

1. AUGUST 23, 2022

What is a number? Certainly the things used to count sheep, money, etc. are numbers: $1, 2, 3, \dots$. We will call these the *natural numbers* and write \mathbb{N} for the set of all natural numbers

$$\mathbb{N} = \{1, 2, 3, 4, \dots\}.$$

Since we like to keep track of debts too, we'll allow negatives and 0, which gives us the *integers*:

$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, 4, \dots\}.$$

(The symbol \mathbb{Z} is used since the German word for number is *zahlen*.)

Fractions should count as numbers also, so that we can talk about eating one and two-thirds of a pizza last night. We define a *rational number* to be a number expressible as a quotient of two integers: $\frac{m}{n}$ for $m, n \in \mathbb{Z}$ with $n \neq 0$. For example

$$\frac{5}{3}, \frac{2}{7}, \frac{2019}{2020}$$

are rational numbers. Of course, we often talk about numbers such as “two and a fourth”, but that the same as $\frac{9}{4}$. Every integer is a rational number just by taking 1 for the denominator; for example, $7 = \frac{7}{1}$. The set of all rational numbers is written as \mathbb{Q} (for “quotient”).

You might not have thought about it before, but an expression of the form $\frac{m}{n}$ is really an “equivalence class”: the two numbers $\frac{m}{n}$ and $\frac{a}{b}$ are deemed equal if $mb = na$. For example $\frac{6}{9} = \frac{2}{3}$ because $6 \cdot 3 = 9 \cdot 2$.

We'll talk more about decimals later on, but recall for now that a decimal that terminates is just another way of representing a rational number. For example, 1.9881 is equal to $\frac{19881}{10000}$. Less obvious is the fact that a decimal that repeats also represents a rational number: For example, $1.333\dots$ is rational (it's equal to $\frac{4}{3}$) and so is $23.91278278278\dots$. We'll see why this is true later in the semester.

Are these all the numbers there are? Maybe no one in this class would answer “yes”, but the ancient Greeks believed for a time that every number was rational. Let's convince ourselves, as the Greeks did eventually, that there must be numbers that are not rational. Imagine a square of side length 1. By the Pythagorean Theorem, the length of its diagonal, call this number c , must satisfy

$$c^2 = 1^2 + 1^2 = 2.$$

That is, there must be a some number whose square is 2 since certainly the length of the diagonal in such a square is representable as a number.

Now, let's convince ourselves that there is no *rational number* with this property. In fact, I'll make this a theorem.

Theorem 1.1. *There is no rational number whose square is 2.*

Preproof Discussion 1. *Before launching a formal proof, let's philosophize about how one shows something does not exist. To show something does not exist, one proves that its existence is not possible. For example, I know that there must not be large clump of plutonium sewn into the mattress of my bed. I know this since, if such a clump existed, I'd be dead by now, and yet here I am, alive and well!*

More generally and formally, one way to prove the falsity of a statement P is to argue that if we assume P to be true then we can deduce from that assumption something that is known to be false. If you can do this, then you have proven P is false. In symbols: If one can prove

$$P \implies \text{Contradiction}$$

then the statement P must in fact be false.

In the case at hand, letting P be the statement "there is a rational number whose square is 2", the Theorem is asserting that P is false. We will prove this by assuming P is true and deriving an impossibility.

This is known as a proof by contradiction.

Proof. By way of contradiction, assume there were a rational number q such that $q^2 = 2$. By definition of "rational number", we know that q can be written as $\frac{m}{n}$ for some integers m and n such that $n \neq 0$. Moreover, we may assume that we have written q in reduced form so that m and n have no prime factors in common. In particular, we may assume that not both of m and n are even. (If they were both even, then we could simplify the fraction by factoring out common factors of 2's.) Since $q^2 = 2$, $\frac{m^2}{n^2} = 2$ and hence $m^2 = 2n^2$. In particular, this shows m^2 is even and, since the square of an odd number is odd, it must be that m itself is even. So, $m = 2a$ for some integer a . But then $(2a)^2 = 2n^2$ and hence $4a^2 = 2n^2$ whence $2a^2 = n^2$. For the same reason as before, this implies that n must be even. But this contradicts the fact that m and n are not both even.

We have reached a contradiction, and so the assumption that there is a rational number q such that $q^2 = 2$ must be false. \square

A version of the previous proof was known even to the ancient Greeks.

Our first major mathematical goal in the class is to make a formal definition of the real numbers. Before we do this, let's record some basic properties of the rational numbers. I'll state this as a Proposition

(which is something like a minor version of a Theorem), but we won't prove them; instead, we'll take it for granted to be true based on our own past experience with numbers.

For the rational numbers, we can do arithmetic $(+, -, \times, \div)$ and we also have a notion of size $(<, >)$. The first seven observations below describe the arithmetic, and the last three describe the notion of size.

Proposition 1.2 (Arithmetic and order properties of \mathbb{Q}). *The set of rational numbers form an “ordered field”. This means that the following ten properties hold:*

- (1) *There are operations $+$ and \cdot defined on \mathbb{Q} , so that if p, q are in \mathbb{Q} , then so are $p + q$ and $p \cdot q$.*
- (2) *Each of $+$ and \cdot is a commutative operation (i.e., $p + q = q + p$ and $p \cdot q = q \cdot p$ hold for all rational numbers p and q).*
- (3) *Each of $+$ and \cdot is an associative operation (i.e., $(p + q) + r = p + (q + r)$ and $(p \cdot q) \cdot r = p \cdot (q \cdot r)$ hold for all rational numbers p, q , and r).*
- (4) *The number 0 is an identity element for addition and the number 1 is an identity element for multiplication. This means that $0 + q = q$ and $1 \cdot q = q$ for all $q \in \mathbb{Q}$.*
- (5) *The distributive law holds: $p \cdot (q + r) = p \cdot q + p \cdot r$ for all $p, q, r \in \mathbb{Q}$.*
- (6) *Every number has an additive inverse: For any $p \in \mathbb{Q}$, there is a number $-p$ satisfying $p + (-p) = 0$.*
- (7) *Every nonzero number has a multiplicative inverse: For any $p \in \mathbb{Q}$ such that $p \neq 0$, there is a number p^{-1} satisfying $p \cdot p^{-1} = 1$.*
- (8) *There is a “total ordering” \leq on \mathbb{Q} . This means that*
 - (a) *For all $p, q \in \mathbb{Q}$, either $p \leq q$ or $q \leq p$.*
 - (b) *If $p \leq q$ and $q \leq p$, then $p = q$.*
 - (c) *For all $p, q, r \in \mathbb{Q}$, if $p \leq q$ and $q \leq r$, then $p \leq r$.*
- (9) *The total ordering \leq is compatible with addition: If $p \leq q$ then $p + r \leq q + r$.*
- (10) *The total ordering \leq is compatible with multiplication by non-negative numbers: If $p \leq q$ and $r \geq 0$ then $pr \leq qr$.*

Which of the properties from Proposition 1.2 does \mathbb{N} satisfy?

The commutativity, associativity, distributive law, multiplicative identity, and all of the ordering properties are true for \mathbb{N} .

We expect everything from Proposition 1.2 to be true for the real numbers. We will build them into our definition. To define the real numbers \mathbb{R} , we take the ten properties listed in the Proposition to be axioms. It turns out the set of real numbers satisfies one key additional property, called the *completeness axiom*, which I cannot state yet.

Axioms. The set of all real numbers, written \mathbb{R} , satisfies the following eleven properties:

- (Axiom 1) There are operations $+$ and \cdot defined on \mathbb{R} , so that if $x, y \in \mathbb{R}$, then so are $x + y$ and $x \cdot y$.
- (Axiom 2) Each of $+$ and \cdot is a commutative operation.
- (Axiom 3) Each of $+$ and \cdot is an associative operation.
- (Axiom 4) The real number 0 is an identity element for addition and the real number 1 is an identity element for multiplication. This means that $0 + x = x$ and $1 \cdot x = x$ for all $x \in \mathbb{R}$.
- (Axiom 5) The distributive law holds: $x \cdot (y + z) = x \cdot y + x \cdot z$ for all $x, y, z \in \mathbb{R}$.
- (Axiom 6) Every real number has an additive inverse: For any $x \in \mathbb{R}$, there is a number $-x$ satisfying $x + (-x) = 0$.
- (Axiom 7) Every nonzero real number has a multiplicative inverse: For any $x \in \mathbb{R}$ such that $x \neq 0$, there is a real number x^{-1} satisfying $x^{-1} \cdot x = 1$.
- (Axiom 8) There is a “total ordering” \leq on \mathbb{R} . This means that
 - (a) For all $x, y \in \mathbb{R}$, either $x \leq y$ or $y \leq x$.
 - (b) If $x \leq y$ and $y \leq z$, then $x \leq z$.
 - (c) For all $x, y, z \in \mathbb{R}$, if $x \leq y$ and $y \leq z$, then $x \leq z$.
- (Axiom 9) The total ordering \leq is compatible with addition: If $x \leq y$ then $x + z \leq y + z$ for all z .
- (Axiom 10) The total ordering \leq is compatible with multiplication by non-negative real numbers: If $x \leq y$ and $z \geq 0$ then $zx \leq zy$.
- (Axiom 11) The completeness axiom holds. (I will say what this means later.)

There are many other familiar properties that are consequences of this list of axioms. As an example we can deduce the following property:

“Cancellation of Addition”: For real numbers, $x, y, z \in \mathbb{R}$, if $x + y = z + y$ then $x = z$.

Let’s prove this carefully, using just the list of axioms: Assume that $x + y = z + y$. Then we can add $-y$ (which exists by Axiom 6) to both sides to get $(x + y) + (-y) = (z + y) + (-y)$. This can be rewritten as $x + (y + (-y)) = z + (y + (-y))$ (Axiom 3) and hence as $x + 0 = z + 0$ (Axiom 6), which gives $x = z$ (Axiom 4 and Axiom 2).

For another example, we can deduce the following fact from the axioms:

$$r \cdot 0 = 0 \text{ for any real number } r.$$

Let’s prove this carefully: Let r be any real number. We have $0 + 0 = 0$ (Axiom 4) and hence $r \cdot (0 + 0) = r \cdot 0$. But $r \cdot (0 + 0) = r \cdot 0 + r \cdot 0$ (Axiom 5)

and so $r \cdot 0 = r \cdot 0 + r \cdot 0$. We can rewrite this as $0 + r \cdot 0 = r \cdot 0 + r \cdot 0$ (Axiom 4). Now apply the Cancellation of Addition property (which we previously deduced from the axioms) to obtain $0 = r \cdot 0$.

As I said, there are many other familiar properties of the real numbers that follow from these axioms, but I will not list them all. The great news is that all of these familiar properties follow from this short list of axioms. We will prove a couple, but for the most part, I'll rely on your innate knowledge that facts such as $r \cdot 0 = 0$ hold.

2. AUGUST 25, 2022

Definition 2.1. A real number is *irrational* if it is not rational.

Making sense of if then statements and quantifier statements.

- The *converse* of the statement “If P then Q ” is the statement “If Q then P ”.
 - The *contrapositive* of the statement “If P then Q ” is the statement “If not Q then not P ”.
 - Any if then statement is equivalent to its contrapositive, but not necessarily to its converse!
- (1) For each of the following statements, write its contrapositive and its converse. Is the original/contrapositive/converse true or false for real numbers a, b ? Explain why (but don't prove).
- (a) If a is irrational, then $1/a$ is irrational.
 - (b) If a and b are irrational, then ab is irrational.
 - (c) If $a > 3$, then $a^2 > 9$.

- (1) true; contrapositive is “If $1/a$ is rational, a is rational” is true; converse is “if $1/a$ is irrational, then a is irrational” is true.
- (2) false; contrapositive is “If ab is rational, either a or b is rational” is false; converse is “if ab is irrational then a and b are irrational” is false.
- (3) true; contrapositive is “if $a^2 \leq 9$, then $a \leq 3$ is true; converse is “if $a^2 > 9$ then $a > 3$ ” is false.

- The symbol for “for all” is \forall and the symbol for there exists is \exists .
- The negation of “For all $x \in S$, P ” is “There exists $x \in S$ such that not P ”.
- The negation of “There exists $x \in S$ such that P ” is “For all $x \in S$, not P ”.

- (2) Rewrite each statement with symbols in place of quantifiers, and write its negation. Is the original statement true or false? Explain why (but don't prove them).
- There exists $x \in \mathbb{Q}$ such that $x^2 = 2$.
 - For all $x \in \mathbb{R}$, $x^2 > 0$.
 - For all $x \in \mathbb{R}$ such that¹ $x \neq 0$, $x^2 > 0$.
 - For all $x \in \mathbb{R}$, there exists $y \in \mathbb{R}$ such that $x < y$.
 - There exists $x \in \mathbb{R}$ such that for all $y \in \mathbb{R}$, $x < y$.

- (1) $\exists x \in \mathbb{Q} : x^2 = 2$ is false. Negation: $\forall x \in \mathbb{Q}, x^2 \neq 2$.
 (2) $\forall x \in \mathbb{R}, x^2 > 0$ is false. Negation: $\exists x \in \mathbb{R} : x^2 \leq 0$.
 (3) $\forall x \in \mathbb{R} : x \neq 0, x^2 > 0$ is true. Negation: $\exists x \in \mathbb{R} : x \neq 0, x^2 \leq 0$.
 (4) $\forall x \in \mathbb{R}, \exists y \in \mathbb{R} : x < y$ is true. Negation: $\exists x \in \mathbb{R} : \forall y \in \mathbb{R}, x \geq y$.
 (5) $\exists x \in \mathbb{R} : \forall y \in \mathbb{R}, x < y$ is false. Negation: $\forall x \in \mathbb{R}, \exists y \in \mathbb{R} : x \geq y$.

Proving if then statements and quantifier statements.

- The general outline of a direct proof of “If P then Q ” goes
 - (1) Assume P .
 - (2) Do some stuff.
 - (3) Conclude Q .
- Often it is easier to prove the contrapositive of an if then statement than the original, especially when the negation of the hypothesis or conclusion is something negative.
- The general outline of a proof of “For all $x \in S$, P ” goes
 - (1) Let $x \in S$ be arbitrary.
 - (2) Do some stuff.
 - (3) Conclude that P holds for x .
- To prove a there exists statement, you just need to give an example. To prove “There exists $x \in S$ such that P ” directly:
 - (1) Consider² x = [some specific element of S].
 - (2) Do some stuff.
 - (3) Conclude that P holds for x .

¹In a statement of the form “For all $x \in S$ such that Q , P ”, the “such that Q ” part is part of the hypothesis: it is restricting the set S that we are “alling” over.

- (3) Let x and y be real numbers. Use the axioms of \mathbb{R} to prove³ that $x \geq y$ if and only if $-y \geq -x$.
- (4) Let x be a real number. Show that if x^2 is irrational, then x is irrational.
- (5) Let x be a real number. Use the axioms of \mathbb{R} and facts we have proven in class to show that if there exists a real number y such that $xy = 1$, then $x \neq 0$.
- (6) Prove that⁴ for all $x \in \mathbb{R}$ such that $x \neq 0$, we have $x^2 \neq 0$.
- (7) Prove that there exists some $x \in \mathbb{R}$ such that for every $y \in \mathbb{R}$, $xy = x$.
- (8) Prove⁵ that (2d) is true and (2e) is false.
- (9) Let $S \subseteq \mathbb{R}$ be a set of real numbers. Apply your results above to prove that if for every $x \in S$, x^2 is irrational, then for every $y \in S$, y is irrational.
- (10) Prove that $1 > 0$.
- (11) Let x, y be real numbers. Prove that if $x \leq 0$ and $y \leq 0$, then $xy \geq 0$.

