axiom is:

**Axiom 2.** For all non-empty subsets of  $\mathbb{R}$ ,  $\inf S$  exists.

Now we make the first claim in this course that uses an epsilon proof.

**[Proposition] 1.** Whenever  $S \subseteq \mathbb{N}$ , then  $\inf S = \min S$

*Proof.* Now, by our axiom, we have that  $\mathbb{N} \subseteq \mathbb{R}$  hence we know that  $\inf S$  exists. We now have to show that  $\inf S = \min S$ .

Suppose that  $\inf S \neq \min S$  and let  $\inf S = b$ . Now clearly,  $b + \epsilon$  is not a lower bound of  $S$ . Now, let  $\epsilon = \frac{1}{2}$ . Because,  $b + \epsilon$  is not a lower bound, we know that  $\exists s_\epsilon < b + \epsilon$ .

Now  $s_\epsilon$  is also not a lower bound, so let's pick  $\epsilon'' = s_\epsilon - d$ . Now again,  $s_{\epsilon''}$  must exist. We obtain yet the following:

$$d < s_{\epsilon''} < s_\epsilon < d + 1/2$$

Now, two natural numbers clearly can not be in an interval which is only  $\frac{1}{2}$  units long. Hence, contradiction which means that  $d \in S$ .  $\square$

Let's now prove that  $\sqrt{2}$  belongs to the reals. For this, we need the following corollary and axiom.

**Corollary 1.** Every non-empty subset of  $\mathbb{R}$  with an upper boundary admits a supremum.

**Axiom 3.** An ordered field  $F$ , which  $\mathbb{R}$  is, has the Archimedean property if given any positive  $x$  and  $y$  in  $F$ ,  $\exists n \in \mathbb{Z}$  s.t.  $nx > y$

**[Proposition] 2.**  $\sqrt{2} \in \mathbb{R}$

*Proof.* Suppose we define a set  $S = \{r \in \mathbb{R} | r \geq 0, r^2 < 2\}$ . Now, as  $S$  is a non-empty subset of  $\mathbb{R}$  bounded from above (i.e. 2 is an upper bound) we know that  $\sup S = x$  exists. Our goal is to show that both  $x^2 < 2$  and  $x^2 > 2$  lead to a contradiction.

**Case 1:** Suppose  $x^2 < 2$ . We want to find  $x + \frac{1}{n} \in S$  which implies that  $x$  is not an upper bound as  $x < x + \frac{1}{n}$

$$(x + \frac{1}{n})^2 = x^2 + \frac{2x}{n} + \frac{1}{n^2} \leq x^2 + \frac{2}{n} + \frac{1}{n} = x^2 + \frac{1}{n}(2x + 1)$$

Now, we want to show that we can pick an  $n$  s.t.  $x^2 + \frac{1}{n}(2x + 1) < 2$ . If we can pick such an  $n$ , then we know by transitivity of  $<$  that  $(x + \frac{1}{n})^2 < 2$  as  $x^2 + \frac{2x}{n} + \frac{1}{n^2} \leq x^2 + \frac{2}{n} + \frac{1}{n}$

Reordering the terms, we get  $\frac{1}{n} < \frac{2-x^2}{2x+1}$  and clearly,  $\frac{2-x^2}{2x+1}$  is positive as  $x^2 < 2$  and  $x \geq 0$ . This way, we apply the archimedean property to know that  $n$  exists s.t.  $\frac{1}{n} < \frac{2-x^2}{2x+1}$ . Given this, we now know that  $x^2 + \frac{1}{n}(2x+1) < 2$  which in turn implies  $x + \frac{1}{n} \in S$ . This contradicts that  $x = \sup S$  hence  $x^2 \not< 2$

**Case 2:** In turn, we consider the case where  $x^2 > 2$  and try to derive a contradiction. We want to show that  $\exists m \in \mathbb{N}$  s.t.  $x - \frac{1}{m}$  is also an upper bound of  $S$  which would mean that  $x \neq \sup S$ . Now:

$$(x - \frac{1}{m})^2 = x^2 - \frac{2x}{m} + \frac{1}{m^2} > x^2 - \frac{2x}{m}$$

We want to choose  $m$  s.t.  $x^2 - \frac{2x}{m} > 2$ . This way, if  $x^2 - \frac{2x}{m} > 2$  holds, then since  $(x - \frac{1}{m})^2 > x^2 - \frac{2x}{m}$ , we will have that  $x - \frac{1}{m}$  is an upper bound. We obtain:

$$\frac{x^2 - 2}{2x} > \frac{1}{m}$$

Now as  $\frac{x^2-2}{2x}$  is positive,  $1/m$  does exist. Hence,  $x - \frac{1}{m}$  is also an upper bound that implies  $x \neq \sup S$  if  $x^2 > 2$ .

