

## Problem 1

**WTS.** Let  $\{x_n\}$  be a sequence in  $\mathbb{R}$ . Prove

(a) If  $\{x_n\}$  is unbounded above, then  $\limsup x_n = +\infty$ , and a subsequence  $y_k$  of  $x_n$  with  $\lim y_k = +\infty$ . Conversely, if  $\{x_n\}$  is unbounded below, then  $\liminf x_n = -\infty$ , etc.

(b)  $\{x_n\}$  converges to an  $x \in \mathbb{R}$ , or diverges to  $\pm\infty$  if and only if

$$\limsup x_n = \liminf x_n$$

Furthermore, we will denote the tail of  $\{x_n\}$  by  $E_m$ , with

$$E_m = \{x_n : n \geq m\}$$

Let us utilize the following powerful Theorems

### 0.1 Eventual Behaviour of Sequences

**WTS.** Let  $\{x_n\}$  be a sequence in an arbitrary space  $X$ . We define the tail of the sequence,

$$E_m = \{x_n : n \geq m\}$$

If  $A \subseteq X$  is any set, the following are equivalent.

- (a)  $x_n \in A$  eventually,
- (b)  $E_m \subseteq A$  eventually, (as  $m \rightarrow \infty$ ),
- (c)  $A^c \cap E_m = \emptyset$  eventually, (as  $m \rightarrow \infty$ ),
- (d)  $A^c \cap \{x_n\}$  is finite,
- (e) it is false that  $x_n \in A^c$  frequently,
- (f) no subsequence  $x_{n_k}$  of  $x_n$  can lie in  $A^c$  eventually, (as  $k \rightarrow \infty$ ),
- (g) every subsequence of  $x_n$  can be found frequently in  $A$

*Proof.* Suppose (a) holds, then  $\{x_{n \geq N}\} \subseteq A$ . So  $E_N \subseteq A$ , and for  $m \geq N$ ,  $E_m \subseteq E_N \subseteq A$ , so (a)  $\implies$  (b).

Suppose (b) holds, then

$$E_m \subseteq A \iff A^c \cap E_m = \emptyset, \quad \text{eventually}$$

Hence (c) follows.

To show (c)  $\implies$  (d), we assume (d) is false. So  $A^c \cap \{x_n\}$  is infinite. Denote

$$\mathcal{N} = \left\{ n \in \mathbb{N}^+, x_n \in A^c \right\}$$

is an unbounded set. Now choose any  $m \in \mathbb{N}^+$ , so this  $m$  is not an upper-bound of  $\mathcal{N}$  (otherwise  $\mathcal{N}$  would be bounded above, and hence finite). For this  $m$ , there exists an  $n > m$ , where  $n \in \mathcal{N}$ , with

$$x_n \in A^c \cap E_m \implies A^c \cap E_m \neq \emptyset$$

This holds for every  $m$  (we have proven a negation that is stronger than the negation of (c)), and (c) is invalid. Therefore (c)  $\implies$  (d).

Suppose now (d) holds. Since  $A^c \cap \{x_n\}$  is finite, there exists  $N$  where

$$N = \max \left\{ n \in \mathbb{N}^+, x_n \in A^c \right\} + 1$$

for every  $n \geq N$ , we have  $x_n \notin A^c$ . So  $x_n \in A$  eventually  $\iff$  that  $x_n$  is in  $A^c$  frequently is false, and (e) follows.

Now suppose (e), unboxing the quantifiers, reads

$$\neg \left( \forall N \in \mathbb{N}^+, \exists n \geq N, x_n \in A^c \right) \iff \exists N \in \mathbb{N}^+, \forall n \geq N$$

The right member is equivalent to claim (a).

To show (f) is indeed equivalent with the rest. Suppose claim (f) holds. So  $A^c \cap \{x_n\}$  is infinite. Let  $\mathcal{K} = \{n \in \mathbb{N}^+, x_n \in A^c\}$

set of natural numbers, and is therefore unbounded above. In the argument within (c)  $\implies$  (d), we can construct an increasing sequence of naturals  $n_1 < n_2 < \dots$  such that  $n_k \in \mathcal{K}$ , and

$$\{x_{n_k}\} \subseteq A^c$$

This proves  $\neg(\text{d}) \implies \neg(\text{f})$ . To show the converse, suppose that (f) is true. Then, eventually, then the set of naturals (also denoted by  $\mathcal{K}$ ),

$$\mathcal{K} = \left\{ k \in \mathbb{N}^+, x_{n_k} \in A^c \right\}$$

is an infinite set, so (d) is false.

