

Chap 2. Estimations (추정, 어림) and Approximations (근사)

2.1 Inequality

Two simple tools for estimations:

inequalities (*for making comparisons*)

&

absolute values (*for measuring size and distance*)

Inequality laws (those are familiar):

[We will use $<$ in the statements; the laws using \leq are analogous]

Addition

$$\begin{array}{rcl} a & < & b \\ \square c & < & d \\ \hline a + c & < & b + d \end{array}$$

Subtraction (Please **don't** think of doing this)

Multiplication

$$a < b, \quad c < d \quad \Rightarrow \quad ac < bd \quad \text{if } a, b, c, d > 0$$

Sign-change law (changing signs reverses an inequality)

$$\begin{array}{lcl} a < b & \Rightarrow & -a > -b \\ a < b & \Rightarrow & ka > kb \quad \text{if } k < 0 \end{array}$$

Reciprocal law

$$a < b \quad \Rightarrow \quad \frac{1}{a} > \frac{1}{b} \quad \text{if } a, b > 0$$

2.2 Estimations (추정, 어림)

Cf: estimate 추정하다(동), 추정값(명)

Def. If c is a number we are estimating, and $K < c < M$, we say that

K is a **lower estimate** (or lower bound) for c

&

M is an **upper estimate** (or upper bound) for c

If two sets of upper and lower estimates satisfy

$$K < K' < c < M' < M,$$

we say K', M' are stronger or sharper estimates for c , while K, M are weaker estimates

Ex A. Give upper & lower estimates for $\frac{1}{a^4 + 3a^2 + 1}$ ($a \in \mathbb{R}$)

Sol. $0 \leq a^2 < \infty \Rightarrow 1 \leq a^4 + 3a^2 + 1 < \infty \quad \therefore 0 < \frac{1}{a^4 + 3a^2 + 1} \leq 1$

the upper estimate 1 is sharp(est) since equality ($=$) is attained when $a = 0$

& the lower estimate 0 is also sharp since the fraction can be made arbitrarily close to 0 by taking a sufficiently large

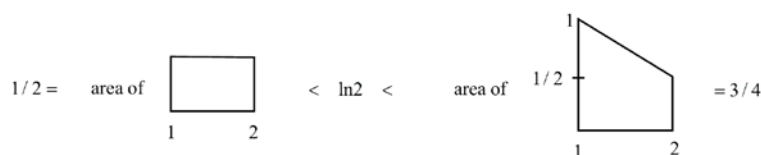
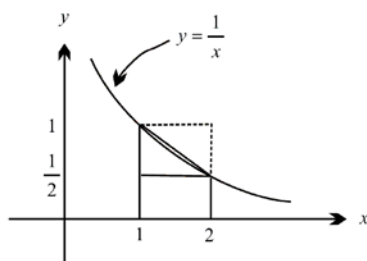
Ex B. Give upper and lower estimates for $\frac{1 + \sin^2 n}{1 + \cos^2 n}$, for (integer) $n \geq 0$

Sol. $\frac{1}{2} \leq \frac{1}{1 + \cos^2 n} \leq \frac{1 + \sin^2 n}{1 + \cos^2 n} \leq 1 + \sin^2 n \leq 2$

the upper estimate 2 is not sharp, but the lower estimate 1/2 is sharp (consider: $n = 0$)

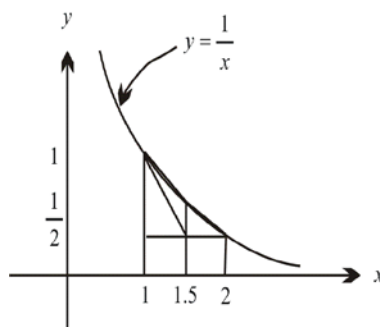
Ex C. Estimate $\ln 2 = \int_1^2 \frac{1}{x} dx$ (by interpreting the integral as the area under $1/x$ and over $[1, 2]$)

Sol.



Can you find a sharper estimate ?

A sharper estimate:



$$\left(\frac{15}{24}\right) \frac{5}{8} = 0.625 < \ln 2 < \frac{17}{24} = 0.708\ldots < 0.71$$

Our textbook: $0.63 < \ln 2 < 0.71$ (why?) Compare with $\ln 2 \approx_{\text{calculator}} 0.69$

2.3 Proving boundedness

Our concern: How to show the boundedness or unboundedness of a sequence.

Often we want an estimate just in one direction

For example, we often assume that $a_n \geq 0$ for all n

(then it is trivial that a_n is bounded below (by 0))

1. To show (a_n) is bounded above, get one upper estimate $B : a_n \leq B \quad \forall n$

2. To show (a_n) is not bounded above, get a lower estimate for each term:

$$a_n \geq B_n \text{ such that } B_n \rightarrow \infty \text{ as } n \rightarrow \infty$$

Example

- $a_n = (1 + \frac{1}{n})^n$: we showed earlier that (a_n) is bdd above by the upper estimate;

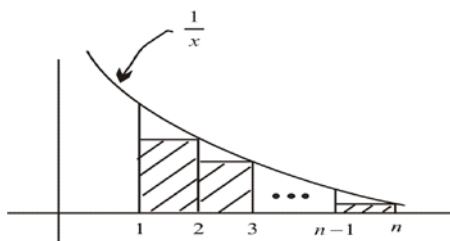
$$a_n < 3 \quad \text{for all } n$$

- $a_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$:

We earlier showed $a_n > \ln(n+1)$ ($> \ln n \rightarrow \infty$ as $n \rightarrow \infty$)

Remark. (sometimes, trial & error is necessary for guessing boundedness or unboundedness of a given sequence)

Return to $a_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$:



From the picture, we see that $\frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} < \int_1^n \frac{1}{x} dx$

$$\therefore a_n < 1 + \int_1^n \frac{1}{x} dx = 1 + \ln n \quad (\text{an upper estimate}) \quad \text{---} \quad \blacklozenge$$

$1 + \ln n \rightarrow \infty$ (as $n \rightarrow \infty$); so the estimate \blacklozenge is useless for showing the sequence (a_n) is **unbounded above** or for showing (a_n) is bounded

Question: $a_n \stackrel{\text{let}}{=} \frac{1}{2} + \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \frac{1}{11} + \cdots + \frac{1}{p_n}$ (p_n denotes the n -th prime)

Is (a_n) bounded above or not ?