Therefore,  $\sup S = x = \sqrt{2}$  and since every  $\sup S \in \mathbb{R}$ ,  $\sqrt{2} \in \mathbb{R}$

□

## 1.9 More theorems about $\mathbb{R}$

**[Proposition] 3.** If  $a < b$  are real numbers, then  $\exists c \in \mathbb{Q}, a < c < b$

*Proof.* Now our goal is to show that for any real number  $a, b$  we can always find such a  $c$ . Now take some arbitrary  $n$  and set it to  $n = \lfloor \frac{1}{b-a} \rfloor + 1$ . Now clearly,  $n > \frac{1}{b-a}$  and hence  $\frac{1}{n} < b-a$ . We will now use this result. Realize that  $a = \frac{an}{n} < \frac{[an]+1}{n} \leq \frac{an+1}{n} = a + \frac{1}{n} < a + b - a = b$ . Therefore, we have found that  $a < \frac{[an]+1}{n} < b$  where  $c = \frac{[an]+1}{n}$

□

**[Proposition] 4.** *If  $a < b$  are real numbers, then  $\exists c \in \mathbb{R} \setminus \mathbb{Q}, a < c < b$*

*Proof.* Using the above proposition, we know that  $\exists c$  for any  $\frac{a}{\sqrt{2}} < \frac{b}{\sqrt{2}}$  and now we get that  $a < \sqrt{2}c < b$  where  $\sqrt{2}c$  is irrational as whenever one term in  $x \times y = z$  is rational and the other irrational, we have (supposing  $x$  is irrational)  $x = \frac{z}{y}$  and if also  $z$  were rational, it would make  $x$  rational which is a contradiction.  $\square$

**Definition 2.** *The absolute value function  $x$  is a function  $f : \mathbb{R} \rightarrow \mathbb{R}^+$  such that:*

$$\begin{cases} f(x) = x, x \geq 0 \\ f(x) = -x, x < 0 \end{cases}$$

Absolute value respects multiplication and division, that is:

$$\begin{aligned} |a||b| &= |ab| \\ \frac{|a|}{|b|} &= \left| \frac{a}{b} \right| \end{aligned}$$

But this doesn't hold for addition. For addition we have the triangle inequality:

$$|x + y| \leq |x| + |y|$$

To prove the above:

*Proof.* Take  $|x + y| < 0$ . Then  $|x + y| = -(x + y) = -x - y \leq |x| + |y|$  Take  $|x + y| \geq 0$ . Then  $|x + y| = x + y \leq |x| + |y|$   $\square$

## 2 Sequences

### 2.1 Basics

Let's begin by formally defining sequences. A sequence is a function  $f : \mathbb{N} \rightarrow \mathbb{R}$  generally denoted  $(x_n)_{n \geq 0}$ . And here are some more definitions on sequences:

A sequence is:

- constant if  $\exists C \in \mathbb{R}; x_n = C \forall n \in \mathbb{N}$
- bounded from below (resp. above) if  $\exists m \in \mathbb{R}; m \leq x_n \forall n \in \mathbb{N}$
- bounded if bounded from both directions
- increasing (resp. decreasing) if  $x_{n+1} \geq x_n \forall n \in \mathbb{N}$
- strictly increasing (resp. decreasing) if  $x_{n+1} > x_n \forall n \in \mathbb{N}$
- monotonous if it is increasing or decreasing (resp. strictly)

Let's now consider a proof on the following proposition:

Define  $x_n = \sqrt{4 + x_{n-1}}$ ,  $x_0 = 1$ . We claim that  $x_n$  is bounded and more precisely that  $1 \leq x_n \leq 3$ .

*Proof.* Base case:  $x_0 = 1$  hence holds.

Now supposing proposition is true for all  $n - 1$  we get

$$\begin{aligned} 1 &\leq x_{n-1} \leq 3 \\ 5 &\leq x_{n-1} + 4 \leq 7 \end{aligned}$$

Now we get:

$$\begin{aligned} \sqrt{5} &\leq \sqrt{x_{n-1} + 4} \leq \sqrt{7} \\ 1 &\leq \sqrt{5} \leq \sqrt{x_{n-1} + 4} \leq \sqrt{7} \leq 3 \end{aligned}$$

□

**Definition 3.** A sequence  $x_n$  converges to  $x$  if  $\forall \epsilon > 0$  we can find  $n_0 \in \mathbb{N}$  such that  $n \geq n_0 \rightarrow |x_n - x| \leq \epsilon$

Now in an intuitive sense, suppose the sequence converges to  $x$  from both the right and the left.  $x$  being our central point, we move a distance  $\epsilon$  away from this  $x$ . Now, if we can pick some  $n_0$  such that for another  $n \geq n_0$  we have that  $|x_n - x| \leq \epsilon$  this means that no matter how small we make epsilon we are able to find some  $x_n$  in this region.