Lastly, to show (f)  $\iff$  (g), we unbox the quantifiers

$$\begin{aligned} (\text{g}) &\iff \forall \{x_{n_k}\} \subseteq x_n, \neg \left( \exists K \in \mathbb{N}^+, \forall k \geq K, x_{n_k} \in A^c \right) \\ &\iff \forall \{x_{n_k}\} \subseteq x_n, \forall k \in \mathbb{N}^+, \exists k \geq K, x_{n_k} \in A^c \\ &\iff (\text{f}) \end{aligned}$$

This completes the proof.

## 0.2 Frequent Behaviour of Sequences

**WTS.** Let  $\{x_n\}$  be a sequence in an arbitrary space  $X$ . Let  $E_m$  of the sequence as usual. If  $A \subseteq X$  is any set, the following are

- (a)  $x_n \in A$  frequently,
- (b) it is false that  $x_n \in A^c$  eventually,
- (c)  $A \cap E_m$  is infinite, for every  $m \geq 1$ ,
- (d) there exists a subsequence  $x_{n_k}$  of  $x_n$  that lies in  $A$  eventually.

*Proof.* Notice that (a) is equivalent to the negation of Theorem 0.6 with  $A$  taking the place of  $A^c$  (within Theorem 0.6).

It immediately follows that

$$(a) \iff (b) \iff (c) \iff (d)$$

and the proof is complete.

**Corollary 0.0.1.** If  $x_n$  is in  $A$  eventually, then  $x_n$  lies in  $A$  frequently. Or the contrapositive: if  $x_n$  is in  $A^c$  frequently, then  $x_n$  does not lie in  $A$  eventually.

## 0.3 sup, inf with unbounded sets

**Lemma 0.1.** If  $A$  is a subset of  $\mathbb{R}$ , then  $\sup(A) = +\infty$ , if and only if  $\inf(-1(A)) = -\infty$ .

*Proof.* Fix any  $-M \in \mathbb{R}$ , there exists some  $x \in A$  with  $x > (-1)x < M$ , for any arbitrary  $M$ , this proves  $\implies$ . The converse follows if we read the statement backwards.

**Lemma 0.2.** If  $\{x_n\}$  is a real valued sequence, then

$$\sup E_1 = +\infty \iff \sup E_m = +\infty, \quad \forall m \geq 1$$

Furthermore,

$$\inf E_1 = -\infty \iff \inf E_m = -\infty, \quad \forall m \geq 1$$

*Proof.* Suppose  $\sup E_1 = +\infty$ , and by contradiction that there exists  $m \geq 1$ , with  $\sup E_m < +\infty$ . Then

$$|x_n| \leq \sum_{j < m} |x_j| + \sup E_m < +\infty$$

and it follows that  $\sup E_1 < +\infty$ , and the converse is trivial. Since  $+\infty$  directly implies the first claim.

The second statement is trivial upon applying the previous part [0.1](#)

**Lemma 0.3.** *If  $\{x_n\}$  is any sequence in  $\mathbb{R}$ , then*

$$\begin{aligned} \limsup x_n = +\infty &\iff \sup E_1 = +\infty \\ \liminf x_n = -\infty &\iff \inf E_1 = -\infty \end{aligned}$$

*that is to say,  $\limsup x_n = +\infty$  if and only if  $\{x_n\}$  is unbounded above, and  $\liminf x_n = -\infty$  if and only if  $\{x_n\}$  is unbounded below.*

*Proof.* If  $\sup E_1 = +\infty$ , then  $\limsup E_m = +\infty$  by Lemma [0.2](#). If  $\sup E_1 < +\infty$ , then  $\sup E_m \leq \sup E_1 < +\infty$ , and

$$\limsup E_m < +\infty \implies \limsup E_m \neq +\infty$$

The second statement follows after a simple modification of the

*Proof of Question 1 Part A.* Suppose that  $\{x_n\}$  is unbounded above. Then  $\sup E_1 = +\infty$ . Using Lemma 0.2,  $\sup E_m = +\infty$  for every  $m \geq 1$ .

