Fill-in-the-blanks 2. Complete the following proof of the squeeze theorem (sandwich principle, lemma of two policemen).

**Claim:** If three sequences  $(a_n)_{n\in\mathbb{N}}$ ,  $(b_n)_{n\in\mathbb{N}}$ , and  $(c_n)_{n\in\mathbb{N}}$  of real numbers satisfy  $a_n \leq b_n \leq c_n$  starting from some index, and if

$$\lim_{n\to\infty} a_n = \lim_{n\to\infty} c_n = \beta \in \mathbb{R},$$

then the sequence  $(b_n)_{n\in\mathbb{N}}$  also converges, and  $\lim_{n\to\infty} b_n = \beta$ .

**Proof.** Since the beginning of a sequence affects neither the convergence nor the limit of the sequence, we may assume that  $a_n \leq b_n \leq c_n$  holds for all  $n \in \mathbb{N}$ . We will show that  $\lim_{n\to\infty} b_n = \beta$ .

Let  $\varepsilon > 0$ . We must show that  $|b_n - \beta| < \varepsilon$  from some index on.

Idea: the expression  $b_n - \beta$  has to be estimated from both directions; one relying on the sequence  $(a_n)_{n \in \mathbb{N}}$ , and the other on the sequence  $(c_n)_{n \in \mathbb{N}}$ . (Draw a figure!)

Since	$\lim_{n\to\infty} a_n = \beta$ and $\varepsilon > 0$ , there exists an $n'_{\varepsilon} \in \mathbb{N}$ such that
	for all $n \geq n'_{\varepsilon}$ .
Since	$\lim_{n\to\infty} c_n = \beta$ and $\varepsilon > 0$ , there exists an $n''_{\varepsilon} \in \mathbb{N}$ such that
	for all
Now o	choose

With this choice, for any  $n \geq n_{\varepsilon}$  we have  $n \geq n'_{\varepsilon}$ . Therefore we get

$$\beta - b_n \le \beta - a_n \le |\beta - a_n| < \underline{\hspace{1cm}}$$

(the leftmost inequality holds by virtue of the assumption  $a_n \leq b_n$ ). Similarly, for  $n \geq n_{\varepsilon}$  we have  $n \geq n_{\varepsilon}''$ , so we get

$$b_n - \beta \leq c_n - \beta \leq \underline{\phantom{a}} < \underline{\phantom{a}}$$

(the leftmost inequality holds by virtue of the assumption  $b_n \leq c_n$ ). The above inequalities imply that

$$|b_n - \beta| < \underline{\hspace{1cm}}$$

for all  $n \geq n_{\varepsilon}$ . We have thus proved the claim.  $\square$