

$$X^Y = \{ \text{functions } f: Y \rightarrow X \}$$

X -valued sequences: $X^{\mathbb{N}}$

$\mathbb{R}^{\mathbb{N}}$: all seq

Space of all convergent seq in $\mathbb{R}^{\mathbb{N}}$ - is subspace of $\mathbb{R}^{\mathbb{N}}$.

• If $(x_n), (y_n) \in \mathbb{R}^{\mathbb{N}}$ are convergent (to $x, y \in \mathbb{R}$), then $(z_n) \in \mathbb{R}^{\mathbb{N}}$ defined by $z_n = x_n + y_n \forall n$ is also convergent (it converges to $x + y$).

• If $(x_n) \in \mathbb{R}^{\mathbb{N}}$ $c \in \mathbb{R}$ Then $(z_n) = (c \cdot x_n)$
 \hookrightarrow cgs to $x \in \mathbb{R}$
 converges to $c \cdot x$.

$$|x| = \begin{cases} -x & \text{if } x < 0 \\ x & \text{if } x \geq 0 \end{cases}$$

Properties:

\rightarrow if $x \in \mathbb{R}$ satisfies $|x| \leq \varepsilon \forall \varepsilon > 0$, then $x = 0$.

\rightarrow if $x_n \rightarrow a$ & $x_n \rightarrow b$ in \mathbb{R} then $a = b$.

$\rightarrow (x_n) \rightarrow x, (y_n) \rightarrow y, a, b \in \mathbb{R}$. Then:

$$(ax_n + by_n) \rightarrow ax + by$$

$$(x_n \cdot y_n) \rightarrow xy$$

if $x_n \neq 0$ for all but finitely many n & $x \neq 0$ then $\frac{1}{x_n} \rightarrow \frac{1}{x}$

$$\rightarrow \lim x_n = x \iff \lim (x_n - x) = 0$$

Pf: $\varepsilon > 0$ given.

$$x_n \rightarrow x \iff |x_n - x| < \varepsilon \forall n \geq N \text{ (} \& \exists N \in \mathbb{N} \text{)}$$

$$\iff \lim_{n \rightarrow \infty} (x_n - x) = 0$$

□

\rightarrow let $(x_n)_n$ be a convergent seq (in \mathbb{R}).

let $(x_{n_k})_k$ be a subseq. Then $\lim_{k \rightarrow \infty} x_{n_k} = \lim_{n \rightarrow \infty} x_n$

Pf: $x_n \rightarrow x$. Let $\varepsilon > 0$ given. $\exists N$ s.t. $|x_n - x| < \varepsilon$

$\forall n \geq N$. Also $n_k \geq k$.

\therefore Pick $K = N$ then $k \geq K \Rightarrow n_k \geq k \geq N$

$$\Rightarrow |x_{n_k} - x| < \varepsilon$$

$$\Rightarrow \lim_{k \rightarrow \infty} x_{n_k} = x$$

$\rightarrow x_n$ cgs to $x \in \mathbb{R}$, $x_n \geq 0 \forall n$. Then $x \geq 0$.

Pf: Suppose $x < 0$. Choose $\varepsilon = \frac{|x|}{2} = -\frac{x}{2}$

Then $\exists n$ s.t. $|x_n - x| < \varepsilon$

$$\Rightarrow x_n \in (x - \varepsilon, x + \varepsilon)$$

$$\Rightarrow x_n \leq x + \varepsilon = x - \frac{x}{2} = \frac{x}{2} < 0$$

(contradiction)

$\rightarrow x_n \rightarrow x, y_n \rightarrow y, x_n \geq y_n \forall n$. Then $x \geq y$.

$\rightarrow x_n \rightarrow x, y_n \rightarrow y, z_n \rightarrow z$ s.t. $x_n \geq y_n \geq z_n \forall n$

Then $x \geq y \geq z$.

If $x = z$ then $y = x$ (Sandwich thm).

If $x_n \rightarrow x, y_n \rightarrow y, x_n > y_n \forall n$. Then $x > y$.

This is false. Why? $x_n = \frac{1}{n}, y_n = 0$

$$x_n > y_n \forall n$$

$$\text{But } x = 0 = y \text{ so } x \not> y.$$

Definition: (1) $(x_n) \in \mathbb{R}^{\mathbb{N}}$. We say $\lim x_n = \infty$ if

$\forall k \in \mathbb{R} \exists N \in \mathbb{N}$ s.t. $x_n > k \forall n \geq N$.

(2) $(x_n) \in \mathbb{R}^{\mathbb{N}}$.

We say $\lim x_n = -\infty$ if $\lim(-x_n) = \infty$.

Example: $\lim_{n \rightarrow \infty} 2^n = \infty$

$\lim_{n \rightarrow \infty} (-2)^n$ diverges in $\overline{\mathbb{R}}$

$\lim_{n \rightarrow \infty} n = \infty$

$$x_n = (-1)^n \cdot n$$

$$y_n = n$$

Cauchy Sequences: A seq. $X = (x_n) \in \mathbb{R}^{\mathbb{N}}$ is said to be Cauchy if $\forall \varepsilon > 0 \exists N \in \mathbb{N}$ s.t. $p > q \geq N \Rightarrow |x_p - x_q| < \varepsilon$.

Note: Set of all Cauchy sequences in $\mathbb{R}^{\mathbb{N}}$ forms an \mathbb{R} -V.S.

$X \in \mathbb{R}^{\mathbb{N}}$ Cauchy $\Rightarrow X$ bdd

Pf: For $\varepsilon = 1 \exists N$ s.t. $|x_N - x_p| < 1 \quad \forall p \geq N$.

$$\Rightarrow |x_p| \leq |x_p - x_N| + |x_N|$$

$$\leq 1 + |x_N|$$

\therefore a bound is $B = \max\{|x_1|, \dots, |x_{N-1}|, 1 + |x_N|\} + 2$

i.e., $|x_n| \leq B \quad \forall n$. \square

Note: Similarly a Cauchy seq. can be defined in \mathbb{Q} (in fact, for any metric space).

A key diff b/w \mathbb{R} & \mathbb{Q} is that every Cauchy seq. must converge in \mathbb{R} (will see in some time) but this fails in \mathbb{Q} .

Def: A metric space, where all Cauchy sequences converge, is said to be complete.

Monotone Convergence theorem: $(x_n) \in \mathbb{R}^{\mathbb{N}}$.

$$\textcircled{1} (x_n) \text{ inc \& bdd above} \Rightarrow \lim_n x_n = \sup \{x_n\}$$

$$\textcircled{2} (x_n) \text{ dec \& bdd below} \Rightarrow \lim_n x_n = \inf \{x_n\}$$

Pf: Read from Bartle Sherbert.

Bolzano Weierstrass: Every bounded seq (in \mathbb{R}) has a cgt subsequence.

Pf: Read from Bartle Sherbert.

Thm: Every Cauchy seq in \mathbb{R} cgs.

Pf: X in $\mathbb{R}^{\mathbb{N}}$ Cauchy $\Rightarrow X$ bounded $\Rightarrow X$ has a cgt subseq
 \Downarrow Cauchy-ness
 X converge

HW: ① Find a Cauchy Seq in \mathbb{Q} which does not converge in \mathbb{Q} .

② P. T. Convergent (in \mathbb{R}) \Rightarrow Cauchy