$$\limsup_m E_m \cong \lim_m +\infty \cong +\infty$$

We will construct a sequence that diverges to  $+\infty$ . Let us agree that

$$\mathcal{N}(M) = \left\{ n \in \mathbb{N}^+, x_n > M \right\} \neq \emptyset, \forall M \in \mathbb{R}$$

1. Choose  $n_1 = \text{least } \mathcal{N}(1)$ ,
2. Suppose  $n_1 < n_2 < \dots < n_k$  have been chosen, and  $n_1 > 1$ ,
3. We can select  $n_{k+1} = \text{least } \mathcal{N}(k + 1 + x_{n_k})$ , so that  $n_{k+1} > n_k$  and  $x_{n_{k+1}} > k + 1$ .

Clearly,  $x_{n_k} \rightarrow +\infty$ , and the proof is complete.

Likewise, suppose that  $\{x_n\}$  is unbounded below, then  $(-1)x_n$  is unbounded above (this is justified using Lemma 0.1). Using the construction as above, obtain a sequence  $\{(-1)x_{n_k}\}$  that diverges to  $+\infty$ . Then  $\{x_{n_k}\}$  diverges to  $-\infty$  and for every  $-M \in \mathbb{R}$ ,

$$(-1)x_{n_k} > -M \implies x_{n_k} < M$$

And the subsequence  $x_{n_k} \rightarrow -\infty$ , and  $\liminf x_n = -\infty$  is a main result. Using Lemma 0.2,

$$\inf E_1 = -\infty \iff \liminf E_m = -\infty$$

For Part B of the proof, we equip ourselves with the following lemmas.

#### 0.4 sup, inf of A, B when A subset of B

**WTS.** If  $A \subseteq B \subseteq \mathbb{R}$ , then  $\sup(A) \leq \sup(B)$ , and  $\inf(A) \geq \inf(B)$ .

*Proof.* If we allow for the sup and inf of  $A$  and  $B$  to take on the extended reals. Then,  $\sup(B)$  is an upper-bound for  $A$  and a lower-bound for  $A$ , therefore

$$\sup(A) \leq \sup(B), \quad \inf(A) \geq \inf(B)$$

#### 0.5 Every element in A is less than every element in B

**WTS.** If  $A, B$  are non-empty subsets of  $\mathbb{R}$ ,

$$\sup A \leq \inf B \iff \forall a \in A, \forall b \in B, a \leq b$$

*Proof.* Suppose that  $\sup A \leq \inf B$ , then for every  $a \in A$ , and assume that both  $\sup A$  and  $\inf B$  are finite (see remark),

$$a \leq \sup A \leq \inf B$$

so that  $a$  is a lower bound for  $B$ , but this is equivalent to saying for every  $b \in B$ .

Now suppose that for every  $a, b \in A, B$ ,  $a \leq b$ . Then every  $b$  is an upper bound for the set  $A$ , therefore

$$\forall b \in B, \sup A \leq b \implies \sup A \leq \inf B$$

where the last estimate is due to  $\sup A$  being a lower bound for  $B$ .

**Remark.** If  $\sup A = +\infty$ , then  $\inf B = +\infty$ , this can only happen so  $\sup A = +\infty$  is impossible, so is  $\inf B = -\infty$ . (We assume  $A, B$  are subsets of  $\mathbb{R}$ , and not of  $\overline{\mathbb{R}}$ ).

Further, if  $\sup A = -\infty$ , then either  $A = \{-\infty\}$  which is not a subset of  $\mathbb{R}$  or  $A = \emptyset$ , which is again impossible.

*Proof of Question 1 Part B.* To begin, notice that for every  $r$  the same notation as Part A, where  $E_m = \{x_n \geq m\}$ . Let us assume  $E_m$  is a bounded subset of  $\mathbb{R}$ . Then,

- If  $m = k$ , then

$$\inf E_m \leq \sup E_m$$

- If  $m \leq k$ , then

$$E_m \supseteq E_k \implies \inf E_m \leq \inf E_k \leq \sup E_k$$

by Lemma 0.4.

