

Lecture 3 - 13/03

→ 3.1 Sequence

(1, 2, 3, 4...)

- Elements can repeat
- Order matters

• Denotation: $(a_n)_{n \in \mathbb{N}}$ or simply (a_n)

ex $a_n = 2n \Rightarrow (2, 4, 6, 8...)$

• Convergence

• definition: A sequence is converging to some $\alpha \in \mathbb{R}$ if

$$\text{if } (\forall \varepsilon > 0) (\exists N_\varepsilon \in \mathbb{N}) (\forall n > N_\varepsilon) |a_n - \alpha| < \varepsilon$$

↑
Choose a small number
as difference

there will be a number where the distance
will be smaller from there on

example

$$(a_n) = \frac{n}{n+1} \quad |a_n - \alpha| < \varepsilon$$

$$\left| \frac{n}{n+1} - 1 \right| = \left| -\frac{1}{n+1} \right| = \frac{1}{n+1} < \varepsilon$$

$$1 < \varepsilon(n+1)$$

$$1 < \varepsilon n + \varepsilon$$

$$\frac{1-\varepsilon}{\varepsilon} < n$$

• definition 2:

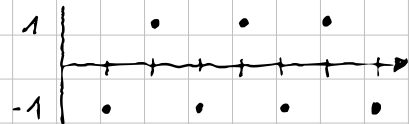
if a sequence a_n converges to $\alpha \in \mathbb{R}$

$$\boxed{\lim_{n \rightarrow \infty} a_n = \alpha}$$

otherwise a_n is divergent.

ex.

$$a_n = (-1)^n$$



DIVERGENT

ex

$$a_n = 2^n$$

power sequence



$$\lim_{n \rightarrow \infty} a_n = +\infty$$

DIVERGENCE OF INFINITY

$$\lim_{n \rightarrow \infty} a_n = +\infty$$

$$\text{if } (\forall M > 0) (\exists N_M \in \mathbb{N}) (\forall n > N_M) a_n > M$$

• Property I:

$$\lim_{n \rightarrow \infty} a_n = +\infty \quad \text{IFF} \quad \lim_{n \rightarrow \infty} \frac{1}{a_n} = 0$$

• Property II

$$b \in \mathbb{R} \quad \text{and} \quad a_n = b^n$$

$$\text{if } b = 1 \quad \text{then} \quad \lim_{n \rightarrow \infty} a_n = 1$$

$$\text{if } b \in (-1, 1) \quad \text{then} \quad \lim_{n \rightarrow \infty} a_n = 0$$

$$\text{if } b \notin [-1, 1) \quad \text{then} \quad a_n \text{ diverges}$$

→ 3.2 Properties about convergence

a) a_n is bounded from above if

$$(\exists M \in \mathbb{R}) (\forall n) a_n \leq M$$

b) below

$$(\exists M \in \mathbb{R}) (\forall n) a_n \geq M$$

c) bounded IFF above and below

• Every convergent sequence is bounded

Theorem 4:

a_n and b_n sequence s.t. $\lim_{n \rightarrow \infty} a_n = \alpha$
 $\lim_{n \rightarrow \infty} b_n = \beta$

then:

$$(i) \lim_{n \rightarrow \infty} (-a_n) = -\alpha \quad (ii) \lim_{n \rightarrow \infty} (a_n + b_n) = \alpha + \beta$$

$$(iii) \lim_{n \rightarrow \infty} (a_n - b_n) = \alpha - \beta \quad (iiii) \lim_{n \rightarrow \infty} (a_n \cdot b_n) = \alpha \cdot \beta$$

$$(v) \lim_{n \rightarrow \infty} (k \cdot a_n) = k \cdot \alpha \quad (vi) \lim_{n \rightarrow \infty} \left(\frac{1}{b_n}\right) = \frac{1}{\beta}$$

$$(vii) \lim_{n \rightarrow \infty} \left(\frac{a_n}{b_n}\right) = \frac{\alpha}{\beta} \rightarrow b_n \neq 0, \beta \neq 0$$

→ 3.3 Monotonic Sequences

A sequence is

a) monotone increasing if $a_{n+1} \geq a_n, n \in \mathbb{N}$

b) monotone decreasing if $a_{n+1} \leq a_n, n \in \mathbb{N}$

c) ultimately monotone increasing if $a_{n+1} \geq a_n, n \geq N$

d) ultimately monotone decreasing if $a_{n+1} \leq a_n, n \geq N$

Theorem 5:

a) ultimately monotone increasing + bounded above = convergent

b) ultimately monotone decreasing + bounded below = convergent

→ 3.4 Squeeze Theorem for Sequences

aka "Cauchy's Theorem"

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} c_n = L$$

$$b_n \leq a_n \leq c_n$$