- (3) Let $x \geq y$. Adding $(-x) + (-y)$ to both sides (which exists by Axiom 6), we obtain $-y = x + ((-x) + (-y)) \geq y + ((-x) + (-y)) = -x$ (by Axiom 9 and Axiom 5). Conversely, let $-x \leq -y$. Adding $x + y$ to both sides, we obtain $y = (x + y) + (-x) \leq (x + y) + (-y) = x$ (by Axiom 9 and Axiom 5).
- (6) Let x and y be nonzero real numbers. By Axiom 7, there are elements $x^{-1}, y^{-1} \in \mathbb{R}$ such that $xx^{-1} = 1$ and $yy^{-1} = 1$. Then $xy \cdot (x^{-1}y^{-1}) = (xx^{-1})(yy^{-1}) = 1$, using Axioms 2 and 3 in the first equality and Axiom 5 in the second. By the previous fact (applies to xy) we conclude that $xy \neq 0$.
- (7) Consider $x = 1$. Let $y \in \mathbb{R}$. By Axiom 4, we have $xy = 1y = y$. Thus, for all $y \in \mathbb{R}$, we have $xy = x$.
- (8) (2d): Let $x \in \mathbb{R}$. Consider $y = x + 1$. Since $1 > 0$ we have $y = x + 1 > x + 0 = x$. Thus, for each $x \in \mathbb{R}$, we have some y such that $x < y$. (2e): We claim this is false. Suppose, for the sake of contradiction that this was true, and let x

²How you found this x is logically irrelevant to an existence proof, and should not be included.

³Hint: You may want to add something to both sides.

⁴Hint: Use (5).

⁵You can “work out of order here” and use (10) now.

be as in the statement. Then for any $y \in \mathbb{R}$, we have $x < y$. But, for $y = x$, the inequality $x < y$ is false. This is a contradiction, so the statement must be false.

(10) First we establish two lemmas.

Lemma: For real numbers $x \in \mathbb{R}$ we have $-(-x) = x$.

Proof: We have

$$(-x) + (-(-x)) = 0$$

so

$$\begin{aligned} -(-x) &= 0 + -(-x) = (x + (-x)) + (-(-x)) \\ &= x + ((-x) + (-(-x))) = x. \quad \square \end{aligned}$$

Lemma: For real numbers $x, y \in \mathbb{R}$ we have $(-x)y = -(xy)$.

Proof: We have that

$$0 = 0y = (x + (-x))y = xy + (-x)y.$$

Adding $-(xy)$ to both sides we get

$$\begin{aligned} -(xy) &= -(xy) + (xy + (-x)y) \\ &= (-(xy) + (-x)y) + (-x)y \\ &= 0 + (-x)y = (-x)y. \quad \square \end{aligned}$$

We proceed with the proof. We either have $1 \geq 0$ or $1 \leq 0$. Suppose that $1 \leq 0$. Then $-1 \geq 0$, so

$$(-1)(-1) \geq (-1)0 = 0.$$

But

$$(-1)(-1) = -(1(-1)) = -(-1) = 1,$$

so $1 \geq 0$, contradicting the hypothesis.

3. AUGUST 30, 2022

I owe you a statement of the very important Completeness Axiom. Before we get there, I want to recall an axiom of \mathbb{N} that we haven't discussed yet. It pertains to minimum elements in sets. Let's be precise and define minimum element.

Definition 3.1. Let S be a set of real numbers. A *minimum* element of S is a real number x such that

- (1) $x \in S$, and
- (2) for all $y \in S$, $x \leq y$.

In this case, we write $x = \min(S)$.

The definition of *maximum* is the same except with the opposite inequality.

Axiom 3.2 (Well-ordering axiom). *Every nonempty subset of \mathbb{N} has a minimum element.*

Example 3.3. If S is the set of even multiples of 7, then S has 14 as its minimum.

We generally like to say *the* minimum, rather than *a* minimum. To justify this, let's prove the following.

Proposition 3.4. *Let S be a set of real numbers. If S has a minimum, then the minimum is unique.*

Preproof Discussion 2. *The proposition has the general form “If a thing with property P exists, then it is unique”.*

How do we prove a statement such as “If a thing with property P exists, then it is unique”? We argue that if two things x and y both have property P , then x and y must be the same thing.

Proof of Proposition 3.4. Let S be a set of real numbers, and let x and y be two minima of S . Applying part (1) of the definition of minimum to y , we have $y \in S$. Applying part (2) of the definition of minimum to x and the fact that $y \in S$, we get that $x \leq y$. Switching roles, we get that $y \leq x$. Thus $x = y$.

We conclude that if a minimum exists, it is necessarily unique. \square

The previous proposition plus the Well-Ordering Axiom together imply that every nonempty subset of \mathbb{N} has exactly one minimum element. A similar proof shows that if a maximum exists, it is necessarily unique. Could a set fail to have a maximum or a minimum? Yes!

Example 3.5. (1) The empty set \emptyset has no minimum and no maximum element. (There is no $s \in \emptyset$!)
 (2) The set of natural numbers \mathbb{N} has 1 as a minimum, but has no maximum. (Suppose there was: if $n = \max(\mathbb{N})$ was the maximum, then $n < n + 1 \in \mathbb{N}$ gives a contradiction.)
 (3) The open interval $(0, 1) = \{x \in \mathbb{R} \mid 0 < x < 1\}$ has no minimum and no maximum. (Exercise later.)

Definition 3.6. Let S be any subset of \mathbb{R} . A real number b is called an *upper bound* of S provided that for every $s \in S$, we have $s \leq b$.

For example, the number 1 is an upper bound for the interval $(0, 1)$. The number 182 is also an upper bound of this set and so is π . It is

pretty clear that 1 is the “best” (i.e., smallest) upper bound for this set, in the sense that every other upper bound of $(0, 1)$ must be at least as big as 1. Let’s make this official:

Proposition 3.7. *If b is an upper bound of the set $(0, 1)$, then $b \geq 1$.*

I will prove this claim using just the axioms of the real numbers (in fact, I will only use the first 10 axioms):

Proof. Suppose b is an upper bound of the set $(0, 1)$. By way of contradiction, suppose $b < 1$. (Our goal is to derive a contradiction from this.)

Consider the number $y = \frac{b+1}{2}$ (the average of b and 1). I will argue that $b < y$ and $b \geq y$, which is not possible.

Since we are assuming $b < 1$, we have $\frac{b}{2} < \frac{1}{2}$ and hence

$$b = \frac{2b}{2} = \frac{b}{2} + \frac{b}{2} < \frac{b}{2} + \frac{1}{2} = \frac{b+1}{2} = y.$$

So, $b < y$.

Similarly,

$$1 = \frac{1+1}{2} > \frac{b+1}{2} = y$$

so that

$$y < 1.$$

Since $\frac{1}{2} \in S$ and b is an upper bound of S , we have $\frac{1}{2} \leq b$. Since we already know that $b < y$, it follows that $\frac{1}{2} < y$ and hence $0 < y$. We have proven that $y \in (0, 1)$. But, remember that b is an upper bound of $(0, 1)$, and so we get $y \leq b$ by definition.

To summarize: given an upper bound b of $(0, 1)$, starting with the assumption that $b < 1$, we have deduced the existence of a number y such that both $b < y$ and $y \leq b$ hold. As this is not possible, it must be that $b < 1$ is false, and hence $b \geq 1$. \square

This claim proves the (intuitively obvious) fact that 1 is “least upper bound” of the set $(0, 1)$. The notion of “least upper bound” will be an extremely important one in this class.

Definition 3.8. A subset S of \mathbb{R} is called *bounded above* if there exists at least one upper bound for S . That is, S is bounded above provided there is a real number b such that for all $s \in S$ we have $s \leq b$.

For example, $(0, 1)$ is bounded above, by for example 50.

The subset \mathbb{N} of \mathbb{R} is not bounded above — there is no real number that is larger than every natural number. This fact is surprisingly non-trivial to deduce just using the axioms; in fact, one needs the

Completeness Axiom to show it. But of course our intuition tells us that it is obviously true.

Let's give a more interesting example of a subset of \mathbb{R} that is bounded above.

Example 3.9. Define S to be those real numbers whose squares are less than 2:

$$S = \{x \in \mathbb{R} \mid x^2 < 2\}.$$

I claim S is bounded above. In fact, I'll prove 2 is an upper bound: Suppose $x \in S$. If $x > 2$, then $x \cdot x > x \cdot 2$ and $x \cdot 2 > 2 \cdot 2$, and hence $x^2 > 4 > 2$. This contradicts the fact that $x \in S$. So, we must have $x \leq 2$.

A nearly identical argument shows that 1.5 is also an upper bound (since $1.5^2 = 2.25 > 2$) and similarly one can show 1.42 is an upper bound. But 1.41 is not an upper bound. For note that $1.411^2 = 1.99091$ and so $1.41 \in S$ but $1.411 > 1.41$.

Question: What is the smallest (or least) upper bound for this set S ? Clearly, it ought to be $\sqrt{2}$ (i.e., the positive number whose square is equal to exactly 2), but there's a catch: how do we know that such real number exists?

Definition 3.10. Suppose S is subset of \mathbb{R} that is bounded above. A *supremum* (also known as a *least upper bound*) of S is a number ℓ such that

- (1) ℓ is an upper bound of S (i.e., $s \leq \ell$ for all $s \in S$) and
- (2) if b is any upper bound of S , then $\ell \leq b$.

In this case we write $\sup(S) = \ell$.

Example 3.11. 1 is a supremum of $(0, 1)$. Indeed, it is clearly an upper bound, and in the "Claim" above, we proved that if b is any upper bound of $(0, 1)$ then $b \geq 1$. Note that this example shows that a supremum of S does not necessarily belong to S .

Example 3.12. I claim 1 is a supremum of

$$(0, 1] = \{x \in \mathbb{R} \mid 0 < x \leq 1\}.$$

It is by definition an upper bound. If b is any upper bound of $(0, 1]$ then, since $1 \in (0, 1]$, by definition we have $1 \leq b$. So 1 is the supremum of $(0, 1]$.

Observation 3.13. Let S be a set of real numbers. Suppose that $b \in S$ and that b is an upper bound for S . Then

- (1) b is the maximum of S , and
- (2) b is a supremum of S .

The subset \mathbb{N} does not have a supremum since, indeed, it does not have any upper bounds at all.

Can you think of an example of a set that is bounded above but has no supremum? There is only one such example and it is rather silly: the empty set is bounded above. Indeed, every real number is an upper bound for the empty set. So, there is no least upper bound.

Having explained the meaning of the term “supremum”, I can finally state the all-important completeness axiom:

Axiom (Completeness Axiom). *Every nonempty, bounded-above subset of \mathbb{R} has a supremum.*

4. SEPTEMBER 1, 2022

- (1) Write, in simplified form, the negation of the statement “ b is an upper bound for S ”.

There exists some $x \in S$ such that $x > b$.

- (2) Write, in simplified form, the negation of the statement “ S is bounded above”.

For every $b \in \mathbb{R}$, there exists $x \in S$ such that $x > b$.

- (3) Let S be a set of real numbers and suppose that $\ell = \sup(S)$.
 (a) If $x > \ell$, what is the most concrete thing you can say about x and S ?
 (b) If $x < \ell$, what is the most concrete thing you can say about x and S ?

- (a) $x \notin S$.
 (b) There exists some $y \in S$ such that $y > x$.

- (4) Let S be a set of real numbers, and let $T = \{2s \mid s \in S\}$. Prove that if S is bounded above, then T is bounded above.

Assume that S is bounded above. Then there is some upper bound b for S , so for every $s \in S$, we have $b \geq s$. We claim that $2b$ is an upper bound for T . Indeed, if $t \in T$, then we can write $t = 2s$ for some $s \in S$, and $s \leq b$ implies $t = 2s \leq 2b$. Thus, T is bounded above.

- (5) Let S be a set of real numbers. Show that if S has a supremum, then it is unique.

Suppose both x and y are both suprema of the same subset S of \mathbb{R} . Then, since y is an upper bound of S and x is a supremum of S , by part (2) of the definition of “supremum” we have $y \geq x$. Likewise, since x is an upper bound of S and y is a supremum of S , we have $x \geq y$ by definition. Since $x \leq y$ and $y \leq x$, we conclude $x = y$.

- (6) Let S be a set of real numbers, and let $T = \left\{ \frac{s}{2} \mid s \in S \right\}$. Directly prove that if S is unbounded above, then T is unbounded above.

Assume that S is unbounded above. To show that T is unbounded above, let b be a real number. Since S is unbounded above, $2b$ is not an upper bound for S , so there is some $s \in S$ with $s > 2b$. Then $\frac{s}{2} > b$. By definition of T , we have $\frac{s}{2} \in T$, so b is not an upper bound of T . We conclude that T is unbounded above.

5. SEPTEMBER 6, 2022

Let us now explore consequences of the completeness axiom. We know that there is no rational number whose square is 2; now we show that there is indeed a real number whose square is two.

Proposition 5.1. *There is a positive real number whose square is 2.*

Proof. Define S to be the subset

$$S = \{x \in \mathbb{R} \mid x^2 < 2\}.$$

S is nonempty since, for example, $1 \in S$, and it is bounded above, since, for example, 2 is an upper bound for S , as we showed earlier. So, by the Completeness Axiom, S has a least upper bound, and we know it is unique from the proposition above. Let us call it ℓ . I will prove $\ell^2 = 2$.

We know one of $\ell^2 > 2$, $\ell^2 < 2$ or $\ell^2 = 2$ must hold. We prove $\ell^2 = 2$ by showing that both $\ell^2 > 2$ and $\ell^2 < 2$ are impossible.

We start by observing that $1 \leq \ell \leq 2$. The inequality $1 \leq \ell$ holds since $1 \in S$ and ℓ is an upper bound of S , and the inequality $\ell \leq 2$ holds since 2 is an upper bound of S and ℓ is the least upper bound of S .

Suppose $\ell^2 < 2$. We show this leads to a contradiction by showing that ℓ is not an upper bound of S in this case. We will do this by constructing a number that is ever so slightly bigger than ℓ and belongs to S . Let $\varepsilon = 2 - \ell^2$. Then $0 < \varepsilon \leq 1$ (since $\ell^2 < 2$ and $\ell^2 \geq 1$). We will now show that $\ell + \varepsilon/5$ is in S : We have

$$(\ell + \varepsilon/5)^2 = \ell^2 + \frac{2}{5}\ell\varepsilon + \frac{\varepsilon^2}{25} = \ell^2 + \varepsilon\left(\frac{2\ell}{5} + \frac{\varepsilon}{25}\right).$$

Now, using $\ell \leq 2$ and $0 < \varepsilon \leq 1$, we deduce

$$0 < \frac{2\ell}{5} + \frac{\varepsilon}{25} \leq \frac{4}{5} + \frac{\varepsilon}{25} < 1.$$

Putting these equations and inequalities together yields

$$(\ell + \frac{\varepsilon}{5})^2 < \ell^2 + \varepsilon = 2.$$

So, $\ell + \frac{\varepsilon}{5} \in S$ and yet $\ell + \frac{\varepsilon}{5} > \ell$, contradicting the fact that ℓ is an upper bound of S . We conclude $\ell^2 < 2$ is not possible.

Assume now that $\ell^2 > 2$. Our strategy will be to construct a number ever so slightly smaller than ℓ , which therefore cannot be an upper bound of S , and use this to arrive at a contradiction. Let $\delta = \ell^2 - 2$. Then $0 < \delta \leq 2$ (since $\ell \leq 2$ and hence $\ell^2 - 2 \leq 2$). Since $\delta > 0$, we have $\ell - \frac{\delta}{5} < \ell$. Since ℓ is the least upper bound of S , $\ell - \frac{\delta}{5}$ must not be an upper bound of S . By definition, this means that there is $r \in S$ such that $\ell - \frac{\delta}{5} < r$. Since $\delta \leq 2$ and $\ell \geq 1$, it follows that $\ell - \frac{\delta}{5}$ is positive and hence so is r . We may thus square both sides of $\ell - \frac{\delta}{5} < r$ to obtain

$$(\ell - \frac{\delta}{5})^2 < r^2.$$

Now

$$(\ell - \frac{\delta}{5})^2 = \ell^2 - \frac{2\ell\delta}{5} + \frac{\delta^2}{25} = \delta + 2 - \frac{2\ell\delta}{5} + \frac{\delta^2}{25}$$

since $\ell^2 = \delta + 2$. Moreover,

$$\delta + 2 - \frac{2\ell\delta}{5} + \frac{\delta^2}{25} = 2 + \delta(1 - \frac{2\ell}{5} + \frac{\delta}{25}) \geq 2 + \delta(1 - \frac{4}{5} + \frac{\delta}{25})$$

since $\ell \leq 2$. We deduce that

$$\delta + 2 - \frac{2\ell\delta}{5} + \frac{\delta^2}{25} \geq 2 + \delta(\frac{1}{5}) \geq 2.$$

Putting these inequalities together gives $r^2 > 2$, contrary to the fact that $r \in S$. We conclude that $\ell^2 > 2$ is also not possible.

