

1. Wann nennt man eine Folge  $x_n$  reeller Zahlen konvergent und wann uneigentlich konvergent?

**Answer:** The  $(x_n) \in \mathbb{R}$  sequence converges to  $l \in \mathbb{R}$  if  $\forall \epsilon > 0 \exists N \in \mathbb{N}: \forall n > N: |x_n - l| < \epsilon$ . If such  $l$  exists, then it's unique.

If there is no such  $l \in \mathbb{R}$  but  $\forall X \in \mathbb{R} \exists N \in \mathbb{N}: \forall n > N: x_n > X$  then we say that  $(x_n)$  tends to infinity, and we denote it with  $\lim_{n \rightarrow \infty} x_n = +\infty$ . If  $-x_n$  tends to  $+\infty$ , then we say that  $x_n$  tends to negative infinity, and we denote it with  $\lim_{n \rightarrow \infty} x_n = -\infty$ .

2. Wie ist der Grenzwert einer Folge definiert?

**Answer:** If a sequence converges, then its limit is the uniquely defined  $l$  in Question 1.

3. Was sind Supremum und Infimum der Folgen  $(1 + \frac{1}{n})^n$  und  $(1 + \frac{1}{n})^{n+1}$ ?

**Answer:**

$x_n$  increasing:

$$\begin{aligned} \frac{x_{n+1}}{x_n} &= \left(\frac{n+2}{n+1}\right)^{n+1} / \left(\frac{n+1}{n}\right)^n = \left(\frac{n+2}{n+1} \frac{n}{n+1}\right)^n \frac{n+2}{n+1} = \left(\frac{(n+1)^2 - 1}{(n+2)^2}\right)^n \frac{n+2}{n+1} \\ &= \left(1 - \frac{1}{(n+1)^2}\right)^n \frac{n+2}{n+1} \geq \left(1 - \frac{n}{(n+1)^2}\right) \frac{n+2}{n+1} = 1 + \frac{1}{(n+3)^3} > 1 \end{aligned}$$

Where the  $\geq$  holds because of Bernoulli's inequality, and the  $=$  after is just algebraic transformations.

$y_n$  decreasing:

$$\begin{aligned} \frac{y_n}{y_{n+1}} &= \left(\frac{n+1}{n}\right)^{n+1} / \left(\frac{n+2}{n+1}\right)^{n+2} = \left(\frac{n+1}{n} \frac{n+1}{n+2}\right)^{n+1} \frac{n+1}{n+2} = \left(\frac{(n+1)^2}{(n+1)^2 - 1}\right)^{n+1} \frac{n+1}{n+2} \\ &= \left(1 + \frac{1}{(n+1)^2 - 1}\right)^{n+1} \frac{n+1}{n+2} \geq \left(1 + \frac{n+1}{(n+1)^2 - 1}\right) \frac{n+1}{n+2} > \left(1 + \frac{n+1}{(n+1)^2}\right) \frac{n+1}{n+2} = 1 \end{aligned}$$

Where the  $\geq$  holds because of Bernoulli's inequality and the  $>$  holds because of increasing the denominator, thus decreasing the value of the whole fraction.

It holds furthermore that  $x_n = (1 + \frac{1}{n}) y_n$ , thus  $x_n$  converges exactly when  $y_n$  converges. Since they are both monoton sequences and  $x_n < y_n$ , they are both bounded, and consequently convergent, and they have the same limit, which we denote by  $e$ . Thus  $\sup_{n \in \mathbb{N}} x_n = e = \inf_{n \in \mathbb{N}} y_n$  and  $\inf_{n \in \mathbb{N}} x_n = x_1 = 2$  and  $\sup_{n \in \mathbb{N}} y_n = y_1 = 4$ .

4. Wie sind Häufungswerte einer Folge  $x_n$  komplexer Zahlen definiert?

**Answer:** Let  $(x_n) \in \mathbb{R}$  (or  $(x_n) \in \mathbb{C}$ ). We call  $\zeta \in \mathbb{R}$  (or  $\zeta \in \mathbb{C}$ ) a limit point of the  $(x_n)$  sequence if exists  $k_n: \mathbb{N} \rightarrow \mathbb{N}$  index sequence with  $k_n \geq n$  such that  $\lim_{n \rightarrow \infty} x_{k_n} = \zeta$ .

