Sequence (Lecture- 4)

Engineering Calculus



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Convergence

Theorem

Let $\{a_n\}_1^{\infty}$ and $\{b_n\}_1^{\infty}$ be two sequences such that $\lim_{n\to\infty} a_n = L$ and $\lim_{n\to\infty} b_n = M$. Then

- (i) $\lim_{n\to\infty} (a_n + b_n) = L + M.$
- (ii) $\lim_{n\to\infty} (a_n b_n) = L M$.
- (iii) $\lim_{n\to\infty} (ca_n) = cL$, $c \in \mathbb{R}$.
- (iv) $\lim_{n\to\infty} (a_n b_n) = LM$.
- (v) $\lim_{n\to\infty} \left(\frac{a_n}{b_n}\right) = \frac{L}{M}$ if $M \neq 0$.

Examples

Find the limit of the following sequences:

(i)
$$\left\{\frac{5}{n^2}\right\}_1^{\infty}$$
, (ii) $\left\{\frac{3n^2-6n}{5n^2+4}\right\}_1^{\infty}$, (iii) $\lim_{n\to\infty} \left(\frac{n-1}{n}\right)$.

Properties of Limits(cont..)

Solution: (i)

$$\lim_{n\to\infty} \frac{5}{n^2} = \lim_{n\to\infty} 5 \cdot \frac{1}{n} \cdot \frac{1}{n} = 5 \cdot \lim_{n\to\infty} \frac{1}{n} \cdot \lim_{n\to\infty} \frac{1}{n} = 5 \cdot 0 \cdot 0 = 0.$$

(ii) Notice that

$$\frac{3n^2 - 6n}{5n^2 + 4} = \frac{3 - 6/n}{5 + 4/n^2}.$$

Now

$$\lim_{n \to \infty} (3 - 6/n) = 3 - 6 \lim_{n \to \infty} 1/n = 3 - 6 \cdot 0 = 3$$

and

$$\lim_{n \to \infty} (5 + 4/n^2) = 5 + 4 \lim_{n \to \infty} 1/n^2 = 5 + 4 \cdot 0 = 5.$$

Therefore,

$$\lim_{n \to \infty} \frac{3n^2 - 6n}{5n^2 + 4} = \lim_{n \to \infty} \frac{3 - 6/n}{5 + 4/n^2} = \frac{3}{5}.$$

$$\lim_{n \to \infty} \left(\frac{n-1}{n} \right) = \lim_{n \to \infty} \frac{1 - 1/n}{1} = 1 - \lim_{n \to \infty} \frac{1}{n} = 1 - 0 = 1.$$

Sandwich Theorem

Sandwich theorem for sequences

Let $\{a_n\}$, $\{b_n\}$ and $\{c_n\}$ be three sequences such that $a_n \leq b_n \leq c_n$ for all $n \in \mathbb{N}$. If $\lim_{n \to \infty} a_n = L$ and $\lim_{n \to \infty} c_n = L$, then $\lim_{n \to \infty} b_n = L$.

Proof: Let $\epsilon > 0$ be given. As $\lim_{n \to \infty} a_n = L$, there exists $N_1 \in \mathbb{N}$ such that

$$n \ge N_1 \implies |a_n - L| < \epsilon. \tag{1}$$

Similarly as $\lim_{n\to\infty} c_n = L$, there exists $N_2 \in \mathbb{N}$

$$n \ge N_2 \implies |c_n - L| < \epsilon.$$
 (2)

Let $N = \max\{N_1, N_2\}$. Then, $L - \epsilon < a_n$ (from (1)) and $c_n < L + \epsilon$ (from (2)). Thus

$$L - \epsilon < a_n \le b_n \le c_n < L + \epsilon$$
.

Thus $|b_n - L| < \epsilon$ for all $n \ge N$. Hence the proof.

Sandwich Theorem

Examples

Using Sandwich theorem, prove the following:

- (i) $\lim_{n \to \infty} \frac{\cos n}{n} = 0.$
- (ii) $\lim_{n\to\infty}\frac{1}{2^n}=0.$
- (iii) $\lim_{n \to \infty} (-1)^n \frac{1}{n} = 0.$
- (iv) If 0 < b < 1, then $\lim_{n \to \infty} b^n = 0$.
- $\lim_{n\to\infty} \sqrt[n]{n} = 1.$

Solution: (i) Consider the sequence $\left\{\frac{\cos n}{n}\right\}_{n=1}^{\infty}$. Then $\frac{-1}{n} \le \frac{\cos n}{n} \le \frac{1}{n}$. Hence by Sandwich theorem, $\lim_{n \to \infty} \frac{\cos n}{n} = 0$.

- (ii) As $0 < \frac{1}{2^n} < \frac{1}{n}$ and $\frac{1}{n} \to 0$ as $n \to \infty$, $\frac{1}{2^n}$ also converges to 0 by Sandwich theorem.
- (iii) As $\frac{-1}{n} \le (-1)^n \frac{1}{n} \le \frac{1}{n}$ for all $n \ge 1$ and $\frac{1}{n} \to 0$ as $n \to \infty$, $(-1)^n \frac{1}{n}$ also converges to 0 by Sandwich theorem.

(iv) Since 0 < b < 1, we can write $b = \frac{1}{1+a}$, where $a := \frac{1}{b} - 1$ so that a > 0. Also we have $(1+a)^n \ge 1 + na$. Hence

$$0 < b^n = \frac{1}{(1+a)^n} \le \frac{1}{1+na} < \frac{1}{na}.$$

So, by sandwich Theorem, we conclude that $\lim_{n\to\infty} b^n = 0$.

(v) Let $a_n = n^{\frac{1}{n}} - 1$. Then $0 \le a_n < 1$ for all $n \in \mathbb{N}$. Further,

$$n = (1 + a_n)^n \ge \frac{n(n-1)}{2}a_n^2.$$

Thus $0 \le a_n \le \sqrt{\frac{2}{(n-1)}}$ $(n \ge 2)$. As $\sqrt{\frac{2}{(n-1)}} \to 0$ as $n \to \infty$, by Sandwich theorem, $a_n \to 0$, i.e., $n^{\frac{1}{n}} \to 1$ as $n \to \infty$.