Since $\ell^2 < 2$ and $\ell^2 > 2$ are impossible, we must have $\ell^2 = 2$. \square

The collection of rational numbers does not satisfy the completeness axiom and indeed it is precisely the completeness axiom that differentiates \mathbb{R} from \mathbb{Q} .

Example 5.2. Within the set \mathbb{Q} the subset $S = \{x \in \mathbb{Q} \mid x^2 < 2\}$ does not have a supremum. That is, no matter which rational number you pick that is an upper bound for S , you may always find an even smaller one that is also an upper bound of S .

It is precisely the completeness axiom that assures us that everything that ought to be a number (like the length of the diagonal of a square with side length 1) really is a number. It gives us that there are “no holes” in the real number line — the real numbers are *complete*.

For example, we can use it to prove that $\sqrt[8]{147}$ exists: Let $S = \{x \in \mathbb{R} \mid x^8 < 147\}$. Then S is nonempty (e.g., $0 \in S$) and bounded above (e.g., 50 is an upper bound) and so it must have a supremum ℓ . A proof similar to (but even messier than) the proof of Proposition 5.1 above shows that ℓ satisfies $\ell^8 = 147$.

The completeness axiom is also at the core of the Intermediate Value Theorem and many of the other major theorems we will cover in this class.

We also need the completeness axiom to understand the relationship between \mathbb{N} , \mathbb{Q} , and \mathbb{R} .

Theorem 5.3. *If x is any real number, then there exists a natural number n such that $n > x$.*

This looks really stupid at first. How could it be false? But consider: there are examples of ordered fields, i.e. situations in which Axioms 1–10 hold, in which this Theorem is not true! So, its proof must rely on the Completeness Axiom.

Proof. Let x be any real number. By way of contradiction, suppose there is no natural number n such that $n > x$. That is, suppose that for all $n \in \mathbb{N}$, $n \leq x$. Then \mathbb{N} is a bounded above (by x). Since it is also clearly nonempty, by the Completeness Axiom, \mathbb{N} has a supremum, call it ℓ . Consider the number $y := \ell - 1$. Since $y < \ell$ and ℓ is the supremum of \mathbb{N} , y cannot be an upper bound of \mathbb{N} . So, there must be some $m \in \mathbb{N}$ such that $\ell - 1 < m$. But then by adding 1 to both sides of this inequality we get $\ell < m + 1$ and, since $m + 1 \in \mathbb{N}$, this contradicts that assumption that ℓ is the supremum of \mathbb{N} .

We conclude that, given any real number x , there must exist a natural number n such that $n > x$. \square

Corollary 5.4 (Archimedean Principle). *If $a \in \mathbb{R}$, $a > 0$, and $b \in \mathbb{R}$, then for some natural number n we have $na > b$.*

“No matter how small a is and how large b is, if we add a to itself enough times, we can overtake b .”

Proof. We apply Theorem 5.3 to the real number $x = \frac{b}{a}$. It gives that there is a natural number n such that $n > x = \frac{b}{a}$. Since $a > 0$, upon multiplying both sides by a we get $n \cdot a > b$. \square

Theorem 5.5 (Density of the Rational Numbers). *Between any two distinct real numbers there is a rational number; more precisely, if $x, y \in \mathbb{R}$ and $x < y$, then there exists $q \in \mathbb{Q}$ such that $x < q < y$.*

Proof. We will prove this by consider two cases: $x \geq 0$ and $x < 0$.

Let us first assume $x \geq 0$. We apply the Archimedean Principle using $a = y - x$ and $b = 1$. (The Principle applies as $a > 0$ since $y > x$.) This gives us that there is a natural number $n \in \mathbb{N}$ such that

$$n \cdot (y - x) > 1$$

and thus

$$0 < \frac{1}{n} < y - x.$$

Consider the set $S = \{p \in \mathbb{N} \mid p \frac{1}{n} > x\}$. Since $\frac{1}{n} > 0$, using the Archimedean principle again, there is at least one natural number $p \in S$. By the Well Ordering Axiom, there is a smallest natural number $m \in S$.

We claim that $\frac{m-1}{n} \leq x$. Indeed, if $m > 1$, then $m - 1 \in \mathbb{N} \setminus S$ (because $m - 1$ is less than the minimum), so $\frac{m-1}{n} \leq x$; if $m = 1$, then $m - 1 = 0$, so $\frac{m-1}{n} = 0 \leq x$.

So, we have

$$\frac{m-1}{n} \leq x < \frac{m}{n}$$

By adding $\frac{1}{n}$ to both sides of $\frac{m-1}{n} \leq x$ and using that $\frac{1}{n} < y - x$, we get

$$\frac{m}{n} \leq x + \frac{1}{n} < x + (y - x) = y$$

and hence

$$x < \frac{m}{n} < y.$$

Since $\frac{m}{n}$ is clearly a rational number, this proves the result in this case (when $x > 0$).

We now consider the case $x < 0$. The idea here is to simply “shift” up to the case we’ve already proven. By Theorem 5.3, we can find a natural number j such that $j > -x$ and thus $0 < x + j < y + j$. Using the first case, which we have already proven, applied to the number $x + j$ (which is positive), there is a rational number q such that

$x + j < q < y + j$. We deduce that $x < q - j < y$, and, since $q - j$ is also rational, this proves the theorem in this case. \square

6. SEPTEMBER 8, 2022

- (1) Let W be the set of real numbers x that satisfy the inequality $x^3 + x < 10$.
- (a) Write W mathematically in set notation.
 - (b) Does W have a supremum? Why or why not?
 - (c) Is $\sup(W) = 1$? Why or why not?
 - (d) Is $\sup(W) = 4$? Why or why not?

- (a) $W = \{x \in \mathbb{R} \mid x^3 + x < 10\}$.
- (b) Yes. It is nonempty, since $0 \in W$, and bounded above, e.g., by 3: if $x > 3$, then $x^3 + x > 3^3 + 3 = 30$, so $x \notin W$.
- (c) No: 1 is not an upper bound, because $1.5 \in W$.
- (d) No: 3 is an upper bound, and $3 < 4$.

- (2) Use the Archimedean Principle to show that for any positive number $\varepsilon > 0$, there is a natural number n such that $0 < \varepsilon < \frac{1}{n}$.
- (3) Prove that the supremum of the set $S = \{1 - \frac{1}{n} \mid n \in \mathbb{N}\}$ is 1.
- (4) Let S be a set of real numbers, and suppose that $\sup(S) = \ell$. Let $T = \{s + 7 \mid s \in S\}$. Prove that $\sup(T) = \ell + 7$.

First, we show that $\ell + 7$ is an upper bound of T . Let $t \in T$. Then there is some $s \in S$ such that $t = s + 7$. Since $s \leq \ell$, we have $t = s + 7 < \ell + 7$, so $\ell + 7$ is indeed an upper bound. Next, let b be an upper bound for T . We claim that $b - 7$ is an upper bound for S . Indeed, if $s \in S$, then $s + 7 \in T$ so $s + 7 \leq b$, so $s \leq b - 7$. Then, by definition of supremum, we have $b - 7 \geq \ell$, so $b \geq \ell + 7$.

- (5) Prove the following:

Corollary 6.1 (Density of irrational numbers). *For any real numbers x, y with $x < y$, there is some irrational number z such that $x < z < y$.*

Let $x < y$ be real numbers. Then we have $x - \sqrt{2} < y - \sqrt{2}$. By density of rationals, there is some rational number q such that $x - \sqrt{2} < q < y - \sqrt{2}$. Then $x < q + \sqrt{2} < y$. Since q is rational and $\sqrt{2}$ is irrational, $z = q + \sqrt{2}$ is irrational, and hence the number we seek.

- (6) True or false & justify: There is a rational number x such that $|x^2 - 2| = 0$.

False: this would imply that x is a rational number whose square is 2.

- (7) True or false & justify: There is a rational number x such that $|x^2 - 2| < \frac{1}{1000000}$.

True: By density of rational numbers, there is a rational number q such that $\sqrt{2} - \frac{1}{5000000} < q < \sqrt{2}$. Then

$$\begin{aligned} |x^2 - 2| &= |x - \sqrt{2}| |x + \sqrt{2}| \\ &< \frac{1}{5000000} \left(\frac{1}{5000000} + 4 \right) \\ &< \frac{1}{5000000} \cdot 5 \\ &= \frac{1}{1000000}. \end{aligned}$$

7. SEPTEMBER 13, 2022

We now turn our attention to the next major topic of this class: sequences of real numbers. We will spend the next few weeks developing their properties carefully and rigorously. Sequences form the foundation for much of what we will cover for the rest of the semester.

Definition 7.1. A *sequence* is an infinite list of real numbers indexed by \mathbb{N} :

$$a_1, a_2, a_3, \dots$$

(Equivalently, a sequence is a function from \mathbb{N} to \mathbb{R} : the value of the function at $n \in \mathbb{N}$ is written as a_n .)

We will usually write $\{a_n\}_{n=1}^{\infty}$ for a sequence.

Example 7.2. To describe sequences, we will typically give a formula for the n -th term, a_n , either an explicit one or a recursive one. On rare occasion we'll just list enough terms to make the pattern clear. Here are some examples:

- (1) $\{5 + (-1)^n \frac{1}{n}\}_{n=1}^{\infty}$ is the sequence that starts

$$4, \frac{11}{2}, \frac{14}{3}, \frac{21}{4}, \frac{24}{5}, \dots$$

- (2) Let $\{a_n\}_{n=1}^{\infty}$ be defined by $a_1 = 1, a_2 = 1$ and $a_n = a_{n-1} + a_{n-2}$ for all $n \geq 2$. This gives the sequence

$$1, 1, 2, 3, 5, 8, 13, 21, 34, \dots$$

This is an example of a recursively defined sequence. It is the famed *Fibonacci sequence*.

- (3) Let $\{c_n\}_{n=1}^{\infty}$ be the sequence whose n -th term is the n -th smallest positive prime integer:

$$2, 3, 5, 7, 11, 13, 17, 19, 23, \dots$$

Note that here I have not really given an explicit formula for the terms of the sequence, but it is possible to describe an algorithm that lists every term of the sequence in order.

You have all probably seen an “intuitive” definition of the limit of a sequence before. For example, you probably believe that

$$5 + (-1)^n \frac{1}{n}$$

converges to 5. Let's give the rigorous definition.

Definition 7.3. Let $\{a_n\}_{n=1}^{\infty}$ be an arbitrary sequence and L a real number. We say $\{a_n\}_{n=1}^{\infty}$ *converges* to L provided the following condition is met:

For every real number $\varepsilon > 0$, there is a real number N such that $|a_n - L| < \varepsilon$ for all natural numbers n such that $n > N$.

This is an extremely important definition for this class. Learn it by heart!

In symbols, the definition is

A sequence $\{a_n\}_{n=1}^{\infty}$ converges to L provided
 $\forall \varepsilon > 0, \exists N \in \mathbb{R} : \forall n \in \mathbb{N} \text{ s.t. } n > N, |a_n - L| < \varepsilon.$

It's a complicated definition — three quantifiers!

Here is what the definition is saying somewhat loosely: No matter how small a number ε you pick, so long as it is positive, if you go far

enough out in the sequence, all of the terms from that point on will be within a distance of ε of the limiting value L .

Example 7.4. To say that the sequence $\{a_n\}_{n=1}^{\infty}$ where $a_n = 5 + (-1)^n \frac{1}{n}$ converges to 5 gives us a different statement for every $\varepsilon > 0$. For example:

- Setting $\varepsilon = 3$, there is a number N such that for every natural number $n > N$, $|a_n - 5| < 3$. Namely, we can take $N = 0$, since for *every* term a_n of the sequence, $|a_n - 5| < 3$ holds true.
- Setting $\varepsilon = \frac{1}{3}$, there is a number N such that for every natural number $n > N$, $|a_n - 5| < \frac{1}{3}$. We cannot take $N = 0$ anymore, since $1 > 0$ and $|a_1 - 5| = 1 > \frac{1}{3}$. However, we can take $N = 3$, since for $n > 3$, $|a_n - 5| = \frac{1}{n} < \frac{1}{3}$.
- Setting $\varepsilon = 1/1000000$, there is a number N such that for every natural number $n > N$, $|a_n - 5| < 1/1000000$. We need a bigger N ; now $N = 1000000$ works.

In general, our choice of N may depend on ε , which is OK since our definition is of the form $\forall \varepsilon > 0, \exists N \dots$ rather than $\exists N : \forall \varepsilon > 0 \dots$.

Example 7.5. I claim the sequence $\{a_n\}_{n=1}^{\infty}$ where $a_n = 5 + (-1)^n \frac{1}{n}$ converges to 5. I'll give a rigorous proof, along with some commentary and "scratch work" within the parentheses.

Proof. Let $\varepsilon > 0$ be given.

(Scratch work: Given this ε , our goal is to find N so that if $n > N$, then $|5 + (-1)^n \frac{1}{n} - 5| < \varepsilon$. The latter simplifies to $\frac{1}{n} < \varepsilon$, which in turn is equivalent to $\frac{1}{\varepsilon} < n$ since ε and n are both positive. So, it seems we've found the N that "works". Back to the formal proof....)

Let $N = \frac{1}{\varepsilon}$. Then $\frac{1}{N} = \varepsilon$, since ε is positive.

(Comment: We next show that this is the N that "works" in the definition. Since this involves proving something about every natural number that is bigger than N , we start by picking one.)

Pick any $n \in \mathbb{N}$ such that $n > N$. Then $\frac{1}{n} < \frac{1}{N}$ and hence

$$|a_n - 5| = |5 + (-1)^n \frac{1}{n} - 5| = |(-1)^n \frac{1}{n}| = \frac{1}{n} < \frac{1}{N} = \varepsilon.$$

This proves that $\{5 + (-1)^n \frac{1}{n}\}_{n=1}^{\infty}$ converges to 5. □

Remark 7.6. A direct proof that a certain sequence converges to a certain number follows the general outline:

- Let $\varepsilon > 0$ be given. (or, if your prefer, "Pick $\varepsilon > 0$.")
- Let $N = [\text{expression in terms of } \varepsilon \text{ from scratch work}]$.
- Let $n \in \mathbb{N}$ be such that $n > N$.

- [Argument that $|a_n - L| < \varepsilon$.]
- Thus $\{a_n\}_{n=1}^{\infty}$ converges to L .

Example 7.7. I claim that the sequence

$$\left\{ \frac{2n-1}{5n+1} \right\}_{n=1}^{\infty}$$

converges to $\frac{2}{5}$. Again I'll give a proof with commentary and scratch work in parentheses.

Proof. Let $\varepsilon > 0$ be given.

(Scratch work: We need n to be large enough so that

$$\left| \frac{2n-1}{5n+1} - \frac{2}{5} \right| < \varepsilon.$$

This simplifies to $\left| \frac{-7}{25n+5} \right| < \varepsilon$ and thus to $\frac{7}{25n+5} < \varepsilon$, which we can rewritten as $\frac{7}{25\varepsilon} - \frac{1}{5} < n$.)

Let $N = \frac{7}{25\varepsilon} - \frac{1}{5}$. We solve this equation for ε : We get $\frac{7}{25\varepsilon} = \frac{5N+1}{5}$ and hence $\frac{25\varepsilon}{7} = \frac{5}{5N+1}$, which gives finally

$$\varepsilon = \frac{7}{25N+5}.$$

(Next we show this value of N works....)

