

# MATH 325 - Lecture 16

Lambros Karkazis

September 23, 2017

## 1 Administrative Concerns

Assignment 4 due next Wednesday, October 4.

### 1.1 Exam Monday, October 9:

- Problem 1 (10pts)
  - State a definition or result from class.
- Problem 2 (20pts)
  - Negate a statement
  - Write it logically
  - Explain its meaning
- Problems 3 and 4 (35pts each) (Pick 2 of 3 possible)
  - Logic, sets, functions
  - Real number system, upper/lower bounds, supremums/infimums, completeness axiom, closure/limit and isolated pts
  - Bolzane-Weierstrass Sequences
  - Subsequences
  - Cauchy Sequences

## 2 Theorem (Limits Preserve Order)

Suppose  $\{a_n\}, \{b_n\} \subset \mathbb{R}$  are given with

$$\lim_{n \rightarrow \infty} a_n = L \wedge \lim_{n \rightarrow \infty} b_n = M$$

and

$$\forall n \in \mathbb{N}, a_n > b_n$$

then

$$L \leq M$$

## 2.1 Scratch Work:

Problem 3, assignment 3:

$$\forall \epsilon > 0, x < y + \epsilon \implies x \leq y$$

It is enough to show

$$\begin{aligned} & \forall \epsilon > 0, L \leq M + \epsilon \\ & \iff L - a_n + a_n < M - b_n + b_n + \epsilon \\ & \iff a_n < b_n + (M - b_n) - (L - a_n) + \epsilon \end{aligned}$$

We want to show that  $(M - b_n) - (L - a_n) + \epsilon$  is bigger than or equal to zero.

$$\begin{aligned} & (M - b_n) - (L - a_n) + \epsilon \geq 0 \\ & \iff (L - a_n) - (M - b_n) \leq \epsilon \\ & \iff |L - a_n| + |M - b_n| \leq \epsilon \end{aligned}$$

We want to make  $|L - a_n| \leq \frac{\epsilon}{2}$  and  $|M - b_n| \leq \frac{\epsilon}{2}$ . Choose  $N \in \mathbb{N}$  such that

$$\begin{aligned} |a_n - L| &< \frac{\epsilon}{2} \\ |b_n - M| &< \frac{\epsilon}{2} \end{aligned}$$

## 2.2 Proof:

We will show that  $\forall \epsilon > 0, L < M + \epsilon$ . Then, Problem 3(a) from homework assignment 3 proves the result  $L \leq M$ .

Let  $\epsilon > 0$  be given. Since  $a_n \rightarrow L$  and  $b_n \rightarrow M$  as  $n \rightarrow \infty$ , there is

$$\begin{aligned} (1) \exists N_1 \in \mathbb{N} \ni n > N_1 &\implies |a_n - L| < \frac{\epsilon}{2} \\ (2) \exists N_2 \in \mathbb{N} \ni n > N_2 &\implies |b_n - M| < \frac{\epsilon}{2} \end{aligned}$$

Select  $N = \max(N_1, N_2)$

$\forall n > N, (1) \wedge (2)$

$$|a_n - L| < \frac{\epsilon}{2} \wedge |b_n - M| < \frac{\epsilon}{2}$$

$$\implies (L - a_n) + (b_n - M) < \epsilon$$

$$\implies (M - b_n) - (L - a_n) + \epsilon > 0$$

$$\implies (M - b_n) - (L - a_n) + \epsilon + b_n > a_n$$

Since  $a_n \leq b_n$

$$\implies L - a_n + a_n < b_n + M - b_n + \epsilon$$

$$\implies L < M + \epsilon$$

$$\implies L \leq M$$

Since  $\epsilon$  was arbitrary, the result is proved

### 3 Theorem 54: (Squeeze Theorem/Sandwich Theorem)

(Theorem 2.6 in text) Suppose we have

$$\{a_n\}, \{b_n\}, \{c_n\} \subset \mathbb{R} \ni \forall n \in \mathbb{N}, a_n \leq b_n \leq c_n$$

If  $a_n$  converges to  $L$  and  $c_n$  converges to  $L$ , then  $b_n$  is convergent and  $b_n \rightarrow \infty$  as  $n \rightarrow \infty$ .

