

Math 104 HW 3

1. Since S is not bounded above, $\#M$ s.t. $M > s \forall s \in S$. now consider any product $s \cdot t \in S \cdot T$. since $s > 0$ and $t > 0$

~~for all $s, t \in S \cdot T$, $s > 0$ and $t > 0$, so $s \cdot t > 0$.~~

~~so $\frac{1}{s} > 0$, too. The archimedean property thus tells us that $\exists n$ s.t. $n \left(\frac{1}{s} \right) > t$, so $n > s \cdot t$.~~

$$1. i) \sup(S \cdot T) = +\infty$$

Since S is not bounded above, $\#M$ s.t. $M > s \forall s \in S$.

Since $s > 0$ and $t > 0$ $\forall s, t \in S \cdot T$, $t > 0$, and $\frac{1}{s} > 0$.

Applying the archimedean property to $\frac{1}{s}$ and t , $\exists n$ s.t. $n \cdot \frac{1}{s} > t$,

and so $n > t \cdot s$. I will claim $\forall t, s, \exists s_{\text{big}}$ s.t. $s_{\text{big}} > t \cdot s$. assume this is false - then $\exists t, s$ s.t. $\nexists s_{\text{big}}$ s.t. $s_{\text{big}} > t \cdot s$. then this $t \cdot s$ would be an upper bound of s - but $\#M$ s.t. $M > s$,

so contradiction, and for any $t, s, \exists s_{\text{big}} \in S$ such that $s_{\text{big}} > t \cdot s$.

since $s_{\text{big}} \in S$, and we know $\#M$ s.t. $M > s \forall s \in S$, $\#M$ s.t. $M > t \cdot s$

$\forall t, s \in T, S$. therefore $T \cdot S$ is unbounded above, and so $\sup(T \cdot S) = +\infty$

$$ii) \sup(S) \cdot \sup(T) = +\infty$$

since ~~if~~ S is not bounded above, $\sup(S) = +\infty$. since $t > 0 \forall t \in T$,

$\sup(T)$ is either a positive number or $+\infty$. either way,

$\forall k > 0$ $k \cdot +\infty = +\infty$, and $+\infty \cdot +\infty = +\infty$. by cases, ii) holds.

$$\text{so } \sup(T \cdot S) = +\infty = \sup(T) \cdot \sup(S) \blacksquare$$

2. i) $\lim a_n = 2$

let $N = \log_2\left(\frac{1}{\epsilon}\right)$, and $\epsilon > 0$. then $n > N$ implies

$n > \log_2\left(\frac{1}{\epsilon}\right)$, so $2^n > 2^{\log_2\left(\frac{1}{\epsilon}\right)} = \frac{1}{\epsilon}$, and so $\epsilon > \frac{1}{2^n}$.

since $\frac{1}{2^n} > 0 \forall n$, $\frac{1}{2^n} = \left| -\frac{1}{2^n} \right| = \left| 2 - \frac{1}{2^n} - 2 \right| = \left| a_n - 2 \right| > \epsilon$. therefore, $\lim a_n = 2$, by definition of limit.

ii) let $\epsilon > 0$. if ~~$\epsilon < \frac{1}{n^2}$~~ , then $n > N$ implies $n > \sqrt{\frac{1}{\epsilon}}$,

$n^2 > \frac{1}{\epsilon}$, $\epsilon > \frac{1}{n^2}$. $\rightarrow N = \max\left(\sqrt{\frac{1}{\epsilon}}, 3\right)$ since $n > 3$,

$n^4 > n^2 + 3n$, and $-n^2 < -6n + 1$. combining, we have

$$\epsilon > \frac{1}{n^2} = \left| -\frac{1}{n^2} \right| \quad (\text{since } \frac{1}{n^2} > 0 \forall n) = \left| \frac{-n^2}{n^4} \right| > \left| \frac{-6n+1}{n^2+3n} \right|$$

$$= \left| \frac{(2n^2+1)-2(n^2+3n)}{n^2+3n} \right| = \left| \frac{2n^2+1}{n^2+3n} - 2 \right|, \text{ which } < \epsilon. \therefore \lim b_n = 2 = \lim a_n$$

3. 1) if a_n converges to a , $\forall \epsilon > 0 \exists N$ s.t. $\forall n > N$, $|a_n - a| \leq \epsilon$.