Now pick any $n \in \mathbb{N}$ is such that $n > N$. Then

$$\left| \frac{2n-1}{5n+1} - \frac{2}{5} \right| = \left| \frac{10n-5-10n-2}{25n+5} \right| = \frac{7}{25n+5}.$$

Since $n > N$, $25n+5 > 25N+5$ and hence

$$\frac{7}{25n+5} < \frac{7}{25N+5} = \varepsilon.$$

We have proven that if $n \in \mathbb{N}$ and $n > N$, then

$$\left| \frac{2n-1}{5n+1} - \frac{2}{5} \right| < \varepsilon.$$

This proves $\left\{ \frac{2n-1}{5n+1} \right\}_{n=1}^{\infty}$ converges to $\frac{2}{5}$. □

8. SEPTEMBER 15, 2022

- (1) Let c be a real number. Prove that the constant sequence $\{c\}_{n=1}^{\infty}$ converges to c .

Let $\varepsilon > 0$. Take $N = 0$ (or $N = 588$, or $N = -10000000$, or any other real number). For any natural number $n > N$, we have $|a_n - c| = 0 < \varepsilon$. Thus the sequence converges to c .

- (2) Prove that the sequence $\left\{\frac{1}{\sqrt{n}}\right\}_{n=1}^{\infty}$ converges to 0.
- (3) Let $\{a_n\}_{n=1}^{\infty}$ be a sequence. Suppose we know that $\{a_n\}_{n=1}^{\infty}$ converges to 1. Prove that there is a natural number $n \in \mathbb{N}$ such that $a_n > 0$.

Take $\varepsilon = 1$. By definition of converges to 1, there is some N such that for all $n > N$, $|a_n - 1| < 1$, and in particular $a_n > 0$. So, take any natural number greater than n , and the conclusion follows.

- (4) Prove or disprove: The sequence $\left\{\frac{n+1}{2n}\right\}_{n=1}^{\infty}$ converges to 0.

Take $\varepsilon = 1/2$. We claim that there is no N such that for all $n > N$ we have $|a_n - 0| < 1/2$. Indeed, given N , take any n to be any natural number greater than N . Then $a_n = 1/2 + 1/2n > 1/2$, so $|a_n| > 1/2$. Thus, there is no N satisfying the desired property. This means that the sequence does not converge to $1/2$.

- (5) Prove or disprove: The sequence $\{a_n\}_{n=1}^{\infty}$ where

$$a_n = \begin{cases} 1 & \text{if } n = 10^m \text{ for some } m \in \mathbb{N} \\ 0 & \text{otherwise} \end{cases}$$

converges to 0.

Take $\varepsilon = 1/2$. We claim that there is no N such that for all $n > N$ we have $|a_n - 0| < 1/2$. Indeed, let N be any real number. Let m be a natural number larger than N , and $n = 10^m$. Then $n = 10^m > m > N$, and $a_n = 1$, so $|a_n - 0| = 1 > 1/2$. This shows the claim, and hence that the sequence does not converge to 0.

Definition 8.1. A sequence $\{a_n\}_{n=1}^{\infty}$ is *convergent* if there is a real number L such that $\{a_n\}_{n=1}^{\infty}$ converges to L . Otherwise, it is said to be *divergent*.

(6) In this problem, we will prove that the sequence $\{(-1)^n\}_{n=1}^{\infty}$ is divergent.

- Proceed by contradiction and suppose it converges to L .
- Apply the definition of “converges to L ” with $\varepsilon = \frac{1}{2}$, so we get some N .
- Take an odd integer n bigger than N : what does this say about L ?
- Take an even integer n bigger than N : what does this say about L ?
- Conclude the proof.

Proof. We proceed by contradiction: Suppose the sequence did converge to some number L . Our strategy will be to derive a contradiction by showing that such an L would have to satisfy mutually exclusive conditions.

By definition, since the sequence converges to L , we have that for every $\varepsilon > 0$ there is a number N such that $|(-1)^n - L| < \varepsilon$ for all natural numbers n such that $n > N$. In particular, this statement is true for the particular value $\varepsilon = \frac{1}{2}$. That is, there is a number N such that $|(-1)^n - L| < \frac{1}{2}$ for all natural numbers n such that $n > N$. Let n be any even natural number that is bigger than N . (Certainly one exists: we know there is an integer bigger than N by Theorem 5.3. Pick one. If it is even, take that to be n . If it is odd, increase it by one to get an even integer n .) Since $(-1)^n = 1$ for an even integer n , we get

$$|1 - L| < \frac{1}{2}$$

and thus $\frac{1}{2} < L < \frac{3}{2}$.

Likewise, let n be an odd natural number bigger than N . Since $(-1)^n = -1$ for an odd integer n , we get

$$|-1 - L| < \frac{1}{2}$$

and thus $-\frac{3}{2} < L < -\frac{1}{2}$. But it cannot be that both $L > \frac{1}{2}$ and $L < -\frac{1}{2}$.

We conclude that no such L exists; that is, this sequence is divergent. \square

9. SEPTEMBER 20, 2022

Example 9.1. Let's prove the sequence $\{(-1)^n\}_{n=1}^{\infty}$ is divergent. This means that there is no L to which it converges.

Proof. We proceed by contradiction: Suppose the sequence did converge to some number L . Our strategy will be to derive a contradiction by showing that such an L would have to satisfy mutually exclusive conditions.

By definition, since the sequence converges to L , we have that for every $\varepsilon > 0$ there is a number N such that $|(-1)^n - L| < \varepsilon$ for all natural numbers n such that $n > N$. In particular, this statement is true for the particular value $\varepsilon = \frac{1}{2}$. That is, there is a number N such that $|(-1)^n - L| < \frac{1}{2}$ for all natural numbers n such that $n > N$. Let n be any even natural number that is bigger than N . (Certainly one exists: we know there is an integer bigger than N by Theorem 5.3. Pick one. If it is even, take that to be n . If it is odd, increase it by one to get an even integer n .) Since $(-1)^n = 1$ for an even integer n , we get

$$|1 - L| < \frac{1}{2}$$

and thus $\frac{1}{2} < L < \frac{3}{2}$.

Likewise, let n be an odd natural number bigger than N . Since $(-1)^n = -1$ for an odd integer n , we get

$$|-1 - L| < \frac{1}{2}$$

and thus $-\frac{3}{2} < L < -\frac{1}{2}$. But it cannot be that both $L > \frac{1}{2}$ and $L < -\frac{1}{2}$.

We conclude that no such L exists; that is, this sequence is divergent. \square

Proposition 9.2. *If a sequence converges, then there is a unique number to which it converges.*

Proof. Recall that to show something satisfying certain properties is unique, one assumes there are two such things and argues that they must be equal. So, suppose $\{a_n\}_{n=1}^{\infty}$ is a sequence that converges to L and that also converges to M . We will prove $L = M$.

By way of contradiction, suppose $L \neq M$. Then set $\varepsilon = \frac{|L-M|}{3}$. Since we are assuming $L \neq M$, we have $\varepsilon > 0$. According to the definition of convergence, since the sequence converges to L , there is a real number N_1 such that for $n \in \mathbb{N}$ such that $n > N_1$ we have

$$|a_n - L| < \varepsilon.$$

Also according to the definition, since the sequence converges to M , there is a real number N_2 such that for $n \in \mathbb{N}$ and $n > N_2$ we have

$$|a_n - M| < \varepsilon.$$

Pick n to be any natural number larger than $\max\{N_1, N_2\}$ (which exists by Theorem 5.3). For such an n , both $|a_n - L| < \varepsilon$ and $|a_n - M| < \varepsilon$ hold. Using the triangle inequality and these two inequalities, we get

$$|L - M| \leq |L - a_n| + |M - a_n| < \varepsilon + \varepsilon.$$

But by the choice of ε , we have $\varepsilon + \varepsilon = \frac{2}{3}|L - M|$. That is, we have deduced that $|L - M| < \frac{2}{3}|L - M|$ which is impossible. We conclude that $L = M$. \square

From now on, given a sequence $\{a_n\}_{n=1}^{\infty}$ and a real number L , will we use the short-hand notation

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

to mean that the given sequence converges to the given number. For example, we showed above that

$$\lim_{n \rightarrow \infty} \frac{2n-1}{5n+1} = \frac{2}{5}.$$

But, to be clear, the statement “ $\lim_{n \rightarrow \infty} a_n = L$ ” signifies nothing more and nothing less than the statement “ $\{a_n\}_{n=1}^{\infty}$ converges to L ”.

Here is some terminology we will need:

Definition 9.3. Suppose $\{a_n\}_{n=1}^{\infty}$ is any sequence.

- (1) We say $\{a_n\}_{n=1}^{\infty}$ is *bounded above* if there exists at least one real number M such that $a_n \leq M$ for all $n \in \mathbb{N}$; we say $\{a_n\}_{n=1}^{\infty}$ is *bounded below* if there exists at least one real number m such that $a_n \geq m$ for all $n \in \mathbb{N}$; and we say $\{a_n\}_{n=1}^{\infty}$ is *bounded* if it is both bounded above and bounded below.
- (2) We say $\{a_n\}_{n=1}^{\infty}$ is *increasing* if for all $n \in \mathbb{N}$, $a_n \leq a_{n+1}$; we say $\{a_n\}_{n=1}^{\infty}$ is *decreasing* if for all $n \in \mathbb{N}$, $a_n \geq a_{n+1}$; and we say $\{a_n\}_{n=1}^{\infty}$ is *monotone* if it is either decreasing or increasing.
- (3) We say $\{a_n\}_{n=1}^{\infty}$ is *strictly increasing* if for all $n \in \mathbb{N}$, $a_n < a_{n+1}$. I leave the definition of *strictly decreasing* and *strictly monotone* to your imaginations.

Remark 9.4. Be sure to interpret “monotone” correctly. It means

$$(\forall n \in \mathbb{N}, a_n \leq a_{n+1}) \text{ or } (\forall n \in \mathbb{N}, a_n \geq a_{n+1});$$

it does *not* mean

$$\forall n \in \mathbb{N}, (a_n \leq a_{n+1}) \text{ or } (a_n \geq a_{n+1}).$$

Do you see the difference?

Proposition 9.5. *If a sequence $\{a_n\}_{n=1}^{\infty}$ converges then it is bounded.*

Proof. Suppose the sequence $\{a_n\}_{n=1}^{\infty}$ converges to the number L . Applying the definition of “converges to L ” using the particular value $\varepsilon = 1$ gives the following fact: There is a real number N such that if $n \in \mathbb{N}$ and $n > N$, then $|a_n - L| < 1$. The latter inequality is equivalent to $L - 1 < a_n < L + 1$ for all $n > N$.

Let m be any natural number such that $m > N$, and consider the finite list of numbers

$$a_1, a_2, \dots, a_{m-1}, L + 1.$$

Let b be the largest element of this list. I claim the sequence is bounded above by b . For any $n \in \mathbb{N}$, if $1 \leq n \leq m - 1$, then $a_n \leq b$ since in this case a_n is a member of the above list and b is the largest element of this list. If $n \geq m$ then since $m > N$, we have $n > N$ and hence $a_n < L + 1$ from above. We also have $L + 1 \leq b$ (since $L + 1$ is in the list) and thus $a_n < b$. This proves $a_n \leq b$ for all n as claimed.

Now take p to be the smallest number in the list

$$a_1, a_2, \dots, a_{m-1}, L - 1.$$

A similar argument shows that $a_n \geq p$ for all $n \in \mathbb{N}$. □

10. SEPTEMBER 22, 2022

- (1) For each of the following sequences which of the following adjectives apply: bounded above, bounded below, bounded, (strictly) increasing, (strictly) decreasing, (strictly) monotone?

- (a) $\{\frac{1}{n}\}_{n=1}^{\infty}$
- (b) The Fibonacci sequence $\{f_n\}_{n=1}^{\infty}$ where $f_1 = f_2 = 1$ and $f_n = f_{n-1} + f_{n-2}$ for $n \geq 3$.
- (c) $\{(-1)^n\}_{n=1}^{\infty}$
- (d) $\{5 + (-1)^n \frac{1}{n}\}_{n=1}^{\infty}$.

- (a) bounded, strictly decreasing, strictly monotone
- (b) bounded below, increasing, monotone
- (c) bounded
- (d) bounded

- (2) Prove or disprove the converse to Proposition 9.5.

The sequence $\{(-1)^n\}_{n=1}^\infty$ is bounded but divergent, so the converse is false.

Example 10.1. (1) A constant sequence $\{c\}_{n=1}^\infty$ converges to c .
 (2) The sequence $\{\frac{1}{n}\}_{n=1}^\infty$ converges to 0.

Theorem 10.2 (Limits and algebra). *Let $\{a_n\}_{n=1}^\infty$ be a sequence that converges to L , and $\{b_n\}_{n=1}^\infty$ be a sequence that converges to M .*

- (1) *If c is any real number, then $\{ca_n\}_{n=1}^\infty$ converges to cL .*
- (2) *The sequence $\{a_n + b_n\}_{n=1}^\infty$ converges to $L + M$.*
- (3) *The sequence $\{a_nb_n\}_{n=1}^\infty$ converges to LM .*
- (4) *If $L \neq 0$ and $a_n \neq 0$ for all $n \in \mathbb{N}$, then $\left\{\frac{1}{a_n}\right\}_{n=1}^\infty$ converges to $\frac{1}{L}$.*
- (5) *If $M \neq 0$ and $b_n \neq 0$ for all $n \in \mathbb{N}$, then $\left\{\frac{a_n}{b_n}\right\}_{n=1}^\infty$ converges to $\frac{L}{M}$.*

(end of theorem, back to problems)

- (3) Use Theorem 10.2 and Example 10.1 to show that the sequence $\{2 + 5/n - 7/n^2\}_{n=1}^\infty$ converges to 2.

The constant sequence $\{2\}_{n=1}^\infty$ converges to 2 by Ex 10.1 part 1. The sequence $\{5/n\}_{n=1}^\infty = \{5 \cdot 1/n\}_{n=1}^\infty$ converges to $5 \cdot 0 = 0$ by Ex 10.1 part 2 and Thm 10.2 part 1. The sequence $\{-7/n^2\}_{n=1}^\infty = \{-7 \cdot 1/n \cdot 1/n\}_{n=1}^\infty$ converges to $-7 \cdot 0 \cdot 0 = 0$ by Ex 10.1 part 2, Thm 10.2 part 1, and Thm 10.2 part 3. Thus, by Thm 10.2 part 2, the sequence $\{2 + 5/n - 7/n^2\}_{n=1}^\infty$ converges to $2 + 0 + 0 = 2$ by Thm 10.2 part 2.

- (4) Use Theorem 10.2 and Example 10.1 to show that the sequence $\frac{2n+3}{3n-4}$ converges to $\frac{2}{3}$.
- (5) Use Theorem 10.2 to show that if $\{a_n\}_{n=1}^\infty$ converges to L , and $\{b_n\}_{n=1}^\infty$ converges to M , then $\{a_n - b_n\}_{n=1}^\infty$ converges to $L - M$.

By Thm 10.2 part 1, $\{-b_n\}_{n=1}^{\infty}$ converges to $-M$. Then by Thm 10.2 part 2, $\{a_n - b_n\}_{n=1}^{\infty} = \{a_n + (-b_n)\}_{n=1}^{\infty}$ converges $L + (-M) = L - M$.

- (6) Prove or disprove the following converse to part (2): If $\{a_n + b_n\}_{n=1}^{\infty}$ converges to $L + M$ then $\{a_n\}_{n=1}^{\infty}$ converges to L and $\{b_n\}_{n=1}^{\infty}$ converges to M .

Take $\{a_n\}_{n=1}^{\infty} = \{(-1)^n\}_{n=1}^{\infty}$ and $\{b_n\}_{n=1}^{\infty} = \{(-1)^{n+1}\}_{n=1}^{\infty}$. Then $\{a_n + b_n\}_{n=1}^{\infty} = \{0\}_{n=1}^{\infty}$ converges to 0, but neither $\{a_n\}_{n=1}^{\infty}$ nor $\{b_n\}_{n=1}^{\infty}$ converges.