- If  $m \geq k$ , then

$$E_k \supseteq E_m \implies \inf E_m \leq \sup E_m \leq \sup E_k$$

also by Lemma 0.4.

- Therefore for any  $m, k \in \mathbb{N}^+$ ,

$$\inf E_m \leq \sup E_k$$

- Applying Lemma 0.5 gives

$$\sup \inf E_m \leq \inf \sup E_m \iff \liminf x_n \leq \limsup x_n$$

- Alternatively, we can prove Equation (2) by using the Monotone Convergence Theorem (because  $E_1$  is bounded). Indeed, (2) is

$$\liminf_m E_m \leq \limsup_m E_m \iff \liminf x_n \leq \limsup x_n$$

Suppose  $x_n \rightarrow x \in \mathbb{R}$ , then for any  $\varepsilon > 0$ ,  $x_n \in V_\varepsilon(x)$  eventually



**0.6**,  $E_m \subseteq V_\varepsilon(x)$  eventually. Hence,

$$\begin{aligned}
 E_m \subseteq V_\varepsilon(x) &\iff E_m \subseteq (x - \varepsilon, x + \varepsilon) \\
 &\iff x - \varepsilon \leq \inf E_m \leq \sup E_m \leq x + \varepsilon \\
 &\iff \begin{cases} x - \varepsilon \leq \inf E_m \leq \sup \inf E_m \leq \sup \\ \inf E_1 \leq \inf \sup E_m \leq \sup E_m \leq x + \varepsilon \end{cases} \\
 &\iff \begin{cases} x - \left( \sup \inf E_m \right) \leq \varepsilon \\ \left( \inf \sup E_m \right) - x \leq \varepsilon \end{cases} \\
 &\iff \inf \sup E_m \leq x \leq \sup \inf E_m \\
 &\iff \inf \sup E_m \leq \sup \inf E_m
 \end{aligned}$$

Combining **(3)** with **(2)** gives  $\liminf x_n = \limsup x_n$ .

On the other hand, if Equation **(1)** holds, and  $E_1$  is bounded, let  $x = \limsup x_n$ . Then for every  $\varepsilon > 0$ , both  $\sup E_m$  and  $\inf E_m$  are within this  $\varepsilon$ -ball about  $x$  eventually. And by Theorem **0.6**

$$\begin{aligned}
 \{\sup E_m\}_{m \geq N} &\subseteq V_\varepsilon(x) \\
 \{\inf E_m\}_{m \geq N} &\subseteq V_\varepsilon(x)
 \end{aligned}$$

Which reads, for every  $m \geq N$ ,

$$\begin{aligned}
 x - \varepsilon &\leq \sup E_m \leq x + \varepsilon \\
 x - \varepsilon &\leq \inf E_m \leq x + \varepsilon
 \end{aligned}$$

Applying Equation **(2)** to the bounded sets  $E_m \subseteq E_1$ , yields

$$x - \varepsilon \leq \inf E_m \leq \sup E_m \leq x + \varepsilon$$

So that  $E_m \subseteq [\inf E_m, \sup E_m] \subseteq V_\varepsilon(x)$  eventually. But by Theorem **0.6** it is to say that  $x_n \in V_\varepsilon(x)$  eventually, so  $x_n \rightarrow x$ .

For the unbounded case, suppose  $x_n \rightarrow +\infty$ . Clearly  $\sup E_1 < +\infty$ . By Lemma **0.3**,

$$x_n \geq L + \varepsilon_0 \text{ eventually} \implies x_{n_k} \geq L + \varepsilon_0 \text{ eventually}$$

Now it suffices to show that  $\liminf x_n = +\infty$ . Notice that for  $\epsilon$   
 $E_m \subseteq [M, +\infty)$  eventually. So  $\inf E_m \geq M$ , but by Lemma 0.2

$$-\infty < \inf E_m \iff -\infty < \liminf E_m$$

Now,  $\{\inf E_m\}_{m \geq 1}$  is a non-decreasing sequence that converges  
 mum. But no finite number can be an upper bound for  $\inf E_m$ .

$$\sup_{m \geq 1} \inf E_m = \liminf E_m = \liminf x_n = +\infty$$

Conversely, let us assume that  $\limsup x_n = \liminf x_n = +\infty$ .  
 that  $\sup E_1 = +\infty$ , and  $\inf E_1 > -\infty$  by Lemmas 0.3 and 0.2.

