Math 320 Final Notes - Week 3

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Definition 1 (sequence). A sequence is a function whose domain is \mathbb{N} .

Definition 2 (convergence of a sequence). A sequence (a_n) converges to a real number a if, for every positive number ϵ , there exists an $N \in \mathbb{N}$ such that whenever $n \geq N$ it follows that $|a_n - a| < \epsilon$.

Definition 3 (ϵ -neighborhood). Given a real number $a \in \mathbb{R}$ and a positive number $\epsilon > 0$, the set

$$V_{\epsilon}(a) = \{ x \in \mathbb{R} : |x - a| < \epsilon \}$$

is called the ϵ -neighborhood of a.

Definition 4 (convergence of a sequence, topologically). A sequence (a_n) converges to a if, given any ϵ -neighborhood $V_{\epsilon}(a)$ of a, there exists a point in the sequence after which all of the terms are in $V_{\epsilon}(a)$. In other words, every ϵ -neighborhood contains all but a finite number of the terms of (a_n) .

Theorem 1 (Uniqueness of Limits). The limit of a sequence, when it exists, must be unique.

Definition 5 (divergence). A sequence that does not converge is said to diverge.

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Definition 6 (bounded). A sequence (x_n) is bounded if there exists a number M > 0 such that $|x_n| \leq M$ for all $n \in \mathbb{N}$.

Theorem 2 (2.3.2). Every convergent sequence is bounded.

Theorem 3 (Algebraic Limit Theorem). Let $\lim a_n = a$, and $\lim b_n = b$. Then,

- (i) $\lim(ca_n) = ca$, for all $c \in \mathbb{R}$;
- (ii) $\lim(a_n + b_n) = a + b$;
- (iii) $\lim(a_nb_n) = ab$;
- (iv) $\lim(a_n/b_n) = a/b$, provided $b \neq 0$.

Theorem 4 (Order Limit Theorem). Assume $\lim a_n = a$ and $\lim b_n = b$.

- (i) If $a_n \geq 0$ for all $n \in \mathbb{N}$, then $a \geq 0$.
- (ii) If $a_n \leq b_n$ for all $n \in \mathbb{N}$, then $a \leq b$.
- (iii) If there exists $c \in \mathbb{R}$ for which $c \leq b_n$ for all $n \in \mathbb{N}$, then $c \leq b$. Similarly, if $a_n \leq c$ for all $n \in \mathbb{N}$, then $a \leq c$.