\Rightarrow ① if b_n diverges, $\nexists M > 0 \exists N$ s.t. $\forall n > N$, $b_n > M$, or

\Rightarrow ② $\forall M < 0 \exists N$ s.t. $\forall n > N$, $b_n < M$. i) is for ①, ii) for ②

i) we will show $\lim(a_n + b_n) = +\infty$. by contradiction, assume $\exists M_b > 0$ s.t. $\forall N \exists n > N$ s.t. $a_n + b_n < M_b$. but in the definition ①, set $M = M_b - a_n$. we know $b_n > M_b - a_n$, so $a_n + b_n > M_b$, contrad. therefore $\lim(a_n + b_n) = +\infty$; divergent.

ii) same as above for $\lim(a_n + b_n) = -\infty$. by contra assume $\exists M_c > 0$ s.t. $\forall N \exists n > N$ s.t. $a_n + b_n > M_c$. in definition ②, we can set $M = M_c - a_n$, so $b_n < M = M_c - a_n$, and $a_n + b_n < M_c$, which contradicts the claim. so $\lim(a_n + b_n) = -\infty$; divergent.

2) since $\lim a_n = 0$, $\forall \epsilon > 0 \exists N$ s.t. $\forall n > N$, $|a_n| < \epsilon$. and since b_n is bounded, $\exists M > 0$ s.t. $\forall n$, $|b_n| < M$. the first guarantees $\exists N$ s.t. $\forall n > N$ $|a_n| < \frac{\epsilon}{M}$. then $|a_n|M < \epsilon$, and since $|b_n| < M$, ~~$\epsilon >$~~ $|a_n||b_n| > |a_n||b_n - 0|$, and so by definition $\lim(a_n b_n) = 0$.

4a) $\forall \epsilon > 0, \exists N_a$ s.t. $\forall n > N_a |a_n - s| < \epsilon$

and $\forall \epsilon > 0, \exists N_b$ s.t. $\forall n > N_b |b_n - s| < \epsilon$.

since $|a_n - s| < \epsilon$, $\overset{①}{-\epsilon} < a_n - s < \epsilon$ and $\overset{②}{-\epsilon} < b_n - s < \epsilon$

since $a_n \leq s_n \leq b_n$, $a_n - s \leq s_n - s \leq b_n - s$. applying ① gives

$-\epsilon < s_n - s \leq b_n - s$, and ② gives $-\epsilon < s_n - s < \epsilon$. so $|s_n - s| < \epsilon$, QED \blacksquare

b) $|s_n| \leq t_n \rightarrow -t_n \leq s_n \leq t_n$. since $\lim t_n = \lim -t_n = 0$, $\lim s_n = 0$ \blacksquare (from part a)

$\exists N$ s.t.

5a) if $\forall n > N, s_n \geq a$, then $s_n \geq a$ for all but finitely many n . we wish to

show that if $\forall \epsilon > 0 \exists N_1$ s.t. $\forall n > N_1 |s_n - s| < \epsilon$, then $s \geq a$. consider

$N = \max\{N_1, N_2\}$. then both properties hold for N .

thus since $|s_n - s| < \epsilon$, $-\epsilon < s_n - s < \epsilon$. thus $-\epsilon - a < s_n - a - s < \epsilon - a$.

in particular,
choose
 $\epsilon = \frac{a-s}{2}$

since $s_n \geq a$, $s_n - a \geq 0$, so $(0) - s < \epsilon - a$, ~~and $s-a < \epsilon$~~

so $\epsilon > a - s$. by contradiction, assume $\lim(s_n) = s < a$. then

$0 < a - s$, so $\exists \epsilon > 0$ s.t. $\epsilon < a - s$ (since $(a - s)$ is fixed and $\neq 0$).

