

1. (4 pts) State Monotone Convergence Theorem.

Solution. Every bounded monotone sequence converges. \square

2. (7 pts) Give a sequence that does not contain $-1, 0, 1$ but contains subsequences that converge to these three points.

Solution. For $n = 1, 2, \dots$, let $a_{3n} = -1 + \frac{1}{n+1}$, $a_{3n+1} = \frac{1}{n+1}$, $a_{3n+2} = 1 + \frac{1}{n+1}$. Then $\{a_n\}$ satisfies the requirement. \square

3. (7 pts) Prove “If $\sum_{n=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} a_n$ converges.”

Solution. Let $\varepsilon > 0$. By the Cauchy criterion, $\sum_{n=1}^{\infty} |a_n|$ convergence implies that there is $N \in \mathbb{N}$ such that for all $n \geq m > N$,

$$\sum_{k=m+1}^n |a_k| < \varepsilon.$$

By the triangle inequality, this implies

$$\left| \sum_{k=m+1}^n a_k \right| \leq \sum_{k=m+1}^n |a_k| < \varepsilon,$$

so that $\sum_{n=1}^{\infty} a_n$ satisfies the Cauchy criterion and, hence, convergence. \square

4. (7 pts) Prove “If $\{a_n\}$ is a Cauchy sequence, then $\{a_n\}$ is a bounded sequence”.

Solution. Let a_n be a Cauchy sequence. Then, there is $N \in \mathbb{N}$ such that, for all $m, n \geq N$,

$$|a_n - a_m| < 1.$$

Hence, taking $m = N$ and using the triangle inequality, we obtain

$$|a_n| = |a_n - a_N + a_N| \leq |a_n - a_N| + |a_N| \leq 1 + |a_N|, \quad \text{for all } n \geq N.$$

Hence, choosing

$$M = \max\{|a_1|, |a_2|, \dots, |a_{N-1}|, |a_N| + 1\},$$

we conclude that $|a_n| \leq M$ for all $n \geq 1$. Thus, $\{a_n\}$ is bounded. \square