Math 216 Theorems

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III. Sequences in $\mathbb R$

Lemma 1. Let (a_n) be a sequence.

- (i) (a_n) can have at most one limit.
- (ii) If (a_n) is convergent, then (a_n) is bounded.

Theorem 2. Let $(a_n), (b_n)$ be sequences in \mathbb{R} such that $(a_n) \to a$ and $(b_n) \to b$. Then

$$\lim_{n \to \infty} (a_n \pm b_n) = \lim_{n \to \infty} (a_n) \pm \lim_{n \to \infty} (b_n)$$

$$\lim_{n \to \infty} (a_n) \cdot (b_n) = \lim_{n \to \infty} (a_n) \cdot \lim_{n \to \infty} (b_n)$$

$$\lim_{n \to \infty} \frac{(a_n)}{b_n} = \frac{\lim_{n \to \infty} (a_n)}{\lim_{n \to \infty} (b_n)}$$

$$\lim_{n \to \infty} |(a_n)| = |\lim_{n \to \infty} (a_n)|$$

Theorem 3. Let $(a_n), (b_n)$ be sequences in \mathbb{R} such that $(a_n) \to a$ and $(b_n) \to b$. Assume now that $\forall n \in \mathbb{N}, a_n \leq b_n$. Then

$$\lim_{n \to \infty} (a_n) \le \lim_{n \to \infty} (b_n)$$

Theorem 4. Let $(a_n), (b_n), (c_n)$ be sequences in \mathbb{R} . If $(a_n) \to a, (c_n) \to a$, and $\forall n \in \mathbb{N}, a_n \leq b_n \leq c_n$, then $(b_n) \to a$.

Theorem 5. For every monotone sequence (a_n) in \mathbb{R} , the following are equivalent:

- (i) (a_n) is convergent
- (ii) (a_n) is bounded

Theorem 6. Let $I_1 \supset I_2 \supset I_3 \supset \dots$ be non-empty closed intervals. Then the set

$$\bigcap_{n\in\mathbb{N}}I_n:=\{c\in\mathbb{R}:c\in I_n\}$$

is non-empty.

Lemma 7. Assume that A_j is a countable set $\forall j \in \mathbb{N}$. Then

$$\bigcup_{j\in\mathbb{N}} A_j := \{a : a \in A_j \text{ for some } j \in \mathbb{N}\}\$$

is also countable.

Theorem 8. \mathbb{Q} is countable.

Theorem 9. \mathbb{R} is uncountable.

Lemma 10. Let (a_n) be a sequence in \mathbb{R} . If (a_n) converges to $a \in \mathbb{R}$ then any subsequence (a_{n_j}) of (a_n) also converges to a. i.e. $\mathbb{S}[a_n] = \{a\}$

Lemma 11. Every sequence (a_n) in \mathbb{R} has a monotone subsequence.

Theorem 12. Every bounded sequence in \mathbb{R} has a convergent subsequence.

Lemma 13. Let (a_n) be a sequence in \mathbb{R} . Then

- (i) $\mathbb{S}[a_n] \neq \emptyset$
- (ii) $\mathbb{S}[a_n] \subset \mathbb{R} \iff (a_n)$ is bounded.
- (iii) $\mathbb{S}[a_n] = \{a\} \iff \lim_{n \to \infty} (a_n) = a$