- (7) Prove part (1) of Theorem 10.2 in the special case $c = 2$ by following the following steps:
- Assume that $\{a_n\}_{n=1}^{\infty}$ converges to L .
 - We now want to show that $\{2a_n\}_{n=1}^{\infty}$ converges to something. We know what we have to write next!
 - Now we do some scratchwork: we want an N such that for $n > N$ we have $|2a_n - 2L| < \varepsilon$. Factor this to get some inequality with a_n . How can we use our assumption to get an N that “works”?
 - Complete the proof.
- (8) Prove part (1) of Theorem 10.2.
 (9) Prove part (2) of Theorem 10.2.
 (10) Prove part (3) of Theorem 10.2.

11. SEPTEMBER 27, 2022

Last time we looked at:

Theorem 10.2 (Limits and algebra). Let $\{a_n\}_{n=1}^{\infty}$ be a sequence that converges to L , and $\{b_n\}_{n=1}^{\infty}$ be a sequence that converges to M .

- (1) If c is any real number, then $\{ca_n\}_{n=1}^{\infty}$ converges to cL .
- (2) The sequence $\{a_n + b_n\}_{n=1}^{\infty}$ converges to $L + M$.
- (3) The sequence $\{a_nb_n\}_{n=1}^{\infty}$ converges to LM .
- (4) If $L \neq 0$ and $a_n \neq 0$ for all $n \in \mathbb{N}$, then $\left\{\frac{1}{a_n}\right\}_{n=1}^{\infty}$ converges to $\frac{1}{L}$.

(5) If $M \neq 0$ and $b_n \neq 0$ for all $n \in \mathbb{N}$, then $\left\{\frac{a_n}{b_n}\right\}_{n=1}^{\infty}$ converges to $\frac{L}{M}$.

The following is another useful technique:

Theorem 11.1 (The “squeeze” principle). *Suppose $\{a_n\}_{n=1}^{\infty}$, $\{b_n\}_{n=1}^{\infty}$, and $\{c_n\}_{n=1}^{\infty}$ are three sequences such that $\{a_n\}_{n=1}^{\infty}$ and $\{c_n\}_{n=1}^{\infty}$ both converge to L , and $a_n \leq b_n \leq c_n$ for all n . Then $\{b_n\}_{n=1}^{\infty}$ also converges to L .*

Proof. Assume $\{a_n\}_{n=1}^{\infty}$ and $\{c_n\}_{n=1}^{\infty}$ both converge to L and that $a_n \leq b_n \leq c_n$ for all $n \in \mathbb{N}$. We need to prove $\{b_n\}_{n=1}^{\infty}$ converges to L .

Pick $\varepsilon > 0$. Since $\{a_n\}_{n=1}^{\infty}$ converges to L there is a number N_1 such that if $n \in \mathbb{N}$ and $n > N_1$ then $|a_n - L| < \varepsilon$ and hence $L - \varepsilon < a_n < L + \varepsilon$. Likewise, since $\{c_n\}_{n=1}^{\infty}$ converges to L there is a number N_2 such that if $n \in \mathbb{N}$ and $n > N_2$ then $L - \varepsilon < c_n < L + \varepsilon$. Let

$$N = \max\{N_1, N_2\}.$$

If $n \in \mathbb{N}$ and $n > N$, then $n > N_1$ and hence $L - \varepsilon < a_n$, and $n > N_2$ and hence $c_n < L + \varepsilon$, and also $a_n \leq b_n \leq c_n$. Combining these facts gives that for $n \in \mathbb{N}$ such that $n > N$, we have

$$L - \varepsilon < b_n < L + \varepsilon$$

and hence $|b_n - L| < \varepsilon$. This proves $\{b_n\}_{n=1}^{\infty}$ converges to L . \square

Example 11.2. We can use the Squeeze Theorem to give a short proof that $\{5 + (-1)^n \frac{1}{n}\}_{n=1}^{\infty}$ converges to 5. Note that Theorem 10.2 alone cannot be used in this example. However, from Theorem 10.2, it follows that $\{5 - \frac{1}{n}\}_{n=1}^{\infty}$ and $\{5 + \frac{1}{n}\}_{n=1}^{\infty}$ both converge to 5. Then, since

$$5 - \frac{1}{n} \leq 5 + (-1)^n \frac{1}{n} \leq 5 + \frac{1}{n}$$

for all n , our sequence also converges to 5.

When I introduced the Completeness Axiom, I mentioned that, heuristically, it is what tells us that the real number line doesn't have any holes. The next result makes this a bit more precise:

Theorem 11.3. *Every increasing, bounded above sequence converges.*

Proof. Let $\{a_n\}_{n=1}^{\infty}$ be any sequence that is both bounded above and increasing.

(Commentary: In order to prove it converges, we need to find a candidate number L that it converges to. Since the set of numbers occurring in this sequence is nonempty and bounded above, this number is provided to us by the Completeness Axiom.)

Let S be the set of those real numbers that occur in this sequence. (This is technically different than the sequence itself, since sequences are allowed to have repetitions but sets are not. Also, sequences have an ordering to them, but sets do not.) The set S is clearly nonempty, and it is bounded above since we assume the sequence is bounded above. Therefore, by the Completeness Axiom, S has a supremum L . We will prove the sequence converges to L .

Pick $\varepsilon > 0$. Then $L - \varepsilon < L$ and, since L is the supremum, $L - \varepsilon$ is not an upper bound of S . This means that there is an element of S that is strictly bigger than $L - \varepsilon$. Every element of S is a member of the sequence, and so we get that there is an $N \in \mathbb{N}$ such that $a_N > L - \varepsilon$.

(We will next show that this is the N that “works”. Note that, in the general definition of convergence of a sequence, N can be any real number, but in this proof it turns out to be a natural number.)

Let n be any natural number such that $n > N$. Since the sequence is increasing, $a_N \leq a_n$ and hence

$$L - \varepsilon < a_N \leq a_n.$$

Also, $a_n \leq L$ since L is an upper bound for the sequence, and thus we have

$$L - \varepsilon < a_n \leq L.$$

It follows that $|a_n - L| < \varepsilon$. We have proven the sequence converges to L . \square

Theorem 11.4 (Monotone Convergence Theorem). *Every bounded monotone sequence converges.*

Proof. If $\{a_n\}_{n=1}^{\infty}$ is increasing, then this is the content of Theorem 11.3. If $\{a_n\}_{n=1}^{\infty}$ is decreasing and bounded, consider the sequence $\{-a_n\}_{n=1}^{\infty}$. If $a_n \leq M$ for all n , then $-a_n \geq -M$ for all n , so $\{-a_n\}_{n=1}^{\infty}$ is bounded below. Also, since $a_n \geq a_{n+1}$ for all n , we have $-a_n \leq -a_{n+1}$ for all n , so $\{-a_n\}_{n=1}^{\infty}$ is increasing. Thus, by Theorem 11.3, $\{-a_n\}_{n=1}^{\infty}$ converges, say to L . Then by Theorem 10.2(1), $\{a_n\}_{n=1}^{\infty} = \{-(-a_n)\}_{n=1}^{\infty}$ converges to $-L$. \square

Example 11.5. Consider the sequence $\{a_n\}_{n=1}^{\infty}$ given by the formula

$$a_n = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \cdots + \frac{1}{n^2}.$$

We will use the Monotone Convergence Theorem to prove that this sequence converges.

First, we need to see that the sequence is increasing. Indeed, for every n we have that $a_{n+1} = a_n + \frac{1}{(n+1)^2} \geq a_n$.

Next, we need to show that it is bounded above. Observe that

$$\begin{aligned}
 a_n &= 1 + \frac{1}{2^2} + \frac{1}{3^2} + \cdots + \frac{1}{n^2} \\
 &\leq 1 + \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \cdots + \frac{1}{(n-1)n} \\
 &= 1 + \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \cdots + \left(\frac{1}{n-1} - \frac{1}{n}\right) \\
 &= 1 + 1 - \frac{1}{n},
 \end{aligned}$$

so we have $a_n \leq 2$ for all n . This means that $\{a_n\}_{n=1}^{\infty}$ is bounded above by 2.

Hence, by the Monotone Convergence Theorem, $\{a_n\}_{n=1}^{\infty}$ converges. Leonhard Euler was particularly interested in this sequence, and was able to prove that it converges to $\frac{\pi^2}{6}$. This requires some other ideas, so we won't do that here.

12. SEPTEMBER 29, 2022

Which of the following implications about sequences hold in general? Either mention a relevant theorem or give a counterexample.

- | | |
|--|--|
| (a) monotone \implies convergent | (d) increasing + convergent \implies bounded |
| (b) convergent \implies bounded | |
| (c) bounded + decreasing \implies convergent | (e) convergent \implies monotone |
| | (f) bounded \implies convergent |

- (a) False: $\{n\}_{n=1}^{\infty}$
 (b) True: (Every convergent sequence is bounded.)
 (c) True: Monotone Convergence Theorem
 (d) True: (Every convergent sequence is bounded.)
 (e) False: $\left\{\frac{(-1)^n}{n}\right\}_{n=1}^{\infty}$
 (f) False: $\{(-1)^n\}_{n=1}^{\infty}$

It is sometimes useful to distinguish between sequences like $\{(-1)^n\}_{n=1}^{\infty}$ that diverge because they “oscillate”, and sequences like $\{n\}_{n=1}^{\infty}$ that diverge because they “head toward infinity”.

- (I) In intuitive language, a sequence converges to L if no matter how close we want our sequence to be to L , all values past some point are at least that close. Intuitively, a sequence *diverges to* $+\infty$ if no matter how large we want our sequence to be, all

values past some point are at least that large. Write a precise definition for a sequence to diverge to $+\infty$.

- (II) Write a precise definition for a sequence to diverge to $-\infty$.

- (I) A sequence $\{a_n\}_{n=1}^{\infty}$ *diverges to $+\infty$* if for every $M \in \mathbb{R}$, there is some $N \in \mathbb{R}$ such that for every natural number $n > N$, we have $a_n > M$.
- (II) A sequence $\{a_n\}_{n=1}^{\infty}$ *diverges to $-\infty$* if for every $m \in \mathbb{R}$, there is some $N \in \mathbb{R}$ such that for every natural number $n > N$, we have $a_n < m$.

- (1) Carefully write the logical negation of “ $\{a_n\}_{n=1}^{\infty}$ diverges to $+\infty$ ” in simplified form.

There exists $M \in \mathbb{R}$ such that for every $N \in \mathbb{R}$, there exists a natural number $n > N$ with $a_n < M$.

- (2) Use the definition to prove that the sequence $\{\sqrt{n}\}_{n=1}^{\infty}$ diverges to $+\infty$.

Let $M \in \mathbb{R}$. [Scratchwork: We need some N such that if $n > N$ then $\sqrt{n} > M$. This inequality is equivalent to $n > M^2$, so take $N = M^2$.] Take $N = M^2$. Let $n > N$ be a natural number. Then $\sqrt{n} > \sqrt{N} = \sqrt{M^2} = |M| \geq M$. This shows that $\{\sqrt{n}\}_{n=1}^{\infty}$ diverges to $+\infty$.

- (3) Prove that if a sequence $\{a_n\}_{n=1}^{\infty}$ diverges to $+\infty$ then it is not bounded above.

We prove the contrapositive. Suppose that $\{a_n\}_{n=1}^{\infty}$ is bounded above, say by M . Suppose, to obtain a contradiction that $\{a_n\}_{n=1}^{\infty}$ diverges to $+\infty$. Then applying the definition with the number M , we have that there is some N such that for all $n > N$, $a_n > M$. But there is no n for which $a_n > M$, so this is a contradiction, so $\{a_n\}_{n=1}^{\infty}$ does not diverge to $+\infty$.

- (4) Use (3) to show that if a sequence diverges to $+\infty$ then it diverges.

Since every converges sequence is bounded, the conclusion follows.

- (5) Prove or disprove: If a sequence is not bounded above, then it diverges to $+\infty$.

A counterexample is given by the sequence $\{(-1)^n n\}_{n=1}^{\infty}$. It is not bounded above, since for any M , we can take an even natural number n larger than M , and for this number, $(-1)^n n = n > M$. It does not diverge to $+\infty$: take $M = 0$; for any $N \in \mathbb{R}$, there is an odd natural number n larger than N , and for this n , we have $(-1)^n n = -n < 0 = M$.

- (6) Prove or disprove: If a sequence diverges to $+\infty$ then it is increasing.

A counterexample is given by the sequence given by $a_1 = 3$, $a_n = n$ for $n > 1$. It is not increasing since $a_1 = 3 > 2 = a_2$. However, it diverges to $+\infty$ since, given M , we can take $N = M$, and for any $n > N$, we have $a_n = n > N = M$.

- (7) Prove or disprove: If a sequence is increasing and not bounded above, it diverges to ∞ .

To prove it, let $\{a_n\}_{n=1}^{\infty}$ be increasing and not bounded above. Take $M \in \mathbb{R}$. Since it is not bounded above, there is some $N \in \mathbb{N}$ such that $a_N > M$. Then, for this N , for any $n > N$ we have $a_n \geq a_N$ since the sequence is increasing, so $a_n > M$. This shows the sequence diverges to $+\infty$.

13. OCTOBER 4, 2022

We will now embark on a bit of detour. I've postponed talking about proofs by induction, but we will need to use that technique on occasion. So let's talk about that idea now.

The technique of proof by induction is used to prove that an infinite sequence of statements indexed by \mathbb{N}

$$P_1, P_2, P_3, \dots$$

are all true. For example the equation

$$1 + 2 + \cdots + n = \frac{n(n+1)}{2}$$

holds for all $n \in \mathbb{N}$. We get one statement for each natural number:

$$\begin{array}{rcl} P_1 : & 1 & = \frac{1 \cdot 2}{2} \\ P_2 : & 1 + 2 & = \frac{2 \cdot 3}{2} \\ P_3 : & 1 + 2 + 3 & = \frac{3 \cdot 4}{2} \\ & \vdots & \end{array}$$

Such a fact (for all n) is well-suited to be proven by induction.

Here is the general principle:

Theorem 13.1 (Principle of Mathematical Induction). *Suppose we are given, for each $n \in \mathbb{N}$, a statement P_n . Assume that P_1 is true and that for each $k \in \mathbb{N}$, if P_k is true, then P_{k+1} is true. Then P_n is true for all $n \in \mathbb{N}$.*

“The domino analogy”: Think of the statements P_1, P_2, \dots as dominoes lined up in a row. The fact that $P_k \implies P_{k+1}$ is interpreted as meaning that the dominoes are arranged well enough so that if one falls, then so does the next one in the line. The fact that P_1 is true is interpreted as meaning the first one has been knocked over. Given these assumptions, for every n , the n -th domino will (eventually) fall down.

The Principle of Mathematical Induction (PMI) is indeed a theorem, which we will now prove:

Proof. Assume that P_1 is true and that for each $k \in \mathbb{N}$, if P_k is true, then P_{k+1} is true. Consider the subset

$$S = \{n \in \mathbb{N} \mid P_n \text{ is false}\}$$

of \mathbb{N} . Our goal is to show S is the empty set.

By way of contradiction, suppose S is not empty. Then by the Well-Ordering Principle, S has a smallest element, call it ℓ . (In other words, P_ℓ is the first statement in the list P_1, P_2, \dots , that is false.) Since P_1 is true, we must have $\ell > 1$. But then $\ell - 1 < \ell$ and so $\ell - 1$ is not in S . Since $\ell > 1$, we have $\ell - 1 \in \mathbb{N}$ and thus we can say that $P_{\ell-1}$ must be true. Since $P_k \implies P_{k+1}$ for any k , letting $k = \ell - 1$, we see that, since $P_{\ell-1}$ is true, P_ℓ must also be true. This contradicts the fact that $\ell \in S$. We conclude that S must be the empty set. \square

The above proof shows that the Principle of Mathematical Induction is a consequence of the Well-Ordering Principle. The converse is also true.