contradiction! $\epsilon > a - s \forall \epsilon > 0 \leftrightarrow \exists \epsilon > 0$ s.t. $\epsilon < a - s$, so $s \not= a$ and $s \geq a$ \blacksquare

b). same similar to a) — consider $N = \max\{N_1, N_2\}$, with N_2 defined as above and N_2 in $\exists N_2$ s.t. $\forall n > N_2, s_n \leq b$.

again, we know $-\epsilon < s_n - s < \epsilon$, so $-\epsilon + b < s_n + b - s < \epsilon - b$. since $s_n \leq b$,

again, consider $s_n - b \leq 0$, and so $-\epsilon - b < 0 - s = -s$, so $\epsilon > s - b \forall \epsilon > 0$. by contra,

assume $\lim(s_n) = s > b$. then $s - b > 0$, and because $s - b$ is fixed,

$\exists \epsilon$ s.t. $\epsilon < s - b$, but contra with $\forall \epsilon > 0 \epsilon > s - b$, so assumption is false and $s \leq b$ \blacksquare

c) $\{s_n \in [a, b]\} \rightarrow a \leq s_n \leq b$. by a), $\lim(s_n) \geq a$, and by b), $\lim(s_n) \leq b$. so $a \leq \lim(s_n) \leq b$, so $\lim(s_n) \in [a, b]$, QED \blacksquare

please leave an annotation, i'm
actually curious

Note: since $\lim(a) = a$ and $\lim(s_n)$ is defined, can you just say
 $a \leq s_n \rightarrow \lim(a) \leq \lim(s_n) \rightarrow a \leq \lim(s_n)??$

6.1) if $\lim a_n = a$, by secret lemma $\forall \epsilon > 0 \exists N_1 \text{ s.t. } \forall n > N_1 |a_n - a| < \epsilon$.
 we wish to show $\forall \epsilon > 0 \exists N_2 \text{ s.t. } \forall n > N_2 \left| \frac{a_1 + a_2 + \dots + a_n}{n} - a \right| < \epsilon$.

first, some manipulation:

$$\left| \frac{a_1 + a_2 + \dots + a_n}{n} - a \right| = \left| \frac{a_1 + a_2 + \dots + a_n - na}{n} \right| = \frac{|a_1 + a_2 + \dots + a_n - na|}{n} < \epsilon \rightarrow |a_1 + a_2 + \dots + a_n - na| < \epsilon n.$$

since ϵn is arbitrarily small, it suffices to show $|a_1 + a_2 + \dots + a_n - na| < \epsilon n$.

note that for $n > N$, $|a_n - a| < \epsilon$ (from $\lim a_n = a$). but there are all the pesky a_i where $i \leq N$. fret not:

Lemma ①: if $\forall \epsilon > 0 \exists N \text{ s.t. } \forall n > N |a_n - a| < \epsilon$ ($\lim a_n = a$),

$\lim b_n = a$, where $b_n = \frac{c + a_m + a_{m+1} + \dots + a_{m+n-1}}{n}$, where $c \in \mathbb{R}$

and $m > N$ (that is, a_m comes after the required place in the definition for $\lim a_n$). first, note $|a_n - a| < \epsilon$ means $\exists x \text{ s.t.}$

$|a_n - a| = \epsilon - x_n$. that is, for $m > N$, $|a_m - a| = \epsilon - x_m$.

