Math 2710

Oct 21-25

Sequences

Definition: An (infinite) sequence with rational coefficients is a function $a : \mathbb{P} \to \mathbb{Q}$. Normally we view it as the sequence $a(1), a(2), \ldots$

Some examples:

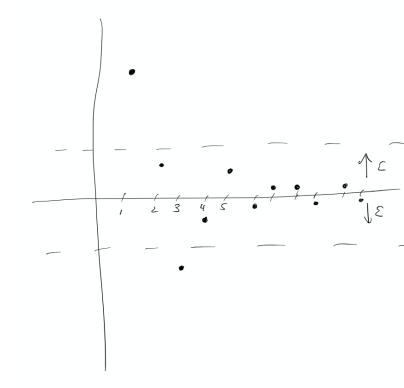
- a(n) = 0 for all n (the zero sequence).
- a(n) = 1/n for n = 1, 2, ...
- $a(n) = n \text{ for } n = 1, 2, \dots$
- $a(n) = (-1)^n$ for n = 1, 2, ...

We would like to have a way to speak about what happens to sequences as n gets larger and larger (so for example the sequence grows, it bounces around, or it approaches a particular number.)

Limit of a sequence

Definition: Let a(n) be a sequence. Then we say that the limit of a(n) is L if, for every $\epsilon > 0$, there is an integer N, so that $|a(n) - L| < \epsilon$ for all $n \ge N$. This is written:

$$\lim_{n \to \infty} a(n) = L.$$



and we say that the sequence converges to L.

Limits are about estimation

Examples

- Let a(n) be the sequence defined by a(1)=1, a(2)=1/2, and a(n)=0 for n>2. Prove that the limit $\lim_{n\to\infty}a(n)=0$.
- Let a(n) be the sequence a(n) = 1/n. Prove that the limit of a(n) as $n \to \infty$ is zero.
- Let $a(n) = (-1)^n$. Prove that the limit isn't 1. Then prove there is no limit.
- Let a(n) = n. Is there a limit?
- Let a(n) = (n+1)/n. Prove that the limit is 1.
- Let $a(n) = 4 + (-1/2)^n$.

Non-convergence

A sequence a(n) does not converge to a limit L means that - there exists $\epsilon > 0$ such that - for all N - there exists $n \geq N$ such that - $|a(n) - L| > \epsilon$

The sequence $a(n) = (-1)^{n-1}$ does not converge to any limit because no matter what L you pick and what N you choose the distance $|(-1)^{n-1} - L|$ bounces back and forth between |1 - L| and |1 + L| so if you choose ϵ smaller than the maximum of these two you satisfy the 'non-convergence' requirement.

Limit rules make arguments standard

Proposition: If a(n) converges to L and b(n) converges to M then a(n) + b(n) converges to L + M.

Proof: The estimation side calculation is that we can choose N large enough that $|a(n)-L|<\epsilon$ and $|b(n)-M|<\epsilon$ for $n\geq N$. Then $|a(n)+b(n)-L-M|<2\epsilon$. So given ϵ we should choose N large enought that $|a(n)-L|<\epsilon/2$ and similarly $|b(n)-M|<\epsilon/2$.

Proposition: Suppose that a(n) is a sequence converging to L. Prove that there is an N so that |a(n)| < 2L for $n \ge N$.

Proof: Choose $\epsilon = L/2$. Then there is an integer N such that |a(n) - L| < L/2 for all $n \ge N$. This means that a(n) is between L/2 and 3L/2 so in particular it is less than 2L.

Proposition: Suppose that a(n) converges to L. Prove that $a(n)^2$ converges to L^2

Proof: $|a(n)^2 - L^2| = |a(n)^2 - a(n)L + a(n)L - L^2| \le |a(n)||a(n) - L| + |L||a(n) - L|$. We can choose N so that |a(n)| < 2L and N' so that $|a(n) - L| < \epsilon/4L$. Then for n bigger than both of these we have

$$|a(n)||a(n) - L| + |L||a(n) - L| \le (2L)\epsilon/4L + L\epsilon/4L = \epsilon/2 + \epsilon/4 = 3\epsilon/4 < \epsilon.$$

Thus for $n \ge \max(N, N')$ we have $|a(n)^2 - L^2| < \epsilon$.

Sequences

A sequence is an infinite sum, but it is really a shorthand for a series. The sequence

$$a_0 + a_1 + a_2 + \dots$$

is a short hand for the sequence of partial sums $(a_0, a_1 + a_0, a_2 + a_1 + a_0, \ldots)$.

A series converges to a limit L means that the sequence of partial sums converges.

Key example is the geometric series $\sum_{n=0}^{\infty} ar^n$.