Example 13.2. Let's prove that the formula

$$1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

for every natural number n . Here, P_k is

$$1 + 2 + 3 + \cdots + k = \frac{k(k+1)}{2}.$$

For P_1 we have $1 = \frac{1 \cdot 2}{2}$ is true. Now we show P_k implies P_{k+1} . Let k be a natural number and assume that

$$1 + 2 + 3 + \cdots + k = \frac{k(k+1)}{2}.$$

Then

$$\begin{aligned} 1 + 2 + 3 + \cdots + k + (k+1) &= (1 + 2 + 3 + \cdots + k) + (k+1) \\ &= \frac{k(k+1)}{2} + (k+1) \\ &= \frac{k(k+1)}{2} + \frac{2(k+1)}{2} \\ &= \frac{(k+1)(k+2)}{2} = \frac{(k+1)((k+1)+1)}{2}, \end{aligned}$$

which is P_{k+1} . Thus we have proven the equality for all natural numbers n by induction. \square

Example 13.3. Let us show that for every real number $x \geq -1$, and every natural number $n \in \mathbb{N}$, the inequality $(1+x)^n \geq 1+nx$.

Fix a real number $x \geq -1$. We show that $(1+x)^n \geq 1+nx$ for all natural numbers n by induction. For $n = 1$, we have

$$(1+x)^1 = 1+x = 1+1 \cdot x,$$

so the statement is true for $n = 1$. Let k be a natural number and assume that

$$(1+x)^k \geq 1+kx.$$

Then,

$$(1+x)^{k+1} = (1+x) \cdot (1+x)^k \geq (1+x)(1+kx) = 1+(k+1)x+kx^2 \geq 1+(k+1)x,$$

where we used that $1+x \geq 0$ in the first \geq (since $x \geq -1$) and that $x^2 \geq 0$ in the second \geq . Thus, by induction, the inequality is true for all $n \in \mathbb{N}$. \square

Induction is also closely related to the notion of a sequence defined by recursion. Recall that we define a sequence $\{a_n\}_{n=1}^{\infty}$ recursively by specifying a value a_1 for the first value, and a formula for a_n in terms of a_{n-1} (or multiple earlier values in the sequence). The principle of induction justifies that such a rule gives a well-defined value for every n : if we take P_k to be the statement that the formulas define value for all of the first k terms a_1, \dots, a_k , then P_1 is true and $P_k \Rightarrow P_{k+1}$, so P_n is true for every $n \in \mathbb{N}$.

Proposition 13.4. *For any real number r , there exists a strictly increasing sequence of rational numbers that converges to r .*

Proof. We will construct a sequence of rational numbers $\{q_n\}_{n=1}^{\infty}$ such that $r - \frac{1}{n} < q_n < r$ for every n that is strictly increasing, and then show that this sequence converges to r . By Density of Rational Numbers, there exists a rational number q_1 such that $r - 1 < q_1 < r$. Given q_1, \dots, q_n , we define q_{n+1} recursively to be a rational number such that $\max\{r - \frac{1}{n+1}, q_n\} < q_{n+1} < r$ again using Density of Rational Numbers. To see that this rule makes sense, we observe that if we have constructed q_1, \dots, q_n by this rule, then $q_n < r$, so $\max\{r - \frac{1}{n+1}, q_n\} < r$, and hence Density of Rational number applies, so we can construct q_{n+1} (and hence we can construct q_n for any n by this rule). Since

$$q_n \leq \max\{r - \frac{1}{n+1}, q_n\} < q_{n+1}$$

for every n , the sequence we obtain is strictly increasing. Since

$$r - \frac{1}{n} < q_n < r$$

for every n and $\{r - \frac{1}{n}\}_{n=1}^{\infty}$ converges to r , by the Squeeze Theorem, the sequence $\{q_n\}_{n=1}^{\infty}$ converges to r . \square

14. OCTOBER 6, 2022

Decimal expansions. In this worksheet, we are going to define decimal expansions and prove the basic properties about them. To simplify things, we are going to only deal with numbers between 0 and 1 (since we get all the the rest by adding integers and taking negatives). Along the way we will use induction and convergence of sequences in an important way. Before we define infinite decimal expansions, let's review finite decimal expansions.

- (1) If $d \in \{0, 1, \dots, 9\}$ (i.e., d is an integer between 0 and 9), what does the decimal number $0.d$ mean? Express it as a rational number.

$$\frac{d}{10}$$

- (2) If $d_1, d_2, \dots, d_n \in \{0, 1, \dots, 9\}$ (i.e., d_1, \dots, d_n are a bunch of integers between 0 and 9, which may or may not have repeats), convince yourself that the decimal number $0.d_1d_2 \cdots d_n$ in the way that we commonly use it is shorthand for

$$0.d_1d_2 \cdots d_n = \frac{d_1}{10^1} + \frac{d_2}{10^2} + \cdots + \frac{d_n}{10^n}.$$

Let's say that a sequence of the form $\{d_n\}_{n=1}^\infty$ is a *digit sequence* if $d_n \in \{0, 1, \dots, 9\}$ for all n . (That is a digit sequence is just a sequence of integers between 0 and 9.) Given a digit sequence $\{d_n\}_{n=1}^\infty$, define another sequence $\{D_n\}_{n=1}^\infty$ by the rule

$$\begin{aligned} D_1 &= \frac{d_1}{10^1} \\ D_2 &= \frac{d_1}{10^1} + \frac{d_2}{10^2} \\ &\vdots \\ D_n &= \frac{d_1}{10^1} + \frac{d_2}{10^2} + \cdots + \frac{d_n}{10^n} \\ &\vdots \end{aligned}$$

For example, for the digit sequence $2, 2, 2, \dots$, the corresponding $\{D_n\}_{n=1}^\infty$ sequence is

$$\frac{2}{10}, \frac{2}{10} + \frac{2}{100}, \frac{2}{10} + \frac{2}{100} + \frac{2}{1000}, \dots$$

We say that a digit sequence $\{d_n\}_{n=1}^\infty$ *represents a real number* r if the sequence $\{D_n\}_{n=1}^\infty$ converges to r , and in this case we write

$$0.d_1d_2d_3d_4 \cdots = r.$$

In order to prepare for proving things about decimal expansions, we need a fact about geometric series.

- (1) Let x and a be real numbers.
(a) Prove that for every $n \in \mathbb{N}$,

$$(1 - x)(1 + x + x^2 + x^3 + \cdots + x^n) = 1 - x^{n+1}.$$

We proceed by induction on n . First we check for $n = 1$:

$$(1 - x)(1 + x) = 1 + x - x - x^2 = 1 - x^{1+1},$$

so the statement is true for $n = 1$. Suppose the equality holds for k :

$$(1 - x)(1 + x + x^2 + x^3 + \cdots + x^k) = 1 - x^{k+1}.$$

Then

$$\begin{aligned} (1 - x)(1 + x + x^2 + x^3 + \cdots + x^{k+1}) \\ &= (1 - x)((1 + x + x^2 + x^3 + \cdots + x^k) + (x^{k+1})) \\ &= (1 - x)(1 + x + x^2 + x^3 + \cdots + x^k) + (1 - x)(x^{k+1}) \\ &= 1 - x^{k+1} + x^{k+1} - x^{k+2} = 1 - x^{k+2}, \end{aligned}$$

and it holds for $k + 1$. Thus, the statement is true for all n by induction.

(b) If $x \neq 1$, use (a) to show that for every $n \in \mathbb{N}$,

$$a + ax + ax^2 + \cdots + ax^n = a \frac{1 - x^{n+1}}{1 - x}.$$

We have

$$a + ax + ax^2 + \cdots + ax^n = a(1 + x + x^2 + x^3 + \cdots + x^n) = a \frac{1 - x^{n+1}}{1 - x}.$$

(2) Use the definition (and perhaps the previous problem), but not our previous expectations about decimal expansions, to answer the following.

- (a) What number does the digit sequence $2, 3, 0, 0, 0, 0, 0, \dots$ represent?
- (b) What number does the digit sequence $5, 0, 0, 0, 0, 0, 0, \dots$ represent?
- (c) What number does the digit sequence $9, 9, 9, 9, 9, 9, 9, \dots$ represent?
- (d) What number does the digit sequence $4, 9, 9, 9, 9, 9, 9, \dots$ represent?

- (a) $\frac{23}{100}$
- (b) $\frac{5}{10} = \frac{1}{2}$

- (c) $D_n = \frac{9}{10} \frac{1-(1/10)^{n+1}}{1-(1/10)} = 1 - (\frac{1}{10})^{n+1}$ converges to 1, so this represents 1.
- (d) $\frac{1}{2}$.

- (3) Let $\{d_n\}_{n=1}^\infty$ be any digit sequence. Prove that this sequence represents some real number: i.e., that the corresponding sequence $\{D_n\}_{n=1}^\infty$ is convergent.

[Thus, every decimal expansion $0.d_1d_2d_3\cdots$ always gives us a real number.]

Note that the sequence D_n is increasing, and hence monotone. Since $d_n \leq 9$, $D_n \leq \frac{9}{10} \frac{1-(1/10)^{n+1}}{1-(1/10)} = 1 - (\frac{1}{10})^{n+1} \leq 1$, so it is bounded above. Thus D_n is always convergent.

- (4) In this problem, we will show that every real number $r \in [0, 1]$ is represented by some digit sequence.

- (a) Show that we can recursively define a digit sequence $\{d_n\}_{n=1}^\infty$ such that for every $n \in \mathbb{N}$, in the corresponding sequence $\{D_n\}_{n=1}^\infty$, we have $0 \leq 10^n(r - D_n) \leq 1$.
- (b) Given a sequence as in part (a), show that $\{D_n\}_{n=1}^\infty$ converges to r .

[Thus, every number can be written as a decimal expansion $0.d_1d_2d_3\cdots$.]

Since $0 \leq 10r \leq 10$, we can take an integer between 0 and 9 to be d_1 with $d_1 \leq r \leq d_1 + 1$, so $0 \leq r - d_1 \leq 1$. If we have chosen d_1, \dots, d_n with $0 \leq 10^n(r - D_n) \leq 1$, then $0 \leq 10^{n+1}(r - D_n) \leq 10$ so we can choose d_{n+1} with $d_{n+1} \leq 10^{n+1}(r - D_n) \leq d_{n+1} + 1$, and hence $0 \leq 10^{n+1}(r - D_n) - d_{n+1} \leq 1$. We then just need to note that $10^{n+1}(r - D_n) - d_{n+1} = 10^{n+1}D_{n+1}$.

- (5) Now we analyze uniqueness of decimal expansions. We will find it useful to use the following corollary of the proof of the Monotone Convergence Theorem: If $\{a_n\}_{n=1}^\infty$ is a bounded increasing sequence, $\{a_n\}_{n=1}^\infty$ converges to $\sup(\{a_n \mid n \in \mathbb{N}\})$.

- (a) Let $\{d_n\}_{n=1}^\infty$ be any digit sequence, $\{D_n\}_{n=1}^\infty$ be the corresponding sequence, and r the number that it represents. Let n be a natural number.

- (i) Show that $D_n \leq r$ and that $D_n = r$ if and only if $d_i = 0$ for all $i > n$.
- (ii) Show that $r \leq D_n + \frac{1}{10^n}$ and that $r = D_n + \frac{1}{10^n}$ if and only if $d_i = 9$ for all $i > n$.
- (b) Let $\{d_n\}_{n=1}^\infty$ and $\{e_n\}_{n=1}^\infty$ be two digit sequences with $d_k \neq e_k$ for some $k \in \mathbb{N}$. Suppose that both digit sequences represent the same number r . Show that $r = \frac{m}{10^k}$ for some natural number m .
- (c) Deduce that if $r \in [0, 1]$ and r cannot be written as a rational number with denominator a power of ten, then there is a unique digit sequence that represents r .
[Thus, if r cannot be written as a rational number with denominator a power of ten, then r has a unique decimal expansion.]
- (d) Show that if $r \in (0, 1)$ and r can be written as a rational number with denominator a power of ten, then there are exactly two digit sequences that represent r : one with $d_i = 0$ for all i greater than some k , and one with $d_i = 9$ for all i greater than some k .
[Thus, if r has at most two decimal expansions, and always has exactly one nonterminating decimal expansion.]

15. OCTOBER 20, 2022

We next discuss the important concept of a “subsequence”.

Informally speaking, a subsequence of a given sequence is a sequence one forms by skipping some of the terms of the original sequence. In other words, it is a sequence formed by taking just some of the terms of the original sequence, but still infinitely many of them, without repetition.

We’ll cover the formal definition soon, but let’s give a few examples first, based on this informal definition.

Example 15.1. Consider the sequence

$$a_n = \begin{cases} 7 & \text{if } n \text{ is divisible by 3 and} \\ \frac{1}{n} & \text{if } n \text{ is not divisible by 3.} \end{cases}$$

If we pick off every third term starting with the term a_3 we get the subsequence

$$a_3, a_6, a_9, \dots$$

which is the constant sequence

$$7, 7, 7, \dots$$

If we pick off the other terms we form the subsequence

$$a_1, a_2, a_4, a_5, a_7, a_8, a_{10}, \dots$$

which gives the sequence

$$1, \frac{1}{2}, \frac{1}{4}, \frac{1}{5}, \frac{1}{7}, \frac{1}{9}, \frac{1}{10}, \dots$$

Note that it is a little tricky to find an explicit formula for this sequence.

Example 15.2. For another, simpler, example, consider the sequence $\{(-1)^n \frac{1}{n}\}_{n=1}^{\infty}$. Taking just the odd-indexed terms gives the sequence

$$-1, -\frac{1}{3}, -\frac{1}{5}, -\frac{1}{7}, -\frac{1}{9}, \dots$$

and taking the even-indexed terms gives the sequence

$$\frac{1}{2}, \frac{1}{4}, \frac{1}{6}, \frac{1}{8}, \dots$$

This time we can easily give a formula for each of these sequences: the first is

$$\left\{-\frac{1}{2n-1}\right\}_{n=1}^{\infty}$$

and the second is

$$\left\{\frac{1}{2n}\right\}_{n=1}^{\infty}.$$

Here is the formal definition:

Definition 15.3. A *subsequence* of a given sequence $\{a_n\}_{n=1}^{\infty}$ is any sequence of the form

$$\{a_{n_k}\}_{k=1}^{\infty}$$

where

$$n_1, n_2, n_3, \dots$$

is any strictly increasing sequence of natural numbers — that is $n_k \in \mathbb{N}$ and $n_{k+1} > n_k$ for all $k \in \mathbb{N}$, so that

$$n_1 < n_2 < n_3 < \dots$$

Note that k is the index of the subsequence; i.e., the first term in the subsequence is when $k = 1$, the second is when $k = 2$ and so on. The integer sequence $\{n_k\}_{k=1}^{\infty}$ is the sequence of indices of the original sequence we choose to make the subsequence.

Example 15.4. Let $\{a_n\}_{n=1}^{\infty}$ be any sequence.

Setting $n_k = 2k - 1$ for all $k \in \mathbb{N}$ gives the subsequence of just the odd-indexed terms of the original sequence.

Setting $n_k = 2k$ for all $k \in \mathbb{N}$ gives the subsequence of just the even-indexed terms of the original sequence.

Setting $n_k = 3k - 2$ for all $k \in \mathbb{N}$ gives the subsequence of consisting of every third term of the original sequence, starting with the first.

Setting $n_k = 100 + k$ gives the subsequence that is that “tail end” of the original, obtained by skipping the first 100 terms:

$$a_{101}, a_{102}, a_{103}, a_{104}, \dots$$

Of course, there is nothing special about 100 in this example.

The following result is important:

Theorem 15.5. *If a sequence $\{a_n\}_{n=1}^{\infty}$ converges to L , then every subsequence of this sequence also converges to L .*

We prepare with a lemma.