Having established convergence, any sequence that is not convergent is said to be **divergent**.

Let's now prove that a sequence is divergent.

*Proof.* Take  $x_n = (-1)^n$ . Now suppose that  $x_n$  converges to  $x$ . Then for  $\epsilon = \frac{1}{2}$ ,  $\exists n_{\frac{1}{2}} \in \mathbb{N}$  s.t.  $\forall n \geq n_{\frac{1}{2}}$  we would have  $|x_n - x| \leq \frac{1}{2}$ . In particular if  $n'$  is any other integer  $n' > n_{\frac{1}{2}}$  then we would have  $|x_n - x_{n'}| \leq |x_n - x| + |x - x_{n'}| \leq \frac{1}{2} + \frac{1}{2}$  which implies a contradiction as  $|x_n - x_{n+1}| = 2 > 1$

□

### 2.2 Limits and their algebra

**Definition 4.** If a sequence  $x_n$  converges to some  $x$ , we say that  $x$  is the **limit** of the sequence and is denoted  $\lim_{n \rightarrow \infty} x_n = x$

Here are some properties of limits:

For sequences  $x_n$  and  $y_n$  with limits  $x, y$  we have:

•

$$\lim_{n \rightarrow \infty} x_n \cdot y_n = x \cdot y$$

•

$$\lim_{n \rightarrow \infty} x_n + y_n = x + y$$

•

$$\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \frac{x}{y}; y \neq 0$$

• if  $\exists n_0 \in \mathbb{N}, x_n \leq y_n \forall n \geq n_0$  then  $x \leq y$

We now introduce the famous **squeeze theorem** and prove it.

**Theorem 2.1.** *Squeeze theorem*

Let  $a_n$  and  $b_n$  be both sequences that converge to  $a$ . In addition, let  $c_n$  be such that  $\exists n_0 \in \mathbb{N}, \forall n \geq n_0, a_n \leq c_n \leq b_n$ . Then we clearly have the following:

*Proof.*

$$\forall \epsilon > 0, \exists N_1, n \geq N_1 \rightarrow |a_n - a| < \epsilon \equiv a - \epsilon < a_n < a + \epsilon \quad (2.2.1)$$

Similarly, for  $b_n$  we have that:

$$\forall \epsilon > 0, \exists N_2, n \geq N_2 \rightarrow |b_n - a| < \epsilon \equiv b - \epsilon < b_n < a + \epsilon \quad (2.2.2)$$

Now set  $N = \max\{N_1, N_2, n_0\}$ . Now since  $N \geq N_1, N_2, n_0$  we have that both 2.2.1 and 2.2.2 hold  $\forall n > N$ . This further gives us the result that:

$$\begin{aligned} a - \epsilon < a_n \leq c_n \leq b_n < a + \epsilon \\ |c_n - a| < \epsilon \end{aligned}$$

□

We now list some useful inequalities that may be used along with the squeeze theorem and also a sample limit problem and a solution to it:

$$\begin{aligned} 0 \leq \sin(x) \leq x \leq \tan(x) &\Rightarrow 1 \leq \frac{x}{\sin(x)} \leq \frac{1}{\cos(x)} \Rightarrow \cos(x) \leq \frac{\sin(x)}{x} \leq 1 \\ \Rightarrow \cos(x)^2 \leq \left(\frac{\sin(x)}{x}\right)^2 \leq 1 &\Rightarrow 1 - \sin(x)^2 \leq \left(\frac{\sin(x)}{x}\right)^2 \leq 1 \\ \Rightarrow 1 - x^2 \leq \left(\frac{\sin(x)}{x}\right)^2 \leq 1 &\Rightarrow \sqrt{1 - x^2} \leq \frac{\sin(x)}{x} \leq 1. \end{aligned}$$

Figure 1: Useful inequalities

(c) We have

$$\sqrt{1 - \left(\frac{2n+3}{n^3}\right)^2} \leq \frac{\sin\left(\frac{2n+3}{n^3}\right)}{\frac{2n+3}{n^3}} \leq 1 .$$

Like part ii) we show that

$$\lim_{n \rightarrow \infty} \sqrt{1 - \left(\frac{2n+3}{n^3}\right)^2} = 1 ,$$

According to the two policemen theorem

$$\lim_{n \rightarrow \infty} \frac{\sin\left(\frac{2n+3}{n^3}\right)}{\frac{2n+3}{n^3}} = 1 .$$