- (i) A monotonic sequence in  $\{\inf E_m\}_{m \geq 1}$  increases towards i  
 which in this case is  $+\infty$ .
- (ii) This is equivalent to saying  $\inf E_m \geq M$  eventually, for e
- (iii) Now, for all  $x_n \in E_m \implies x_n \geq \inf E_m \geq M$  eventually.  
 $M \rightarrow +\infty$  proves  $x_n \rightarrow +\infty$ .

Let us prove  $x_n \rightarrow -\infty \iff \limsup x_n = \liminf x_n = -\infty$ .  
 it is clear that  $(-1)x_n \rightarrow +\infty$ . So that

$$(-1)x_n \rightarrow +\infty \iff \limsup(-1)E_m = \liminf_m(-1)E_m =$$

Apply Lemma 0.1 so that

$$\sup(-1)E_m = +\infty \iff \inf E_m = -\infty$$

Then, apply Lemmas 0.2 and 0.3 to the rightmost equality, wh

$$\inf E_m = -\infty, \forall m \geq 1 \implies \liminf E_m = -\infty$$

Likewise, a simple application of the two Lemmas will give us  
 $-\infty$ . This proves  $\implies$ .

To show the converse, use Lemma 0.3, to obtain

$$\begin{aligned} \limsup E_m \neq +\infty &\iff \sup E_1 \neq +\infty \\ \liminf E_m = -\infty &\iff \inf E_1 = -\infty \end{aligned}$$

Now, modify the procedure (i), by forcing the  $m$ -tail of the sec  
 in  $(-\infty, M]$  eventually, thus concluding that  $x_n \rightarrow -\infty$ .

## Problem 2

**WTS.** Show that  $x_n = (1 + n^{-2})^{2n^2} \rightarrow e^2$

*Proof.* Using the definition of  $e$ ,

$$e = \lim (1 + k^{-1})^k, \quad e_k = (1 + k^{-1})^k$$

Now, let  $\{k_n\}_{n \geq 1} = 1, 4, 9, 16, \dots$ . Clearly,  $\{e_{k_n}\}$  is a subsequence of  $e_k$ . Therefore  $e_{k_n} \rightarrow e$  as  $n \rightarrow \infty$ . Now apply the multiplication property for convergent sequences.

$$e_{k_n} \rightarrow e \implies e_{k_n} e_{k_n} = (1 + n^{-2})^{2n^2} \rightarrow e^2$$

### Problem 3

**WTS.** *If  $\{x_n\}$  is a sequence in  $\mathbb{R}$ , show that if every subsequence contains a further subsequence that converges to  $L \in \mathbb{R}$ , then  $x_n \rightarrow L$ .*

We will prove something that is much stronger. Let us consider two Theorems.

#### 0.6 Eventual Behaviour of Sequences

**WTS.** *Let  $\{x_n\}$  be a sequence in an arbitrary space  $X$ . We define  $E_m = \{x_n, n \geq m\}$ . The following are equivalent:*

$$E_m = \{x_n, n \geq m\}$$

*If  $A \subseteq X$  is any set, the following are equivalent.*

- (a)  $x_n \in A$  eventually,
- (b)  $E_m \subseteq A$  eventually, (as  $m \rightarrow \infty$ ),
- (c)  $A^c \cap E_m = \emptyset$  eventually, (as  $m \rightarrow \infty$ ),
- (d)  $A^c \cap \{x_n\}$  is finite,
- (e) it is false that  $x_n \in A^c$  frequently,
- (f) no subsequence  $x_{n_k}$  of  $x_n$  can lie in  $A^c$  eventually, (as  $k \rightarrow \infty$ ),
- (g) every subsequence of  $x_n$  can be found frequently in  $A$

*Proof.* Suppose (a) holds, then  $\{x_{n \geq N}\} \subseteq A$ . So  $E_N \subseteq A$ , and for  $m \geq N$ ,  $E_m \subseteq E_N \subseteq A$ , so (b)  $\implies$  (c).