#### 3.1 Proof: (Sketch)

Select  $N \in \mathbb{N}$  such that  $\forall n > N, |a_n - L| < \epsilon$  and  $|c_n - L| < \epsilon$ . Then

$$\begin{aligned} -\epsilon &< a_n - L \leq b_n - L \leq c_n - L < \epsilon \\ \implies |b_n - L| &< \epsilon \end{aligned}$$

Not full proof, but underlying mechanics. Details on pg. 87 (Keep these in mind for problems 2 and 4 from the assignment)

## 4 Infinite Limits:

### 4.1 Definition 55: (p.88)

A sequence  $\{a_n\} \subset \mathbb{R}$

- Diverges to  $+\infty$ , denoted by  $\lim_{n \rightarrow \infty} a_n = +\infty$  or  $a_n \rightarrow \infty$  as  $n \rightarrow \infty$  if

$$\forall M \in \mathbb{R}, \exists N \ni \forall n \in \mathbb{N}, n > N \implies a_n > M$$

- Diverges to  $-\infty$ , denoted by  $\lim_{n \rightarrow \infty} a_n = -\infty$  or  $a_n \rightarrow -\infty$  as  $n \rightarrow \infty$  if

$$\forall m \in \mathbb{R}, \exists N \ni \forall n \in \mathbb{N}, n > N \implies a_n < m$$

## 4.2 Remark 56

- $\lim_{n \rightarrow \infty} a_n = +\infty$  and  $\lim_{n \rightarrow \infty} a_n = -\infty$  indicates that the sequence is not convergent. The sequence diverges by either growing without bound or become more negative without bounds.
- $\lim_{n \rightarrow \infty} a_n = +\infty$ , for each  $M$ , there is a tail of  $a_n$  that stays above  $M$ . Similar remark for  $\lim_{n \rightarrow \infty} a_n = -\infty$

## 5 Example 57: (Problem 2)

Find

$$\lim_{n \rightarrow \infty} \frac{n^2 - 4n}{n + 3}$$

If it exists.

### 5.1 Initial Thoughts

As  $n \rightarrow \infty$ ,  $n^2 - 4n$  is dominated by  $n^2$  and  $n + 3$  is dominated by  $n$ , so  $\frac{n^2 - 4n}{n + 3}$  looks like  $\frac{n^2}{n} = n$  as  $n$  gets large.

### 5.2 Conjecture

$$\frac{n^2 - 4n}{n + 3} = +\infty$$

### 5.3 Scratch

$$\begin{aligned}
& \frac{n^2 - 4n}{n + 3} \\
&= \frac{n^2 - 4n}{n + 3} - n + n \\
&= \frac{n^2 - 4n - n^2 - 3n}{n + 3} + n \\
&= \frac{-7n}{n + 3} + n \\
&= -7\left(\frac{n}{n + 3}\right) + n \\
&\frac{n}{n + 3} < 1
\end{aligned}$$

Pick  $N = M + 7$ , so  $n > N \implies n - 7 > M$ .

### 5.4 Proof

Let  $M \in \mathbb{R}$  be given. Select  $N \in \mathbb{R}$   $N \geq M + 7$ . Then

$$\begin{aligned}
& \forall n > N, \frac{n^2 - 4n}{n + 3} \\
&= \frac{n^2 - 4n}{n + 3} - n + n \\
&= (-7)\left(\frac{n}{n + 3}\right) + n > n - 7 > N - 7 \geq M
\end{aligned}$$

Since  $M \in \mathbb{R}$  was arbitrary,  $\lim_{n \rightarrow \infty} \frac{n^2 - 4n}{n + 3} = +\infty$ .

### 5.5 Useful Fact:

$$\lim_{n \rightarrow \infty} n^\alpha = \begin{cases} +\infty, \alpha > 0 \\ 1, \alpha = 0 \\ 0, \alpha < 0 \end{cases}$$

## 6 Theorem 58: (Monotone Convergence Theorem)

(Theorem 2.3 in the book)

Let  $\{a_n\}_{n=1}^\infty \subset \mathbb{R}$  be given.

If  $\{a_n\}_{n=1}^\infty$  is bounded and eventually monotone, then the sequence converges.