So

$$\begin{aligned} \lim_{n \rightarrow \infty} \left( n \sin\left(\frac{2n+3}{n^3}\right) \right) &= \lim_{n \rightarrow \infty} \left( \frac{2n+3}{n^2} \cdot \frac{\sin\left(\frac{2n+3}{n^3}\right)}{\frac{2n+3}{n^3}} \right) \\ &= \left( \lim_{n \rightarrow \infty} \frac{2n+3}{n^2} \right) \cdot \left( \lim_{n \rightarrow \infty} \frac{\sin\left(\frac{2n+3}{n^3}\right)}{\frac{2n+3}{n^3}} \right) = 0 \cdot 1 = 0 . \end{aligned}$$

Note that we can split the limits because one is bounded and the other one converges to zero.

Figure 2: Solution to hard limit problem

### 2.3 More on sequences

Suppose we want to show that some geometric sequence does not have a limit, simply that it is not converging.

We first establish the *Bernoulli inequality* which we shall prove later. We will use this result immediately.

$$q^n \geq 1 + n(q - 1) \tag{2.3.1}$$

Take  $x_n = 4^n$ . Now we claim that  $x_n$  is not bounded.

*Proof.* It is not bounded if we can show that it increasing in increments that do not decrease. Suppose now that  $b$  is some upper bound to  $x_n$ . Now by Bernoulli, we have that  $4^n \geq 1 + n \cdot 3$ . If we can show that  $4^n \geq 1 + n \cdot 3 > b$  we indeed get that there can be no upper bound  $b$ . We have that  $n > \frac{b-1}{3}$  and such an  $n \in \mathbb{N}$  exists if we set it to  $n := \lceil \frac{b-1}{3} + 1 \rceil$ . Now since  $4^n \geq 1 + n \cdot 3$  we have that  $x_n$  is not bounded. □

**Theorem 2.2.** *Every converging sequence is bounded(a lower or upper bound exists obviously and if convergent the latter also exists.)*



Let's now get on to proving the rules we established for limit arithmetic.

*Proof.* (Proof to sum rule) Now we are given that  $x_n$  converges to  $x$  and that  $y_n$  converges to  $y$ . We want to show that  $x_n + y_n$  converges to  $x + y$ . By definition, this is true if we can show that

$$|(x_n + y_n) - (x + y)| \leq \epsilon, \forall \epsilon \in \mathbb{R}$$

Now luckily we have that  $|(x_n + y_n) - (x + y)| = |(x_n - x) + (y_n - y)|$ . And by the triangle inequality we know that  $|(x_n - x) + (y_n - y)| \leq |x_n - x| + |y_n - y|$ . Thus if we can show that  $|x_n - x| + |y_n - y| < \epsilon$  we are guaranteed that  $|(x_n - x) + (y_n - y)| < \epsilon$ . We will succeed with the latter part if we can show that both parts  $(x_n - x)$  and  $(y_n - y)$  are smaller than  $\frac{\epsilon}{2}$ . Now we have by definition of convergence that:

$$\exists n \geq n_{\frac{\epsilon}{2}}^x \rightarrow |x_n - x| \leq \frac{\epsilon}{2}$$

Similarly:

$$\exists n \geq n_{\frac{\epsilon}{2}}^y \rightarrow |y_n - y| \leq \frac{\epsilon}{2}$$

Now fixing  $n_\epsilon := \max n_{\frac{\epsilon}{2}}^x, n_{\frac{\epsilon}{2}}^y$  (we do this since it assures both conditions to hold we have that because each of  $(x_n - x)$  and  $(y_n - y)$  are smaller than  $\frac{\epsilon}{2}$ , so must  $|x_n - x| + |y_n - y|$  by the triangle inequality.  $\square$ )

Let's now do more applications of the squeeze theorem to show limits.