Suppose (b) holds, then

$$E_m \subseteq A \iff A^c \cap E_m = \emptyset, \quad \text{eventually}$$

Hence (c) follows.

To show (c)  $\implies$  (d), we assume (d) is false. So  $A^c \cap \{x_n\}$  is infinite. Let us denote

$$\mathcal{N} = \left\{ n \in \mathbb{N}^+, x_n \in A^c \right\}$$

is an unbounded set. Now choose any  $m \in \mathbb{N}^+$ , so this  $m$  must be an upper-bound of  $\mathcal{N}$  (otherwise  $\mathcal{N}$  would be bounded above, and hence finite). For this  $m$ , there exists an  $n > m'$ , where  $n \in \mathcal{N}$ , with

$$x_n \in A^c \cap E_m \implies A^c \cap E_m \neq \emptyset$$

This holds for every  $m$  (we have proven a negation that is stronger than the negation of (c)), and (c) is invalid. Therefore (c)  $\implies$  (d).

Suppose now (d) holds. Since  $A^c \cap \{x_n\}$  is finite, there exists  $N$  where

$$N = \max \left\{ n \in \mathbb{N}^+, x_n \in A^c \right\} + 1$$

for every  $n \geq N$ , we have  $x_n \notin A^c$ . So  $x_n \notin A^c$  eventually  $\Leftarrow$  that  $x_n$  is in  $A^c$  frequently is false, and (e) follows.

Now suppose (e), unboxing the quantifiers, reads

$$\neg \left( \forall N \in \mathbb{N}^+, \exists n \geq N, x_n \in A^c \right) \iff \exists N \in \mathbb{N}^+, \forall n \geq N$$

The right member is equivalent to claim (a).

To show (f) is indeed equivalent with the rest. Suppose claim (f) holds. So  $A^c \cap \{x_n\}$  is infinite. Let  $\mathcal{K} = \{n \in \mathbb{N}^+, x_n \in A^c\}$  be a set of natural numbers, and is therefore unbounded above. In the argument within (c)  $\implies$  (d), we can construct an increasing sequence of natural numbers  $n_1 < n_2 < \dots$  such that  $n_k \in \mathcal{K}$ , and

$$\{x_{n_k}\} \subseteq A^c$$

This proves  $\neg(\text{d}) \implies \neg(\text{f})$ . To show the converse, suppose that (f) holds. Eventually, then the set of naturals (also denoted by  $\mathcal{K}$ ),

$$\mathcal{K} = \left\{ k \in \mathbb{N}^+, x_{n_k} \in A^c \right\}$$

is an infinite set, so (d) is false.

Lastly, to show  $(f) \iff (g)$ , we unbox the quantifiers

$$\begin{aligned}
 (g) &\iff \forall \{x_{n_k}\} \subseteq x_n, \neg \left( \exists K \in \mathbb{N}^+, \forall k \geq K, x_{n_k} \in A^c \right) \\
 &\iff \forall \{x_{n_k}\} \subseteq x_n, \forall k \in \mathbb{N}^+, \exists k \geq K, x_{n_k} \in A^c \\
 &\iff (f)
 \end{aligned}$$

This completes the proof.

## 0.7 Frequent Behaviour of Sequences

**WTS.** Let  $\{x_n\}$  be a sequence in an arbitrary space  $X$ . Let  $E_m$  of the sequence as usual. If  $A \subseteq X$  is any set, the following are

- (a)  $x_n \in A$  frequently,
- (b) it is false that  $x_n \in A^c$  eventually,
- (c)  $A \cap E_m$  is infinite, for every  $m \geq 1$ ,
- (d) there exists a subsequence  $x_{n_k}$  of  $x_n$  that lies in  $A$  eventually.

*Proof.* Notice that (a) is equivalent to the negation of Theorem 0.6 with  $A$  taking the place of  $A^c$  (within Theorem 0.6).