Lemma 15.6. *Let b_1, b_2, \dots be any strictly increasing sequence of natural numbers; that is, assume $b_k \in \mathbb{N}$ for all $k \in \mathbb{N}$ and that $b_k < b_{k+1}$ for all $k \in \mathbb{N}$. Then $b_k \geq k$ for all k .*

Proof. Suppose b_1, b_2, \dots is a strictly increasing sequence of natural numbers. We prove $b_n \geq n$ for all n by induction on n . That is, for each $n \in \mathbb{N}$, let P_n be the statement that $b_n \geq n$.

P_1 is true since $b_1 \in \mathbb{N}$ and so $b_1 \geq 1$. Given $k \in \mathbb{N}$, assume P_k is true; that is, assume $b_k \geq k$. Since $b_{k+1} > b_k$ and both are natural numbers, we have $b_{k+1} \geq b_k + 1 \geq k + 1$; that is, P_{k+1} is true too. By induction, P_n is true for all $n \in \mathbb{N}$. \square

Proof of Theorem 15.5. Let the sequence $\{a_n\}_{n=1}^{\infty}$ converge to L , and take a subsequence $\{a_{n_k}\}_{k=1}^{\infty}$ for some strictly increasing sequence $n_1 < n_2 < n_3 < \dots$ of natural numbers.

Let $\varepsilon > 0$. Since $\{a_n\}_{n=1}^{\infty}$ converges to L , there is some $N \in \mathbb{R}$ such that for all natural numbers $n > N$ we have $|a_n - L| < \varepsilon$. We claim that the same N works to verify the definition of $\{a_{n_k}\}_{k=1}^{\infty}$ converges to L for this ε . Indeed, if $k > N$, then $n_k > N$, so $|a_{n_k} - L| < \varepsilon$. Thus, $\{a_{n_k}\}_{k=1}^{\infty}$ converges to L . \square

(1) **True or false; justify.**

- (a) The sequence $\left\{\frac{1}{2n}\right\}_{n=1}^{\infty}$ is a subsequence of the sequence $\left\{\frac{1}{n}\right\}_{n=1}^{\infty}$.
- (b) The sequence $\left\{\frac{1}{3n+7}\right\}_{n=1}^{\infty}$ is a subsequence of the sequence $\left\{\frac{1}{n}\right\}_{n=1}^{\infty}$.

- (c) The constant sequence $\left\{\frac{1}{2}\right\}_{n=1}^{\infty}$ is a subsequence of the sequence $\left\{\frac{1}{n}\right\}_{n=1}^{\infty}$.
- (d) The constant sequences $\{-1\}_{n=1}^{\infty}$ and $\{1\}_{n=1}^{\infty}$ are both subsequences of the sequence $\{(-1)^n\}_{n=1}^{\infty}$.
- (e) The constant sequences $\{-1\}_{n=1}^{\infty}$ and $\{1\}_{n=1}^{\infty}$ are the only two subsequences of the sequence $\{(-1)^n\}_{n=1}^{\infty}$.

- (a) True: take $n_k = 2k$.
- (b) True: Take $n_k = 3k + 7$.
- (c) False: The term $1/2$ occurs only for $n = 2$, so we can't choose an increasing sequence of indices that yield this value.
- (d) True: take $n_k = 2k + 1$ and take $n_k = 2k$, respectively.
- (e) False: The sequence itself is a subsequence ($n_k = k$).

- (2) Explain how the following Corollary follows from Theorem 15.5.

Corollary 15.7: Let $\{a_n\}_{n=1}^{\infty}$ be any sequence.

- (a) If there is a subsequence of this sequence that diverges, then the sequence itself diverges.
- (b) If there are two subsequences of this sequence that converge to different values, then the sequence itself diverges.

These are special cases of the contrapositive.

- (3) Use Corollary 15.7 to give a quick proof that the sequence $\{(-1)^n\}_{n=1}^{\infty}$ diverges.

It has subsequences that converge to different values.

- (4) **Prove or disprove:**

- (a) Every subsequence of a bounded sequence is bounded.
- (b) Every subsequence of a divergent sequence is divergent.
- (c) Every subsequence of a sequence that diverges to $-\infty$ also diverges to $-\infty$.

- (a) True: if $m < a_n < M$ for all n and $n_1 < n_2 < n_3 < \cdots$ is a strictly increasing sequence of natural numbers, then $m < a_{n_k} < M$ for all k .
- (b) False: The divergent sequence $\{(-1)^n\}_{n=1}^\infty$ has a convergent subsequence $\{1\}_{n=1}^\infty$.
- (c) True: Let $n_1 < n_2 < n_3 < \cdots$ be a strictly increasing sequence of natural numbers, and $\{a_{n_k}\}_{k=1}^\infty$ is a subsequence. Let $m \in \mathbb{R}$. There is some N such that $a_n < m$ for all $n > N$. We claim that this N works (for this m) to show that $\{a_{n_k}\}_{k=1}^\infty$ diverges to $-\infty$. Indeed, if $k > N$, then $n_k \geq k > N$, so $a_{n_k} < m$. Thus $\{a_{n_k}\}_{k=1}^\infty$ diverges to $-\infty$.

16. OCTOBER 25, 2022

Consider the points in the plane whose x -coordinates are integers and y -coordinates are natural numbers. Starting at $(0, 1)$, zigzag like so:



This gives the list of points

$(0, 1), (-1, 1), (0, 2), (1, 1), (-2, 1), (-1, 2), (0, 3), (1, 2), (2, 1), (-3, 1), \dots$

Now convert these to a list of rational numbers by changing (m, n) to $\frac{m}{n}$ to get the sequence

$$\frac{0}{1}, \frac{-1}{1}, \frac{0}{2}, \frac{1}{1}, \frac{-2}{1}, \frac{-1}{2}, \frac{0}{3}, \frac{1}{2}, \frac{2}{1}, \frac{-3}{1}, \dots$$

of rational numbers. Call this sequence $\{w_n\}_{n=1}^{\infty}$. (Even though you didn't want to know, we can give w_n by a formula as

$$w_n = \begin{cases} \frac{n - t^2 + t - 1}{n - t^2 + 2t - 1} & \text{if } n \leq t^2 - t \\ \frac{-n + t^2 - t + 1}{-n + t^2 + 1} & \text{if } n > t^2 - t \end{cases},$$

where $t = \min\{m \in \mathbb{N} \mid m^2 \geq n\}$.)

Proposition 16.1. *There is a sequence $\{w_n\}_{n=1}^{\infty}$ of rational numbers such that*

- (1) *every rational number occurs in $\{w_n\}_{n=1}^{\infty}$ infinitely many times;*
- (2) *every sequence of rational numbers is a subsequence of $\{w_n\}_{n=1}^{\infty}$;*
- and*
- (3) *every real number occurs as the limit of some subsequence of $\{w_n\}_{n=1}^{\infty}$.*

- Proof.* (1) The idea is that every point (m, n) with $m \in \mathbb{Z}$ and $n \in \mathbb{N}$ gets passed through by the zigzag at least once. Then, given any rational number $q = a/b$, we can choose $b > 0$ by replacing a and b by their negatives if necessary. Then $q = \frac{a}{b} = \frac{2a}{2b} = \frac{3a}{3b} = \dots$, so it comes from infinitely many pairs, and hence occurs infinitely many times.
- (2) Let $\{q_n\}_{n=1}^{\infty}$ be a sequence of rational numbers. We will realize it as a subsequence of $\{w_n\}_{n=1}^{\infty}$ by constructing an increasing sequence of natural numbers $n_1 < n_2 < n_3 < \dots$ such that $w_{n_k} = q_k$. Since $q_1 \in \mathbb{Q}$, there is some $n_1 \in \mathbb{N}$ such that $w_{n_1} = q_1$ by part (a). Suppose that we have defined $n_1 < \dots < n_t$ such that $w_{n_k} = q_k$ for $k = 1, \dots, t$. We claim that there is some n_{k+1} such that $n_{k+1} > n_k$ and $w_{n_{k+1}} = q_{k+1}$. Indeed, there are infinitely many $m \in \mathbb{N}$ such that $w_m = q_{k+1}$ by part (a), so at least one of these values of m is greater than n_k (since there are only finitely many natural numbers less than or equal to n_k). Taking n_{k+1} to be m , we can continue the sequence, and we thus obtain such a sequence by recursion.
- (3) Given $r \in \mathbb{R}$, we know that there exists a sequence of rational numbers that converges to r (moreover, there exists a strictly increasing one). This sequence can be obtained as a subsequence of $\{w_n\}_{n=1}^{\infty}$ by part (b), so we are done. \square

On the other hand, there is no sequence that actually contains every real number. To prove this, we will use decimal expansions, as discussed earlier.

Recall that if d_1, d_2, d_3, \dots is a sequence of “digits”, where $d_i \in \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$ for every i , then the sequence $\{D_n\}_{n=1}^{\infty}$, where

$$D_n = \frac{d_1}{10^1} + \frac{d_2}{10^2} + \dots + \frac{d_n}{10^n}$$

converges, and we say that $.d_1d_2d_3\dots$ is a *decimal expansion* for the real number $r = \lim_{n \rightarrow \infty} D_n$.

Theorem 16.2 (Cantor’s Theorem). *There is no sequence that contains every real number.*

Proof. By way of contradiction, suppose $\{a_n\}_{n=1}^{\infty}$ is a sequence in which every real number appears at least once. Write each member of this

sequence in its decimal form, so that

$$\begin{aligned} a_1 &= (\text{integer part}).d_{1,1}d_{1,2}d_{1,3}\cdots \\ a_2 &= (\text{integer part}).d_{2,1}d_{2,2}d_{2,3}\cdots \\ a_3 &= (\text{integer part}).d_{3,1}d_{3,2}d_{3,3}\cdots \\ &\vdots \end{aligned}$$

where each $d_{i,j} \in \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$ is a digit. Now form a real number x as $0.e_1e_2e_3\cdots$ where the e_i 's are digits chosen as follows: Let

$$e_i = \begin{cases} 7 & \text{if } d_{i,i} \leq 5 \\ 3 & \text{if } d_{i,i} > 5. \end{cases}$$

In particular, $e_i \neq d_{i,i}$ for every i . This means that the digit sequence e_1, e_2, e_3, \dots is not equal to any of the other digit sequences $d_{i,1}, d_{i,2}, d_{i,3}, \dots$ for any i , because the i -th values are different. Moreover, the number x has a unique decimal expansion (since the only time two decimal expansions give the same number is one is eventually all 0's and the other is eventually all 9's), so $a_i \neq x$ for all $i \in \mathbb{N}$.

Thus x is not a member of this sequence, contrary to what we assumed. \square

Our next big theorem has a very short statement, but is surprisingly tricky to prove.

Theorem 16.3 (Bolzano-Weierstrass Theorem). *Every sequence has a monotone subsequence.*

The proof of this theorem requires a preliminary lemma.

Lemma 16.4. *Let $\{a_n\}_{n=1}^\infty$ be a sequence.*

- (1) *If the set of values of the sequence $\{a_n \mid n \in \mathbb{N}\}$ does not have a maximum value, then $\{a_n\}_{n=1}^\infty$ has a subsequence that is increasing.*
- (2) *If the set of values of the sequence $\{a_n \mid n \in \mathbb{N}\}$ does not have a minimum value, then $\{a_n\}_{n=1}^\infty$ has a subsequence that is decreasing.*

Proof. (1) Assume that the set of values $\{a_n \mid n \in \mathbb{N}\}$ does not have a maximum value.

We define a subsequence recursively. We will recursively choose natural numbers n_1, n_2, n_3, \dots so that $n_k < n_{k+1}$ for all k and $a_{n_k} \leq a_{n_{k+1}}$.

We start by setting $n_1 = 1$.

If we have chosen n_k , then let $b = \max\{a_1, \dots, a_{n_k}\}$.

We claim that there is some $m > n_k$ such that $a_m > b$. To obtain a contradiction, suppose otherwise. Then for any $n \in \mathbb{N}$, either $n > n_k$ and $a_n \leq b$ by assumption, or $n \leq n_k$ and $a_n \leq b$, since a_n is on the list of things of which b was the maximum. Then b is the maximum of $\{a_n \mid n \in \mathbb{N}\}$, which yields a contradiction. Thus, there is some $m > n_k$ such that $a_m > b$, and we can choose $m = n_{k+1}$. Thus, we can define such a sequence recursively.

(2) Similar to (1), or apply (1) to $\{-a_n\}_{n=1}^\infty$. \square

Proof of Bolzano-Weierstrass Theorem 16.3. Let $\{a_n\}_{n=1}^\infty$ be any sequence. Recall that our goal is to prove it either has an increasing subsequence or it has a decreasing subsequence. This is equivalent to showing that if it has no increasing subsequences, then it does have at least one decreasing subsequence. So, let us assume it has no increasing subsequences.

We will prove it has at least one decreasing subsequence by constructing the indices $n_1 < n_2 < \dots$ of such a subsequence recursively. By the contrapositive of part (1) Lemma 16.4, since $\{a_n\}_{n=1}^\infty$ does not contain any increasing subsequences, we know that $\{a_n \mid n \in \mathbb{N}\}$ has a maximum value. That is, there exists a natural number n_1 such that $a_{n_1} \geq a_m$ for all $m \geq 1$.

For any k , given n_k , the subsequence $a_{n_k+1}, a_{n_k+2}, a_{n_k+3}, \dots$ also has no increasing subsequence, since a subsequence of such a sequence is a subsequence of the original sequence too. Thus, it must have a maximum value again by part (1) Lemma 16.4; choose n_{k+1} such that $a_{n_{k+1}} = \max\{a_{n_k+1}, a_{n_k+2}, a_{n_k+3}, \dots\}$. By construction, we have $n_{k+1} > n_k$. Thus, this gives a recursive definition for n_k .

For any k , note that a_{n_k} is the maximum of a set that contains $a_{n_{k+1}}$ (since it is later in the sequence). It follows that $a_{n_k} \geq a_{n_{k+1}}$. That is, we have constructed a decreasing subsequence of the original sequence. \square

Corollary 16.5 (Main Corollary of Bolzano-Weierstrass Theorem).
Every bounded sequence has a convergent subsequence.

Proof. Suppose $\{a_n\}_{n=1}^\infty$ is a bounded sequence. By the Bolzano-Weierstrass Theorem 16.3 it admits a monotone subsequence $\{a_{n_k}\}_{k=1}^\infty$, and it too is bounded (since any subsequence of a bounded sequence is also bounded.) The result follows since every monotone bounded sequence converges by the Monotone Convergence Theorem 11.4. \square

17. OCTOBER 27, 2022

You can use any basic trig facts below to answer the following questions.

- (1) **Explain but don't prove:** Is $\{\cos(\pi n)\}_{n=1}^{\infty}$ a subsequence of $\{\cos(n)\}_{n=1}^{\infty}$?
- (2) **Prove or disprove:** The sequence $\{\cos(n)\}_{n=1}^{\infty}$ has a convergent subsequence.
- (3) **Prove or disprove:** The sequence $\{\cos(n)\}_{n=1}^{\infty}$ has a constant subsequence.
- (4) **Prove or disprove:** The sequence $\{\cos(n)\}_{n=1}^{\infty}$ has a subsequence that converges to some $x > 1$.

- (a) No; to get a subsequence we would need have natural numbers inside the cosine, not multiples of π .
 - (b) True: $\cos(n)$ is bounded, so there is a convergent subsequence by Main Corollary of Bolzano-Weierstrass.
 - (c) False: in fact, $\cos(n)$ never takes the same value twice. If it did, we would have $\cos(n) = \cos(m)$ for natural numbers $m \neq n$, so $m - n = 2\pi k$ or $m + n = 2\pi k$, for some integer k , which would make $\pi = \frac{m-n}{2k}$ or $\pi = \frac{m+n}{2k}$, contradicting that π is irrational.
 - (d) False: if there is a subsequence converging to $x > 1$, let $\varepsilon = x - 1 > 0$. Then for some K , for all $k > K$, $|\cos(n_k) - 1| < \varepsilon$, which implies $\cos(n_k) > 1$, which is a contradiction.