We wish to show $\forall \epsilon > 0 \exists N \text{ s.t. } \forall n > N |b_n - a| < \epsilon$.

that is, $\left| c + a_m + a_{m+1} + \dots + a_{m+n-1} - na \right| < \epsilon$ ~~here~~.

by triangle inequality, $\leq |c| + |a_m - a| + |a_{m+1} - a| + \dots + |a_{m+n-1} - a| < \epsilon$.

plugging in from there, we get this

$$= |c| + (\epsilon - x_m) + (\epsilon - x_{m+1}) + \dots + (\epsilon - x_{m+n-1}) = |c| + n \cdot \epsilon - (x_m + x_{m+1} + \dots + x_{m+n-1})$$

consider $x_{\min} = \min \{x_m, x_{m+1}, \dots, x_{m+n-1}\}$. looking back at their definition ~~here~~ there, we see all $x_i > 0$, so

$x_{\min} > 0$, too.

case 1: $|c| = 0$. then this $= n \cdot \epsilon - (\text{positive } \#) < n \cdot \epsilon$, as desired

case 2: $|c| > 0$, by the archimedean property, since $x_{\min} > 0$, $\exists n \in \mathbb{N}$ such that $n \cdot x_{\min} > |c|$. in fact, this n will be the one we use from the start! back to this,

this $\leq |c| + n \cdot \epsilon - n \cdot x_{\min}$, since $x_{\min} \leq x_i \forall i$. so

$$= n \cdot \epsilon + (|c| - n \cdot x_{\min}) < n \cdot \epsilon, \text{ as desired!}$$

now, apply Lemma ① to all a_i where $i \leq N_1$ (from def. of $\lim(a_n)$). for any ϵ , a finite a_m (where $m > N_1$) can be allocated to each a_i , since we didn't specify which a_m we were talking about in Lemma ①. Consider each a_i to be the c — we then have ~~$|a_1 + a_2 + \dots + a_z - za| \leq \epsilon$~~ $|a_1 + a_2 + \dots + a_z - za|$, by triangle inequality,

$$\leq |a_1 + a_{m+1} + a_{m+2} + \dots + a_{m+n-1}| + |a_2 + a_p + \dots + a_{p+n-1}| + \dots + |a_{n_1} + a_{n_2} + \dots + a_{n_{z-1}}| + |a_{n_1} - a_1| + |a_{n_2} - a_2| + \dots + |a_z - a_1|.$$

by Lemma ①, the first line $\leq \frac{\epsilon}{z} + \frac{\epsilon}{z} + \dots + \frac{\epsilon}{z} = \frac{z\epsilon}{z} = z\epsilon$, and by def. of $\lim(a_n)$ (or secret lemma) the bottom ~~$\leq \frac{\epsilon}{z} + \frac{\epsilon}{z} + \dots + \frac{\epsilon}{z} = z\epsilon$~~ ~~$\leq \frac{\epsilon}{z} + \frac{\epsilon}{z} + \dots + \frac{\epsilon}{z} = z\epsilon$~~

and their sum $= \frac{z\epsilon}{z} + \frac{(z-n)\epsilon}{z} = \frac{z\epsilon - n\epsilon + n\epsilon}{z} = \epsilon$, i've shown

$\exists N$ (comically large, perhaps, but since N_1 is finite and each a_i where $i \in \{1, \dots, N\}$ needs a finite # of a_m 's, $N > N_1 \cdot \max(m)$ is sufficient) such that $\forall n > N \quad |s_n - a| < \epsilon$ ■

2) Consider ~~$a_n = (-1)^n$~~ . Then $s_n = \frac{(-1)^1 + (-1)^2 + \dots + (-1)^n}{n} = \frac{-1 + 1 - 1 + 1 - \dots + 1}{n}$.

we can group by 2 to get $s_{even} = \frac{(1-1) + (1-1) + \dots + (1-1)}{n} = \frac{0}{n} = 0$ and

$s_{odd} = \frac{(1-1) + (1-1) + \dots + (1-1)}{n} = -\frac{1}{n}$, which we know $\rightarrow 0$. so s_n

so $\lim s_n = 0$, but clearly $a_n = (-1)^n$ does not converge (this example is given in class). ∴ this is a counterexample of the converse ■

→ b/c monotonic & increasing and $\limsup = 0 = \lim$