Instructor: Foivos Xanthos

Assignment 3

Problem 1. a) Prove that the sequence $(-1)^n$ does not converge

b) Construct a sequence that does not contain 0 or 1 as a term, but contains subsequences converging to 0 and 1.

Solution. a) Assume that $(x_n) \to L$, for $L \in \mathbb{R}$.

Let $\epsilon > 0$, now $\exists n_0 \in \mathbb{N}$ such that $\forall n \geq n_0, |(-1)^n - L| < \epsilon$. Pick $\epsilon = 1$.

Then $|(-1)^n - L| < 1$. In particular, this holds for all odd $n \ge n_0 \implies$

|(-1)-L|=|1+L|<1. Likewise, it holds for all even $n\geq n_0$

|1 - L| < 1. Then |1 + L| + |1 - L| < 2. But

$$2 = |1 + 1| = |1 + L + 1 - L|$$

$$\leq |1 + L| + |1 - L|$$

$$< 1 + 1 = 2$$

Then 2 < 2, a contradiction. Thus, $(-1)^n$ diverges.

Solution. b) Consider

$$(x_n) = \begin{cases} 1 - (\frac{1}{10})^n & n = 2m, \ m \in \mathbb{N} \\ (\frac{1}{10})^n & n = 2m - 1 \end{cases}$$

Then $(x_n) = 0.1, 0.9, 0.01, 0.99, 0.001, 0.999, \dots$

Problem 2. a) Let (x_n) be a convergent sequence and assume that $(x_n)(-1)^n \leq 0$ for each n. Show that $\lim_{n \to \infty} (x_n) = 0$.

b) Let (x_n) , (y_n) be sequences such that $x_ny_n \in \mathbb{R}$, (x_n) is bounded, and $\lim(y_n) = 0$. Show that $\lim(x_ny_n) = 0$.

Solution. a) Notice that $x_1(-1)^1 \le 0 \implies x_1 \ge 0$, $x_2(-1)^2 \le 0 \implies x_2 \le 0, \dots$

Thus if n odd, $x_n \ge 0$ and if n even, $x_n \le 0$. If we take a subsequence of (x_n) , say (x_{2n}) , them $\lim(x_{2n}) \to x \le 0$. If we take another subsequence (x_{2n+1}) , then $\lim(x_{2n+1}) \to x \ge 0$. This follows from a theorem proved in class.

Convergent Subsequence Theorem: Let (x_n) be a sequence in \mathbb{R} and $x \in \mathbb{R} \cup \pm \infty$.

- i) If $(x_n) \to x$, then $(x_{k_n}) \to x$ for each subsequence (x_{k_n}) of (x_n) .
- ii) If $x_{2n} \to x$ and $x_{2n-1} \to x$, then $x_n \to x$.

In other words, every convergent sequence has all of its subsequences tend to the same limit as the original sequence. From our two constructed subsequences above, we have that

$$0 \le x \le 0 \implies \lim(x_n) = 0.$$

Solution. b) Since (x_n) is bounded, then there exists an M such that $|x_n| \leq M$. Put $\epsilon > 0$. Then there exists an $n_0 \in \mathbb{N}$ such that $\forall n \geq n_0$

$$|x_n y_n - 0| = |x_n||y_n|$$

$$\leq M|y_n| \quad \text{(since } |x_n| \leq M\text{)}$$

Since $\lim(y_n) \to 0$, $\exists n_0 \in \mathbb{N}, \epsilon > 0$ such that $\forall n \geq n_0, |y_n - 0| < \epsilon \to |y_n| < \epsilon$. Pick $\epsilon = \frac{\epsilon}{M}$. Then $|y_n| \leq \frac{\epsilon}{M}$. But

$$|x_n y_n| = |x_n||y_n|$$

$$\leq M|y_n|$$

$$< M\frac{\epsilon}{M}$$

$$= \epsilon$$

Thus, $\lim(x_n y_n) = 0$.

Problem 3. Let (x_n) be defined as follows

$$x_{n+1} = \frac{1}{4 - x_n}, \ x_1 = 3$$

- a) Show that $0 < x_{n+1} < x_n < 4$ for each n.
- b) Show that $(x_n) \in \mathbb{R}$.