**Example 2.1.** We want to show that  $aq^n$  converges to 0 for  $a \neq 0$  and  $|q| < 1$ . Now as a property we use that  $\lim_{n \rightarrow \infty} x_n = 0 \rightarrow \lim_{n \rightarrow \infty} |x_n| = 0$ . It is clear that we have an inequality of the form  $0 \leq |aq^n| \leq \frac{1}{x}$ . Doing more algebra (our goal is to find another sequence of form  $\frac{1}{x}$  converging to 0 to get:

$$\frac{1}{?} \leq \frac{1}{|a \cdot q^n|} = \frac{1}{|a|} \cdot \left(\frac{1}{|q|}\right)^n$$

Now using Bernoulli we have:

$$\left(\frac{1}{|q|}\right)^n \geq 1 + n\left(\frac{1}{|q|} - 1\right)$$

which happily means:

$$\left(\frac{1}{a} \cdot \frac{1}{|q|}\right)^n \geq \left(\frac{1}{a} \cdot \left(1 + n\left(\frac{1}{|q|} - 1\right)\right)\right)$$

And finally taking the reciprocal all to get back to  $aq^n$  we are left with

$$0 \leq |aq^n| \leq \frac{1}{\frac{1}{a} \cdot \left(1 + n\left(\frac{1}{|q|} - 1\right)\right)}$$

and clearly we see that the RHS is also a sequence that converges to 0 since all terms in the denominator but  $n$  are constants. Hence, we have **squeezed** our sequence. The key here was that we found a RHS sequence which we wanted to be of form  $\frac{1}{x}$ . And in addition, we took the reciprocal of the inequality at the start simply to be able to use the Bernoulli inequality.

Let's now consider a harder example.

**Example 2.2.** Consider the sequence  $x_n = \sqrt[n]{n}$ . Now is this sequence converging? Well we know that  $1 \leq \sqrt[n]{n}$  and now another sequence we know which approaches to 1 is  $1 + \frac{1}{\sqrt[n]{n}}$ . Now we only need to show that:

$$\sqrt[n]{n} \leq 1 + \frac{1}{\sqrt[n]{n}}$$

holds and if we can show this, we'll have that our sequence converges to 1.

Now we get:

$$n \leq \left(1 + \frac{1}{\sqrt{n}}\right)^n$$

And notice how  $\left(1 + \frac{1}{\sqrt{n}}\right)^n$  is simply a binomial hence if any one of the terms in the binomial expansion is greater than  $n$  our inequality will hold (this works as all  $n$  are positive). Well for  $\sum_{i=0}^n \binom{n}{i} \left(\frac{1}{\sqrt{n}}\right)^i$  when observe that for  $i = 4$  we get:

$$\frac{(n-1)(n-2)(n-3)}{24n} \geq n$$

further reducing to:

$$\frac{24n^2}{(n-1)(n-2)(n-3)} \leq 1$$

and we know this is valid as

$$\lim_{n \rightarrow \infty} \frac{24n^2}{(n-1)(n-2)(n-3)} = 0$$

Hence we get that

$$\sqrt[n]{n} \leq 1 + \frac{1}{\sqrt{n}}$$

meaning that  $\sqrt[n]{n}$  converges to 1.

Let's do one last example:

**Example 2.3.** Consider  $x_n = \frac{2^n}{x!}$  Now clearly  $0 \leq \frac{2^n}{x!}$  and observing that  $\frac{2^n}{x!} = \frac{2}{1} \cdot \frac{2}{2} \cdot \frac{2}{3} \dots$  it is obvious that  $\frac{2^n}{x!} \leq 2 \cdot \left(\frac{2}{3}\right)^{n-2}$  But we know that  $\lim_{n \rightarrow \infty} 2 \cdot \left(\frac{2}{3}\right)^{n-2} = 0$  hence we have again squeezed our sequence!

**Theorem 2.3.** If  $\lim_{n \rightarrow \infty} x_n = 0$  and  $y_n$  is bounded, then  $\lim_{n \rightarrow \infty} x_n \cdot y_n = 0$

*Proof.* Now because  $y_n$  is bounded, we have that  $\exists M$  s.t.  $M \geq y_n \forall n$ . Hence we obtain that  $x_n y_n \leq M x_n$  and clearly since  $M x_n$  converges to 0 we have squeezed  $x_n y_n$  and have that it also converges to 0.  $\square$

**Example 2.4.** And let's now look at the limit of a recursive sequence. Let  $x_{n+1} = \frac{\sin x_n}{2}$  with  $x_0 = 0$ . Now using the fact that  $0 \leq \sin x \leq x$  we get that

$$|x_n| = \frac{|\sin x_{n-1}|}{2} \leq \frac{|x_{n-1}|}{2} \leq \frac{|x_{n-2}|}{2 \cdot 2} \leq \dots \leq \frac{|x_0|}{2^n} \leq \frac{1}{2^n}$$

Hence we have squeezed our sequence between 0 and 0 giving us that it also approaches 0.

**Theorem 2.4.** (Quotient criterion) Let  $x_n$  be a sequence s.t.  $q = \lim_{n \rightarrow \infty} \frac{|x_{n+1}|}{|x_n|}$  If  $q < 1$ ,  $x_n$  converges to 0, otherwise (excluding  $q = 1$ ) it diverges.