

8. Prove (from the definition of a limit of a sequence) that if the sequence $\{a_n\}_{n=1}^{\infty}$ tends to limit L as $n \rightarrow \infty$, then for any fixed number $M > 0$, the sequence $\{Ma_n\}_{n=1}^{\infty}$ tends to the limit ML .

Proof:

The claim can be re-written as: $\lim_{n \rightarrow \infty} a_n = L \rightarrow \lim_{n \rightarrow \infty} Ma_n = ML$

To prove $\lim_{n \rightarrow \infty} Ma_n = ML$, we need to prove that, $(\forall \varepsilon > 0, \exists n_0 \in \mathbb{N}, \forall n > n_0) [|Ma_n - ML| < \varepsilon]$

Clearly, $[|Ma_n - ML| < \varepsilon] \leftrightarrow [|a_n - L| < \varepsilon/M]$, because $M > 0$.

Because according to the assumption, $\lim_{n \rightarrow \infty} a_n = L$

$\forall \varepsilon > 0$, let $\varepsilon_0 = \frac{\varepsilon}{M} > 0$, according to the definition of sequence limit, $\exists n_0 \in \mathbb{N}, \forall n > n_0$, such that,

$$|a_n - L| < \varepsilon_0 \rightarrow |a_n - L| < \varepsilon/M \rightarrow |Ma_n - ML| < \varepsilon$$

Then, by definition, we get: $\lim_{n \rightarrow \infty} Ma_n = ML$, as required by the claim.

Q.E.D