5. Was sind die Häufungswerte der Folge  $(-1)^n + \frac{1}{n}$ ?

**Answer:** Let  $x_n = (-1)^n + \frac{1}{n}$ , now  $\limsup_{n \rightarrow \infty} x_n = 1$  and  $\liminf_{n \rightarrow \infty} x_n = -1$ , thus the sequence has at least two limit points. Since  $\forall \epsilon > 0 \exists N \in \mathbb{N} \forall n > N$ : either  $|x_n - 1| < \epsilon$  or  $|x_n - (-1)| < \epsilon$ , the sequence cannot have any other limit points.

6. Was sind Limes superior und Limes inferior einer reellwertigen Folge? Wann existieren sie? Wann stimmen Limes superior und Limes inferior überein?

**Answer:** Consider an arbitrary  $(x_n) \in \mathbb{R}$  sequence. The

- Limit superior:  $\limsup_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \sup_{k \geq n} \{x_k\}$
- Limit inferior:  $\liminf_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \inf_{k \geq n} \{x_k\}$

For any bounded sequence its  $\limsup$  and  $\liminf$  exist. The  $\limsup$  and  $\liminf$  of a sequence are equal if and only if the sequence converges, and in this case

$$\lim_{n \rightarrow \infty} x_n = \limsup_{n \rightarrow \infty} x_n = \liminf_{n \rightarrow \infty} x_n$$

7. Konstruiere eine reelle Folge, die jede reelle Zahl aus Häufungswert hat.

**Answer:** Consider the following enumeration of the rationals:  $0, \frac{1}{1}, \frac{1}{2}, \frac{2}{1}, \frac{1}{3}, \frac{2}{3}, \frac{3}{1}, \frac{1}{4}, \frac{2}{4}, \frac{3}{4}, \frac{4}{1}, \frac{1}{5}, \frac{2}{5}, \dots$  and the  $\phi: \mathbb{N}^2 \rightarrow \mathbb{N}$  bijection given by  $\phi(p, q) = \frac{(p+q-1)(p+q-2)}{2} + p$

Define the following sequence:  $x_0 = 0, x_1 = \frac{1}{1}$  and  $\forall n > 1: x_n = \frac{p}{q}$  such that  $\phi(p, q) = n$ . The so defined sequence will correspond to the above enumeration and thus every non-negative rational will occur in  $x_n$  eventually, and since  $\mathbb{Q}$  is dense in  $\mathbb{R}$ , every non-negative real will be a limit point of  $x_n$ . From  $x_n$  we can construct a new sequence with  $x_0, x_1, -x_1, x_2, -x_2, x_3, -x_3, \dots$  that will have every real as a limit point.

8. Wann heißt eine Menge  $A \subseteq B$  dicht in  $B$ ? Gilt Dichtheit für  $\mathbb{Z} \subseteq \mathbb{Q}, \mathbb{Q} \subseteq \mathbb{R}, \mathbb{R} \setminus \mathbb{Q} \subseteq \mathbb{R}, \mathbb{Q} + i\mathbb{Q} \subseteq \mathbb{C}, \mathbb{Q} + i(\mathbb{R} \setminus \mathbb{Q}) \subseteq \mathbb{C}$ ? Warum?

**Answer:**  $A$  is dense in  $B$  if  $\forall b \in B \exists (a_n): \mathbb{N} \rightarrow A: \lim_{n \rightarrow \infty} a_n = b$

Or equivalently:  $\forall b \in B \forall \epsilon > 0 \exists a \in A: |a - b| < \epsilon$

Or equivalently: every point of  $B$  is a limit point of  $A$ .