Given any two sets S and T , a *function* from S to T , written $f : S \rightarrow T$, is a “rule” that assigns to each element $s \in S$ a unique element $t \in T$. The set S is called the *domain* of f . We will generally consider functions from some set of real numbers to \mathbb{R} . We often specify functions by formulas; when we do this we take the domain to be the set of all real numbers for which the formula evaluates to a unique real number. In

Here's a real definition: a *function* from S to T is a subset $G \subset S \times T$ of ordered pairs of elements of S and T with the property that for all $s \in S$ there is a unique $t \in T$ such that $(s, t) \in G$; we write $f(s)$ for this element t .

particular,

$$f(x) = 2x + 2 \quad \text{and} \quad g(x) = \frac{2x^2 - 2}{x - 1}$$

are *not* the same function, even though their values agree for all $x \neq 1$, since their domains are different.

Definition 17.1. Let S be a subset of \mathbb{R} . Let $f : S \rightarrow \mathbb{R}$ be a function, and a and L be real numbers. We say that *the limit of f as x approaches a is L* provided:

for any $\varepsilon > 0$ there exists $\delta > 0$ such that if $0 < |x - a| < \delta$, then x is in the domain of f and $|f(x) - L| < \varepsilon$.

If this happens, we write $\lim_{x \rightarrow a} f(x) = L$ to denote this.

(1) UNPACKAGING PARTS OF THE DEFINITION.

- (a) Describe $\{x \in \mathbb{R} \mid 0 < |x - 2| < 1\}$ as a union of two open intervals.
- (b) For a general $a \in \mathbb{R}$ and $\delta > 0$, describe $\{x \in \mathbb{R} \mid 0 < |x - a| < \delta\}$ as a union of two open intervals.
- (c) Focusing on the “domain” part of the definition, if the limit of f as x approaches a is L , then f must at least be defined _____ (where?).

- (a) $(1, 2) \cup (2, 3)$
- (b) $(a - \delta, a) \cup (a, a + \delta)$.
- (c) on some open intervals to the left and to the right of a .

(2) THE $\varepsilon - \delta$ GAME.

- (a) Player 0 starts by graphing a function f (like a familiar one from calculus) and specifies an x -value a and a y -value L that (based on previous calculus knowledge) they think makes $\lim_{x \rightarrow a} f(x) = L$ **true**. [The graph should be large.]
- (b) Player 1 chooses an ε . This is how close we would like our function to be to L . Thus, ε goes up and down from L (corresponding to $|f(x) - L| < \varepsilon$). Draw horizontal dotted lines with y -values $L - \varepsilon$ and $L + \varepsilon$. [The ε should be large enough for people to see and have room to work in the picture.]
- (c) Player 2 must find a δ such that every $x \in (a - \delta, a) \cup (a, a + \delta)$ is
 - in the domain of f , and
 - has an output $f(x)$ within $(L - \varepsilon, L + \varepsilon)$.

Draw vertical dotted lines for the x -values $a - \delta$ and $a + \delta$.

[Everyone in the team can assist player 2!]

- (d) Repeat with the same graph, players 1& 2 switching roles (and a new ε).

- (3) Draw the graph of $g(x) = \frac{2x^2 - 2}{x - 1}$. Play the $\varepsilon - \delta$ game with this function, $a = 1$ and $L = -3$. What happens?

So long as $\varepsilon < 7$, it is impossible for Player 2.

- (4) Consider the function $g(x) = \frac{2x^2 - 2}{x - 1}$. It is true that $\lim_{x \rightarrow 1} g(x) = 4$.
- (a) I claim that for $\varepsilon = 3$, the choice $\delta = 1.5$ “works” to make the rest of the definition true. Verify this.
 - (b) Find a δ that “works” for $\varepsilon = 1$.
 - (c) Find a δ that “works” for $\varepsilon = 1/2$.
 - (d) Find a δ that “works” for $\varepsilon > 0$.

- (a) Let $0 < |x - 1| < 1.5$, so $-.5 < x < 2.5$ and $x \neq 1$. Then $f(x)$ is defined, since $x \neq 1$. Also, $|f(x) - 4| = |2x + 2 - 4| = |2x - 2| < 2 \cdot 1.5 = 3 = \varepsilon$ since $|x - 1| < 1.5$.
- (b) Take $\delta = .5$. Let $0 < |x - 1| < .5$, so $.5 < x < 1.5$ and $x \neq 1$. Then $f(x)$ is defined, since $x \neq 1$. Also, $|f(x) - 4| = |2x + 2 - 4| = |2x - 2| < 2 \cdot .5 = 1 = \varepsilon$ since $|x - 1| < .5$.
- (c) Take $\delta = .25$. Let $0 < |x - 1| < .25$, so $.75 < x < 1.25$ and $x \neq 1$. Then $f(x)$ is defined, since $x \neq 1$. Also, $|f(x) - 4| = |2x + 2 - 4| = |2x - 2| < 2 \cdot .25 = .5 = \varepsilon$ since $|x - 1| < .25$.
- (d) Take $\delta = \varepsilon/2$. Let $0 < |x - 1| < \varepsilon/2$. Then $f(x)$ is defined, since $x \neq 1$. Also, $|f(x) - 4| = |2x + 2 - 4| = |2x - 2| < 2 \cdot \varepsilon/2 = \varepsilon$ since $|x - 1| < \varepsilon/2$.

- (5) Consider the function $g(x) = \frac{2x^2 - 2}{x - 1}$. It is not true that $\lim_{x \rightarrow 1} g(x) = -3$. I claim that for $\varepsilon = 1$, there is no choice of $\delta > 0$ that “works” to make the rest of the definition true. Verify this.

Let $\delta > 0$. Take $x = 1 + \delta/2$. Then $|x - 1| = \delta/2$ is between 0 and δ , and $f(x) = 2x + 2 = 4 + \delta > 4$, so $|f(x) - (-3)| = |f(x) + 3| > 7 > 1 = \varepsilon$.

18. NOVEMBER 1, 2022

Example 18.1. Let f be the function given by the formula

$$f(x) = \frac{5x^2 - 5}{x - 1}.$$

Recall our convention that we interpret the domain of f to be all real numbers where this rule is defined. So, $f : S \rightarrow \mathbb{R}$ where $S = \mathbb{R} \setminus \{1\}$. I claim that the limit of $f(x)$ as x approaches 1 is 10. To prove it:

Pick $\varepsilon > 0$.

(Scratch work: Since f is defined at all points other than 1, the condition about f being defined for all x such that $0 < |x - a| < \delta$ will be met for any choice of δ . We need $|f(x) - 10| < \varepsilon$ to hold. Manipulating this a bit, we see that it is equivalent to $|x - 1| < \frac{\varepsilon}{5}$. Thus setting $\delta = \frac{\varepsilon}{5}$ is the way to go. Back to the proof....)

Let $\delta = \frac{\varepsilon}{5}$. Pick x such that $0 < |x - 1| < \delta$. Then $x \neq 1$ and hence f is defined at x . We have

$$\begin{aligned} |f(x) - 10| &= \left| \frac{5x^2 - 5}{x - 1} - 10 \right| = \left| \frac{5x^2 - 5 - 10x + 10}{x - 1} \right| = \left| \frac{5x^2 - 10x + 5}{x - 1} \right| \\ &= \left| \frac{5(x^2 - 2x + 1)}{x - 1} \right| = \left| \frac{5(x - 1)^2}{x - 1} \right| = |5x - 5| = 5|x - 1| < 5\delta = \varepsilon. \end{aligned}$$

We have shown that for any $\varepsilon > 0$ there is a $\delta > 0$ such that if $0 < |x - 1| < \delta$, then f is defined at x and $|f(x) - 10| < \varepsilon$. This proves $\lim_{x \rightarrow 1} f(x) = 10$.

Example 18.2. Let's do a more complicated example: Let $f(x) = x^2$ with domain all of \mathbb{R} . I claim that $\lim_{x \rightarrow 2} x^2 = 4$. This is intuitively obvious but we need to prove it using just the definition.

Proof. Pick $\varepsilon > 0$.

(Scratch work: The domain of f is all of \mathbb{R} and so we don't need to worry at all about whether f is defined at all. We need to figure out how small to make δ so that if $0 < |x - 2| < \delta$ then $|x^2 - 4| < \varepsilon$. The latter is equivalent to $|x - 2||x + 2| < \varepsilon$. We can make $|x - 2|$ arbitrarily small by making δ arbitrarily small, but how can we handle $|x + 2|$? The trick is to bound it appropriately. This can be done in many ways. Certainly we can choose δ to be at most 1, so that if $|x - 2| < \delta$ then

$|x - 2| < 1$ and hence $1 < x < 3$, so that $|x + 2| < 5$. So, we will be allowed to assume $|x + 2| < 5$. Then $|x - 2||x + 2| < 5|x - 2|$ and $5|x - 2| < \varepsilon$ provided $|x - 2| < \frac{\varepsilon}{5}$. Back to the formal proof...

Let $\delta = \min\{\frac{\varepsilon}{5}, 1\}$. Let x be any real number such that $0 < |x - 2| < \delta$. Then certainly f is defined at x . Since $\delta \leq 1$ we get $|x - 2| < 1$ and hence $|x + 2| \leq 5$. Since $\delta \leq \frac{\varepsilon}{5}$ we have $|x - 2| < \frac{\varepsilon}{5}$. Putting these together gives

$$|f(x) - 4| = |x^2 - 4| = |x - 2||x + 2| < |x - 2|5 < \frac{\varepsilon}{5}5 = \varepsilon.$$

This proves $\lim_{x \rightarrow 2} x^2 = 4$. \square

Let's give an example of a function that does *not* have a limiting value as x approaches some number a .

Example 18.3. Let $f(x) = \frac{1}{x-3}$ with domain $\mathbb{R} \setminus \{3\}$. I claim that the limit of $f(x)$ as x approaches 3 does not exist. To prove this, by way of contradiction, suppose the limit of $f(x)$ as x approaches 3 does exist and is equal to L . Taking $\varepsilon = 1$ in the definition, there is a $\delta > 0$ so that if $0 < |x - 3| < \delta$, then $|\frac{1}{x-3} - L| < 1$. We can find a real number x so that both $3 < x < 4$ and $0 < |x - 3| < \delta$ hold. For such an x we have $|\frac{1}{x-3} - L| < 1$ and so

$$\frac{1}{x-3} - 1 < L < \frac{1}{x-3} + 1,$$

and we also have $0 < x - 3 < 1$ and so $\frac{1}{x-3} > 1$. It follows that

$$L > 0.$$

Now pick x such that $2 < x < 3$ and $0 < |x - 3| < \delta$. We get

$$\frac{1}{x-3} - 1 < L < \frac{1}{x-3} + 1,$$

and $\frac{1}{x-3} < -1$ and hence

$$L < 0.$$

This is not possible; so the limit of $f(x)$ as x approaches 3 does not exist.

The following result gives an important connection between limits of functions and limits of sequences. This result will allow us to translate statements we have proven about limits of sequences to limits of functions.

Theorem 18.4. *Let $f(x)$ be a function and let a be a real number. Let $r > 0$ be a positive real number such that f is defined at every point of $\{x \in \mathbb{R} \mid 0 < |x - a| < r\}$. Let L be any real number.*

$\lim_{x \rightarrow a} f(x) = L$ if and only if for every sequence $\{x_n\}_{n=1}^{\infty}$ that converges to a and satisfies $0 < |x_n - a| < r$ for all n , we have that the sequence $\{f(x_n)\}_{n=1}^{\infty}$ converges to L .

Loosely, the condition that there is an $r > 0$ such that f is defined at every point of $\{x \in \mathbb{R} \mid 0 < |x - a| < r\}$ says that “ f is defined near, but not necessarily at, a ”.

Proof. Let f be a function, $a \in \mathbb{R}$, and $r > 0$ a positive real number such that f is defined on $\{x \in \mathbb{R} \mid 0 < |x - a| < r\}$.

(\Rightarrow) Assume $\lim_{x \rightarrow a} f(x) = L$. Let $\{x_n\}_{n=1}^{\infty}$ be any sequence that converges to a and is such that $0 < |x_n - a| < r$ for all n . We need to prove that the sequence $\{f(x_n)\}_{n=1}^{\infty}$ converges to L .

Pick $\varepsilon > 0$. By definition of the limit of a function, there is a $\delta > 0$ such that if $0 < |x - a| < \delta$, then f is defined at x and $|f(x) - L| < \varepsilon$. Since $\delta > 0$ and $\{x_n\}_{n=1}^{\infty}$ converges to a , by the definition of convergence, there is an N such that if $n \in \mathbb{N}$ and $n > N$ then $|x_n - a| < \delta$. I claim that this N “works” to prove $\{f(x_n)\}_{n=1}^{\infty}$ converges to L too: If $n \in \mathbb{N}$ and $n > N$, then $|x_n - a| < \delta$ and, since $x_n \neq a$ for all n , we have $0 < |x_n - a| < \delta$. It follows that $|f(x_n) - L| < \varepsilon$. This shows that $\{f(x_n)\}_{n=1}^{\infty}$ converges to L .

(\Leftarrow) We prove the contrapositive. That is, assume $\lim_{x \rightarrow a} f(x)$ is not L (including the case where the limit does not exist). We need to prove that there is at least one sequence $\{x_n\}_{n=1}^{\infty}$ such that (a) it converges to a , (b) $0 < |x_n - a| < r$ for all n and yet (c) the sequence $\{f(x_n)\}_{n=1}^{\infty}$ does not converge to L .

The fact that $\lim_{x \rightarrow a} f(x)$ is not L means:

There is an $\varepsilon > 0$ such that for every $\delta > 0$ there exists an $x \in \mathbb{R}$ such that $0 < |x - a| < \delta$, but either f is not defined at x or $|f(x) - L| \geq \varepsilon$.

For this ε , for any natural number n , set $\delta_n = \min\{\frac{1}{n}, r\}$. We get that there is a $x_n \in \mathbb{R}$ such that $0 < |x_n - a| < \delta_n$ and $|f(x_n) - L| \geq \varepsilon$. (Note that f is necessarily defined at x_n since $\delta_n \leq r$.) I claim that the sequence $\{x_n\}_{n=1}^{\infty}$ satisfies the needed three conditions. (a) Since $\delta_n \leq \frac{1}{n}$, we have $a - \frac{1}{n} < x_n < a + \frac{1}{n}$ for all n , and hence by the Squeeze Lemma, the sequence $\{x_n\}_{n=1}^{\infty}$ converges to a . (b) This holds by construction, since $\delta_n \leq r$. (c) Since, for the positive number ε above, we have $|f(x_n) - L| \geq \varepsilon$ for all n , the sequence $\{f(x_n)\}_{n=1}^{\infty}$ does not converge to L . \square

Corollary 18.5. *Let f be a function and a and L be real numbers. Suppose that the domain of f is all of \mathbb{R} or $\mathbb{R} \setminus \{a\}$. Then $\lim_{x \rightarrow a} f(x) = L$ if and only if for every sequence $\{x_n\}_{n=1}^{\infty}$ that converges to a such*

that $x_n \neq a$ for all n , we have that the sequence $\{f(x_n)\}_{n=1}^{\infty}$ converges to L .

Proof. (\Rightarrow) Assume $\lim_{x \rightarrow a} f(x) = L$, and let $\{x_n\}_{n=1}^{\infty}$ be a sequence that converges to a such that $x_n \neq a$ for all n . Since $\{x_n\}_{n=1}^{\infty}$ is convergent, it is bounded, so there is some $M > 0$ such that $|x_n| < M$ for all n . Then $|x_n - a| < M + |a|$ by the Triangle Inequality. Thus, $0 < |x_n - a| < M + |a|$ for all n , so we can apply Theorem 18.4 (with “ r ” = $M + |a|$), so $\{f(x_n)\}_{n=1}^{\infty}$ converges to L .

(\Leftarrow) The point is that if the “right hand side” condition holds in this statement, then for any $r > 0$, the “right hand side” condition of Theorem 18.4 holds. Thus, by Theorem 18.4, $\lim_{x \rightarrow a} f(x) = L$. \square

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