18.100A Assignment 5

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Problem 1

Proof. We have that

$$L = \lim_{n \to \infty} \frac{|x_{n+1} - x|}{|x_n - x|} < 1.$$
 (1)

Then for every $\epsilon > 0$, $\exists N \in \mathbb{N}$ such that $\forall n \geq N$,

$$\left| \frac{x_{n+1} - x}{x_n - x} \right| - 1 < \epsilon. \tag{2}$$

Rearranging gives

$$|x_{n+1} - x| < (1 + \epsilon)|x_n - x|.$$
 (3)

By taking ϵ to be arbitrarily small, we have, $\forall n \geq N$,

$$\stackrel{\epsilon \to 0}{\Longrightarrow} |x_{n+1} - x| < |x_n - x|. \tag{4}$$

Define $y_n := |x_n - x|$. Then $\forall n \ge N$,

$$0 \le y_{n+1} < y_n, \tag{5}$$

so $\{y_n\}_n$ is a decreasing sequence bounded below by 0. Hence,

$$\implies y_n \to 0$$
 (6)

$$\implies |x_n - x| \to 0 \tag{7}$$

$$\implies x_n \to x.$$
 (8)

Therefore, $\{x_n\}_n$ converges to x.

Problem 2

(a)

Let $x_n = \frac{(-1)^n}{n}$. Then $\forall n \in \mathbb{N}$,

$$-\frac{1}{n} \le x_n \le \frac{1}{n}.\tag{9}$$

Allowing $n \to \infty$ on all sides of the inequality gives

$$0 = \lim_{n \to \infty} \left(-\frac{1}{n} \right) \le \lim_{n \to \infty} x_n \le \lim_{n \to \infty} \left(\frac{1}{n} \right) = 0.$$
 (10)

So by the Squeeze Theorem, $\lim_{n\to\infty} x_n = 0$. Finally, by the theorem from lecture 9, we conclude that $\liminf x_n = \limsup x_n = 0$.

(b)

Let $x_n = (-1)^n \frac{(n-1)}{n}$. Define

$$a_n := \sup\{x_k \mid k \ge n\}, \text{ and } b_n := \sup\{x_k \mid k \ge n\}.$$
 (11)

Then $\forall n \in \mathbb{N}$, we have

$$|x_n| = \left| \frac{n-1}{n} \right| \cdot |(-1)^n| \tag{12}$$

$$=\frac{n-1}{n}\tag{13}$$

$$=1-\frac{1}{n}\tag{14}$$

$$\leq 1. \tag{15}$$

Thus, x_n is bounded and $-1 \le x_n \le 1$.

Let $n_k = 2k$ and $m_k = 2k - 1$ for $k \in \mathbb{N}$. Then we construct two subsequences $\{x_{n_k}\}_k$ and $\{x_{m_k}\}_k$ of $\{x_n\}_n$ via

$$x_{n_k} := \frac{2k-1}{2k}(-1)^{2k} = \frac{2k-1}{2k},\tag{16}$$

and

$$x_{m_k} := \frac{2k-2}{2k-1}(-1)^{2k-1} = \frac{2-2k}{2k-1}.$$
 (17)

Taking the limit of the first subsequence gives

$$\lim_{k \to \infty} x_{n_k} = \lim_{k \to \infty} \left(1 - \frac{1}{2k} \right) = 1, \tag{18}$$

and for the second subsequence we get

$$\lim_{k \to \infty} x_{m_k} = \lim_{k \to \infty} \left(\frac{1}{2k - 1} - 1 \right) = -1.$$
 (19)

Thus, $\{x_{n_k}\}_k$ converges to 1, and $\{x_{m_k}\}_k$ converges to -1. Then $\sup\{x_k\mid k\geq n\}\geq 1$. But $-1\leq x_n\leq 1$, so it must also be true that

$$\sup\{x_k \mid k \ge n\} \le \sup x_n = 1. \tag{20}$$

Thus, $\sup\{x_k \mid k \geq n\} = 1$, and we can conclude that $\limsup x_n = 1$.

Similarly, $\inf\{x_k \mid k \geq n\} \leq -1$, but $-1 \leq x_n \leq 1$, so we must have

$$\inf\{x_k \mid k \ge n\} \ge \inf x_n = -1,\tag{21}$$

so $\inf\{x_k \mid k \geq n\} = 1$. Therefore, we conclude also that $\liminf x_n = -1$.

Problem 3

Proof. (i) Since $x_n \leq y_n \forall n \in \mathbb{N}$, then for each n, we have

$$\sup\{x_k \mid k \ge n\} \le \sup\{y_k \mid k \ge n\}. \tag{22}$$

Taking the limit on both sides of (22) gives

$$\xrightarrow{n \to \infty} \limsup x_n \le \limsup x_n, \tag{23}$$

as desired.

(ii) Since $x_n \leq y_n \forall n \in \mathbb{N}$, then for each n, we have

$$\inf\{x_k \mid k \ge n\} \le \inf\{y_k \mid k \ge n\}. \tag{24}$$

Taking the limit in (24) yields

$$\xrightarrow{n\to\infty}$$
 $\liminf x_n \le \liminf y_n,$ (25)

and we are done. \Box

Problem 4

(a)

Proof. Since $\{x_n\}_n$ and $\{y_n\}_n$ are bounded sequences, then $\exists B_0 \ge 0$ and $B_1 \ge 0$ such that $\forall n \in \mathbb{N}, |x_n| \le B_0$ and $|y_n| \le B_1$.

Choose $B = B_0 + B_1$. Then by the triangle inequality,

$$|x_n + y_n| \le |x_n| + |y_n| \le B_0 + B_1 = B. \tag{26}$$

Therefore, the sequence $\{x_n + y_n\}_n$ is bounded.