- $\mathbb{Z} \subseteq \mathbb{Q}$ : no, there is no sequence in  $\mathbb{Z}$  that converges to  $-1/12$
- $\mathbb{Q} \subseteq \mathbb{R}$ : yes,  $\forall r \in \mathbb{R} \exists (x_n) \in \mathbb{Q}: \lim_{n \rightarrow \infty} x_n = r$ , for example with  $x_n = \frac{\lfloor rn \rfloor}{n} \in \mathbb{Q}$
- $\mathbb{R} \setminus \mathbb{Q} \subseteq \mathbb{R}$ : yes,  $\forall r \in \mathbb{R} \exists (x_n) \in (\mathbb{R} \setminus \mathbb{Q}): \lim_{n \rightarrow \infty} x_n = r$ , for example with  $x_n = \frac{\lfloor n\sqrt{2}r \rfloor}{n\sqrt{2}} \in \mathbb{R} \setminus \mathbb{Q}$  (because a rational divided by an irrational is always irrational)
- $\mathbb{Q} + i\mathbb{Q} \subseteq \mathbb{C}$  yes, because  $\mathbb{Q}$  is dense in  $\mathbb{R}$ , thus  $\forall a + ib \in \mathbb{C} (a, b \in \mathbb{R}) \exists (x_n), (y_n) \in \mathbb{Q}: \lim_{n \rightarrow \infty} x_n = a, \lim_{n \rightarrow \infty} y_n = b$  and thus  $\lim_{n \rightarrow \infty} x_n + iy_n = a + bi = z$  (explanation: a sequence  $(z_n) = (a_n + ib_n) \in \mathbb{C} (a_n, b_n \in \mathbb{R})$  convergent if and only if  $a_n$  and  $b_n$  both converges, and in this case  $\lim_{n \rightarrow \infty} z_n = \lim_{n \rightarrow \infty} a_n + i \lim_{n \rightarrow \infty} b_n$ ).
- $\mathbb{Q} + i(\mathbb{R} \setminus \mathbb{Q}) \subseteq \mathbb{C}$  yes, because  $\mathbb{Q}$  and  $\mathbb{R} \setminus \mathbb{Q}$  are both dense in  $\mathbb{R}$ , so the previous point hold, just with  $(b_n) \in \mathbb{R} \setminus \mathbb{Q}$

9. Was besagt das Konvergenzkriterium von Cauchy? Warum gilt es?

**Answer:** Consider an  $(x_n) \in \mathbb{R}$  sequence.  $x_n$  is convergent if and only if  $\forall \epsilon > 0 \exists N \in \mathbb{N}: \forall n, m > N: |x_n - x_m| < \epsilon$ . Because  $\mathbb{R}$  is complete (the Cauchy criterum doesn't hold in  $\mathbb{Q}$  for example).

10. Welche monotonen Folgen besitzen einen Grenzwert?

**Answer:** Bounded monoton sequences.

11. Welche dieser Folgen konvergieren für  $n \rightarrow \infty$ ? Was sind ggf. ihre Grenzwerte, einschließlich  $\pm\infty$ ?

$$\frac{n^2}{3n-2}, \quad \frac{3n^2-2}{2n^2+3}, \quad \frac{2^n}{n!}, \quad \sqrt[n]{n}, \quad q^{1/n} \text{ (für reelle } q > 0), \quad \sqrt{n+1} - \sqrt{n}$$

**Answer:**

- (a)  $\lim_{n \rightarrow \infty} \frac{n^2}{3n-2} = \lim_{n \rightarrow \infty} \frac{n}{3-2/n} = +\infty$   
 (b)  $\lim_{n \rightarrow \infty} \frac{3n^2-2}{2n^2+3} = \lim_{n \rightarrow \infty} \frac{3-2/n^2}{2+3/n^2} = 3/2$   
 (c)  $\lim_{n \rightarrow \infty} \frac{2^n}{n!} = \lim_{n \rightarrow \infty} \prod_{k=1}^n \frac{2}{k} = \frac{4}{3} \lim_{n \rightarrow \infty} \prod_{k=4}^n \frac{2}{k} < \frac{4}{3} \lim_{n \rightarrow \infty} \left(\frac{1}{2}\right)^{n-3} = 0$   
 (d) Consider first  $q > 1$ . Let  $h_n = q^{1/n} - 1 > 0$ , thus  $(1 + h_n)^n = q$  ( $\forall n \in \mathbb{N}$ ). From Bernoulli's inequality  $q \geq 1 + nh_n > 1$  ( $\forall n \in \mathbb{N}$ ), from which it follows that  $h_n \rightarrow 0$  ( $n \rightarrow \infty$ ). Consequently  $q^{1/n} \rightarrow 1$ . Now consider  $0 < q < 1$ : from the previous  $(1/q)^{1/n} \rightarrow 1$  ( $n \rightarrow \infty$ ), thus from the algebraic properties of sequences we get  $q^{1/n} \rightarrow 1$  as well.  
 (e)  $\lim_{n \rightarrow \infty} \sqrt{n+1} - \sqrt{n} = \lim_{n \rightarrow \infty} \frac{(\sqrt{n+1}-\sqrt{n})(\sqrt{n+1}+\sqrt{n})}{\sqrt{n+1}+\sqrt{n}} = \lim_{n \rightarrow \infty} \frac{n+1-n}{\sqrt{n+1}+\sqrt{n}} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n+1}+\sqrt{n}} = 0$