Solution. a) Notice $x_1 = 3$, $x_2 = 1$, $x_3 = 1/3$, $x_4 = 3/11$, $x_5 = 11/41$,...

Thus, x_1 is our largest term. By induction, want to show $\forall n \in \mathbb{N}, \ 0 < x_{n+1} < x_n$.

Base case: $x_1 = 3, x_2 = 1 \implies 0 < 1 \le 3 < 4$

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Induction step: Suppose it is true for $0 < x_{n+1} \le x_n < 4$.

Want to show it's true for $0 < x_{n+2} \le x_{n+1} < 4$. From induction step, we have that

$$x_n \ge x_{n+1} \implies$$

$$-x_n \le -x_{n+1} \implies$$

$$4 - x_n \le -x_{n+1} + 4 \implies$$

$$\frac{1}{4 - x_n} \ge \frac{1}{4 - x_{n+1}}$$

Thus, $0 < x_{n+1} \le x_n < 4$ and (x_n) is decreasing

Solution. b) Since $x_1 = 3$ is our largest term, then (x_n) is bounded above by 3. We want to show that (x_n) is bounded below, by corollary that every bounded monotone sequence converges. Indeed, $x_1 > 0$. Assume $x_n > 0$. Since (x_n) is decreasing, $x_n \le x_1 \to x_{n+1} = \frac{1}{4-x_n} > 0$. From induction in part a), (x_n) is bounded below by $0 \ \forall n \in \mathbb{N}$. Thus, (x_n) converges.

Problem 4. Let (x_n) be defined: $a = \lim x_{2n}$, $b = \lim x_{2n-1}$, $1 = \lim x_{3n}$.

- a) Show that (x_{6n}) is a subsequence of (x_{3n}) (i.e, specify appropriate k_n).
- b) Find $\lim x_{6n}$ and $\lim x_{3(2n+1)}$
- c) Find $\lim x_n$

Solution. a) Notice that $(x_{6n}) = (x_{3(2n)}), n \in \mathbb{N}$. Since $n \in \mathbb{N}$, we have that $2n \in \mathbb{N}$ as well. If we let $k_n = 2n$, then we have that (x_{6n}) is a subsequence of (x_{3n}) .

Solution. b) We use the convergent subsequence theorem stated in the solution of 2.a). From 4.a), we have that (x_{6n}) is a subsequence of (x_{3n}) . Since $\lim(x_{3n}) = 1$, then $\lim(x_{6n}) = 1$, by theorem. Moreover, $(x_{3(2n+1)})$ is also a subsequence of (x_{3n}) since $(2n+1) \in \mathbb{N}$. If we let $k_n = 2n + 1$, we have that $(x_{3(2n+1)})$ is a subsequence of (x_{3n}) , $n \in \mathbb{N}$. Thus, $\lim x_{3(2n+1)} = 1$

Solution. c) By definition, every convergent subsequence converges to the same limit as the original sequence. Notice from 4.b), $x_{6n} = x_{2(3n)}$ is a subsequence of x_{2n} since $3n \in \mathbb{N}$ and 2(3n) is even for any n. But x_{6n} is also a subsequence of x_{3n} .

Since $x_{3n} \to 1$, it must be true that $x_{6n} = x_{2(3n)} \to 1 \implies x_{2n} \to 1$. Thus a = 1.

Similarly, $x_{3(2n+1)}$ and $x_{3(2n-1)}$ are subsequences of x_{2n-1} since 3(2n+1) and 3(2n-1) are

Paul Ycay - 500709618 Instructor: Foivos Xanthos

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odd for any n. Moreover, $x_{3(2n-1)}$ is a subsequence of (x_{3n}) since $(2n-1) \in \mathbb{N}$.

Since these subsequences all converge to 1 due to $\lim(x_{3n}) = 1$, then it must be true that b = 1. Indeed, (x_{2n}) and (x_{2n-1}) are subsequences of (x_n) .

We conclude that if $\lim(x_{2n}) \to 1$, $\lim(x_{2n-1}) \to 1$, then $\lim(x_n) \to 1$, by the convergent subsequence theorem stated in the solution of 2.a).