It immediately follows that

$$(a) \iff (b) \iff (c) \iff (d)$$

and the proof is complete.

**Corollary 0.3.1.** *If  $x_n$  is in  $A$  eventually, then  $x_n$  lies in  $A$  frequently. Or the contrapositive: if  $x_n$  is in  $A^c$  frequently, then  $x_n$  does not lie in  $A$  eventually.*

## 0.8 Main Proof of Q3

*Proof.* Let us simplify the subsequence notation for a bit, and let  $x_{n_k}$  be a subsequence of  $x_n$ , and  $x_{n_{kj}}$  as a subsequence of  $x_{n_k}$  (which is a subsubsequence of  $x_n$ ).

If for every  $x_{n_k}$ , there exists a  $x_{n_{kj}} \rightarrow L$ . This is equivalent to: for every  $h \in \mathbb{N}^+$ ,

$$d(x_{n_{kj}}, L) < h^{-1} \iff x_{n_{kj}} \in V_{h^{-1}}(L), \text{ eventually}$$

And for every  $V_{h^{-1}}$ , Theorem 0.7(d) holds for some subsequence of  $x_{n_k}$ . This is equivalent to saying that  $x_{n_k}$  lies in  $V_{h^{-1}}(L)$  frequently. Theorem 0.6g holds  $x_n$ , therefore  $x_n \in V_{h^{-1}}(L)$  eventually.

But this is true if and only if  $d(x_n, L) < h^{-1}$  eventually. Since every  $h \geq 1$ , we must conclude that  $x_n \rightarrow L$ .

## Problem 4

**WTS.** Let  $\{x_n\}$  and  $\{y_n\}$  be bounded sequences in  $\mathbb{R}$ . Show th

$$(a) \limsup(x_n + y_n) \leq \limsup x_n + \limsup y_n,$$

(b) Give an example for when (a) is a strict inequality.

*Proof.* Since  $x_n$  and  $y_n$  are bounded, this makes  $x_n + y_n$  bounded if  $|x_n| \leq M2^{-1}$  for a large  $M$ , and similarly for  $|y_n|$ . An appli Triangle Inequality will show that  $|x_n + y_n| \leq M$ .

Notice also for any fixed  $m \geq 1$ ,

$$\left\{x_n + y_n, n \geq m\right\} \subseteq \left\{x_j + y_k, j, k \geq m\right\}$$

Taking the supremum across both sets yields

$$\sup_{n \geq m}(x_n + y_n) \leq \sup_{n \geq m} x_n + \sup_{n \geq m} y_n$$

Finally, let  $m \rightarrow +\infty$ . Since this inequality holds for every  $m$  the following estimates for their limits

$$\limsup(x_n + y_n) \leq \limsup x_n + \limsup y_n$$

This proves (a). Now let  $x_n = (-1)^n$ , and  $y_n = -x_n$ . Both sequences and  $\limsup x_n = \limsup y_n = 1$ , but  $x_n + y_n = 0$  at strict inequality follows.



## Problem 5

**WTS.** *Prove two things,*

(a) *Let  $x_n = n^{1/2}$ . Show that  $|x_{n+1} - x_n| \rightarrow 0$ , but  $x_n$  is not*

(b) *Answer the following*

(b) Even more strikingly, let  $(x_n)$  be the sequence  $(\underbrace{\sqrt{m}, \sqrt{m}, \dots, \sqrt{m}}_m)$

$(\sqrt{1}, \sqrt{2}, \sqrt{2}, \sqrt{3}, \sqrt{3}, \sqrt{3}, \sqrt{4}, \sqrt{4}, \sqrt{4}, \sqrt{4}, \sqrt{5}, \sqrt{5}, \sqrt{5}, \sqrt{5}, \dots)$

Prove that for each fixed  $k \in \mathbb{N}$ , we have  $\lim_n |x_n - x_{n+k}| = 0$  but

**REMARK:** The moral here is that demanding for each **fixed**  $k$  separate  $d(x_n, x_{n+k})$  goes to 0 as  $n \rightarrow \infty$  **does not** guarantee Cauchyness, i.e.  $\lim_n \sup_k d(x_n, x_{n+k}) = 0$ . In particular, we **cannot switch the order** indeed,  $\sup_k \lim_n d(x_n, x_{n+k}) = 0$  while  $\lim_n \sup_k d(x_n, x_{n+k}) = \infty$ .