12. Wie lautet der Satz von Bolzano-Weierstraß?

**Answer:** Every bounded sequence in  $\mathbb{R}$  or  $\mathbb{C}$  has a limit point. Conversely: every convergent sequence in  $\mathbb{R}$  or  $\mathbb{C}$  is bounded.

13. Wieviele Häufungswerte kann eine beschränkte, reellwertige Folge mindestens/höchstens besitzen?

**Answer:** A convergent sequence has exactly one limit point (independently of being bounded or not). Any non convergent bounded sequence has at least 2 limit points: its limit superior and limit inferior. Consider now a sequence that enumerates all the rationals between 0 and 1. The rationals are countable, thus such sequence exists, and since  $\mathbb{Q}$  is dense in  $\mathbb{R}$ , every real number in the  $[0, 1]$  interval is a limit point of such a sequence

14. Wie kann man den Kreisumfang durch Approximation mit regulären  $2^n$ -Ecken bestimmen?

**Answer:**

15. Gib zwei Definitionen der Eulerschen Zahl  $e$ . Warum stimmen beide Definitionen überein?

**Answer:** Consider sequences  $\hat{e}_n = \sum_{k=0}^n \frac{1}{k!}$  and  $e_n = \left(1 + \frac{1}{n}\right)^n$ . From Question 3 we already know that  $e_n$  converges, let  $e = \lim_{n \rightarrow \infty} e_n$ . Furthermore from the Binomial theorem it's easy to see that  $e_n \leq \hat{e}_n$  ( $\forall n \in \mathbb{N}$ ):

$$e_n = \left(1 + \frac{1}{n}\right)^n = \sum_{k=0}^n \binom{n}{k} \frac{1}{n^k} = \sum_{k=0}^n \frac{1}{k!} \frac{n}{n} \frac{n-1}{n} \frac{n-2}{n} \cdots \frac{n-k+1}{n} < \sum_{k=0}^n \frac{1}{k!} = \hat{e}_n$$

Since  $\hat{e}_n$  is a sum of positive terms, it's clear that it is increasing, and it's bounded:

$$\hat{e}_n = \sum_{k=0}^n \frac{1}{k!} = 1 + 1 + \frac{1}{2} + \frac{1}{3!} + \frac{1}{4!} + \cdots + \frac{1}{k!} < 2 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \cdots < 3$$

thus  $\hat{e}_n$  also converges, and let  $\hat{e} = \lim_{n \rightarrow \infty} \hat{e}_n$ . Since  $e_n < \hat{e}_n$ , it follows that  $e \leq \hat{e}$ . Furthermore  $\forall m \leq n$  holds that

$$\begin{aligned}
e_m &= \left(1 + \frac{1}{m}\right)^m = \sum_{k=0}^m \binom{m}{k} \frac{1}{m^k} = \sum_{k=0}^m \frac{1}{k!} \left(1 - \frac{1}{m}\right) \left(1 - \frac{2}{m}\right) \cdots \left(1 - \frac{k-1}{m}\right) \\
&\leq \sum_{k=0}^m \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right) \\
&< \sum_{k=0}^n \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right) = e_n
\end{aligned}$$

The important part here is

$$\sum_{k=0}^m \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right) < e_n$$

By taking first the  $n \rightarrow \infty$  limit we get  $\hat{e}_m \leq e$ , and the taking the  $m \rightarrow \infty$  limit we get  $\hat{e} \leq e$ . Together with the previous  $e = \lim_{n \rightarrow \infty} e_n = \lim_{n \rightarrow \infty} \hat{e}_n = \hat{e}$  holds.

16. Wie lauten die Abschätzungen für  $n!$  von Stirling?

**Answer:**  $n^n/e^{n-1} \leq n! \leq n^{n+1}/e^{n-1}$  (proof: Lecture 13)