*Proof of Part A.* Notice for every  $k \geq 1$

$$\begin{aligned} a_n &= \left| k \left( (n+k)^{1/2} - (n)^{1/2} \right) \right| \\ &= \left| \frac{(n+k) - (n)}{(n+k)^{1/2} + (n)^{1/2}} \right| \\ &= |(n+k)^{1/2} - (n)^{1/2}| \end{aligned}$$

A simple consequence of  $k^{-1}\sqrt{n} \leq a_n^{-1}$  is that  $a_n \rightarrow 0$ , and

$$|(n+k)^{1/2} - (n)^{1/2}| \rightarrow 0, \quad \forall k \geq 1$$

Hence  $|x_{n+1} - x_n| \rightarrow 0$  (by taking  $k = 1$  within (5)).

$x_n$  is obviously not Cauchy, because it is unbounded. Indeed for you can find a large  $N \in \mathbb{N}^+$  where  $N > \varepsilon^2$  eventually. And

$$n \geq N > \varepsilon^2 \implies x_n > \varepsilon$$

*Proof of Part B.* It is clear that  $|x_{n+k} - x_n| \leq |(n+k)^{1/2} - n|$ .  
 $n \rightarrow +\infty$  reads

$$|x_{n+k} - x_n| \rightarrow 0, \forall k \geq 1$$

$x_n$  is not Cauchy because it contains an unbounded subsequence

$$\{x_{n_k}\}, \quad k \mapsto \sqrt{k}$$

We will outline the construction, for any  $k \geq 1$ , apply the V  
 Property to obtain  $n_k = \text{least}\{q \in \mathbb{N} \mid x_q = \sqrt{k}\}$ .

## Problem 6

**WTS.** Let  $y_0 < y_1 \in \mathbb{R}$ . Define  $\{y_n\}$  for every  $n \geq 2$

$$y_n = (1/3)y_{n-1} + (2/3)y_{n-2}$$

Prove two things,

(i) Prove that  $\{y_n\}$  is contractive,

(ii) Prove that  $y_n \rightarrow \frac{2}{5}y_0 + \frac{3}{5}y_1$

*Proof of Part A.* The sequence is clearly contractive, fix any  $n$

$$y_{n+2} - y_{n+1} = \frac{-2}{3} \left( y_{n+1} - y_n \right)$$

Taking absolute values on both sides of (6), and replacing  $y$  with  $x$  finishes the proof.

*Proof of Part B.* We know from Part A, that  $y_n$  is contractive and Cauchy. To show that  $y_n \rightarrow (2/5)y_0 + (3/5)y_1$ , replace the  $y_n$  members above by

$$x_{n+2} = (-2/3)x_{n+1}, \quad x_n = y_n - y_{n-1}, \quad \forall n \geq 1$$

A simple induction on  $n \geq 1$  will yield

- $x_2 = \frac{-2}{3}x_1$ ,
- and suppose  $x_j = (-2/3)^j x_1$  for every  $j \geq 1$ , then
- $x_{j+1} = (-2/3)^{j+1} x_1$ , and this completes the induction

We require a second induction to extract  $y_{n+2}$ , and we will omit the details here. From (7), we have

$$\begin{aligned} y_{n+2} - y_0 &= \sum_{j=1}^{n+2} x_j \\ y_{n+2} &= y_0 + x_1 \sum_{j=1}^{n+2} \left( \frac{-2}{3} \right)^{j-1} \\ y_{n+2} &= y_0 + x_1 \sum_{j=0}^{n+1} \left( \frac{-2}{3} \right)^j \end{aligned}$$

Sending  $n \rightarrow \infty$ , noting that every subsequence of  $y_n$  must converge to the same limit, and

$$y_n \rightarrow y_0 + (y_1 - y_0) \frac{1}{1 - (-2/3)} = y_0 + (y_1 - y_0)(3/5)$$

Simplifying yields

$$y_n \rightarrow \frac{2}{5}y_0 + \frac{3}{5}y_1$$