Ans. (a_n) is not bounded above (but the proof is very difficult)

For the pf, we need $\lim_{n \rightarrow \infty} \frac{n \ln n}{p_n} = 1$ (tricky[Burton, pp358-359] \Leftarrow the Prime Number Theorem)

Using this, we see that $\lim_{n \rightarrow \infty} a_n = \sum_{n=1}^{\infty} \frac{1}{p_n} \approx \sum_{n=1}^{\infty} \frac{1}{n \ln n} \stackrel{\text{integral test (studied later)}}{=} \infty$

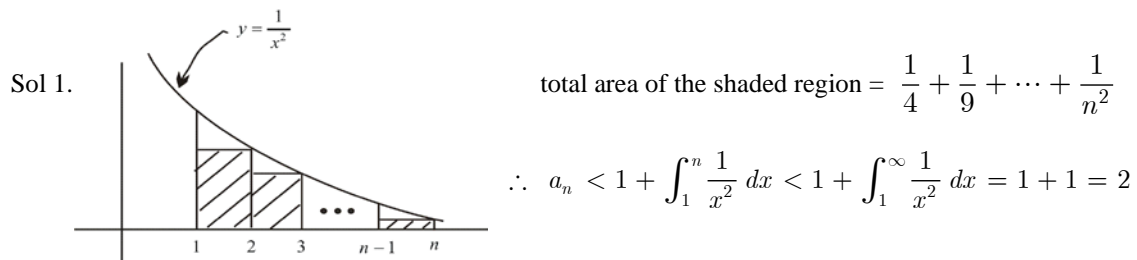
Prime Number Theorem(proved independently by Hadamard and Poussin[1896]; 정수론 교재 참고):

$$\pi(x) \stackrel{\text{let}}{=} \sum_{p \leq x} 1 \quad (= \text{the number of primes that do not exceed } x) \quad (\because \pi(p_n) = n)$$

$$\Rightarrow \lim_{x \rightarrow \infty} \frac{\pi(x)}{x} = 0 \quad \left(\text{i.e., } \pi(x) \approx \frac{x}{\ln x} \text{ for } x \gg 1 \right)$$

Example $a_n = 1 + \frac{1}{4} + \frac{1}{9} + \cdots + \frac{1}{n^2}$

Is (a_n) bounded above or unbounded above ?



Sol 2. (used in high-school math) $a_n = \sum_{k=1}^n \frac{1}{k^2} = 1 + \sum_{k=2}^n \frac{1}{k^2} < 1 + \sum_{k=2}^n \frac{1}{(k-1)k} \stackrel{\text{telescoping}}{=} 1 + \left(1 - \frac{1}{n}\right) < 2$

2.4 Absolute values. Estimating size

$$\text{Def} \quad |a| \stackrel{\text{def}}{=} \begin{cases} a & \text{if } a \geq 0 \\ -a & \text{if } a < 0 \end{cases}$$

Two good ways to think about absolute value:

- Absolute value measures magnitude: $|a|$ is the size of a
- Absolute value measures distance: $|a - b|$ is the distance between a & b

Easy fact

$$|a| \leq M \Leftrightarrow -M \leq a \leq M$$

$$K \leq a \leq L \Rightarrow |a| \leq M, \quad \text{where } M = \max\{|K|, |L|\}$$

Pf. $-M \leq -|K| \leq K \leq a \leq L \leq |L| \leq M$

Absolute value laws

- multiplication law: $|ab| = |a| |b|$, $\left| \frac{a}{b} \right| = \frac{|a|}{|b|}$ if $b \neq 0$
- triangle inequality: $|a + b| \leq |a| + |b|$
- extended triangle \neq : $|a_1 + a_2 + \cdots + a_n| \leq |a_1| + |a_2| + \cdots + |a_n|$
- difference form of triangle \neq : $|a - b| \geq |a| - |b|$, $|a + b| \geq |a| - |b|$

$$\text{Or (by the symmetry of LHS): } |a - b| \geq ||a| - |b||, \quad |a + b| \geq ||a| - |b||$$

* To estimate the size, we have to use $| \cdot |$:

to show $|a|$ is small in size, show $|a| < (\text{a small number})$

to show $|a|$ is large in size, show $|a| > (\text{a large number})$

Warning: to show a_n is small(in blue), it does no good to show $a_n < \frac{1}{n}$
 ($\because a_n$ can be negatively large)

instead, have to show $|a_n| < \frac{1}{n}$

$$\text{Ex. } S_n = \frac{1}{2} \cos t + \frac{1}{2^2} \cos 2t + \cdots + \frac{1}{2^n} \cos nt$$

Give an upper estimate for the size of S_n

Sol. By the extended triangle \neq ,

$$\begin{aligned} |S_n| &\leq \frac{1}{2} |\cos t| + \frac{1}{2^2} |\cos 2t| + \cdots + \frac{1}{2^n} |\cos nt| \\ &\leq \frac{1}{2} + \frac{1}{2^2} + \cdots + \frac{1}{2^n} < 1 \quad (\text{for all } n) \end{aligned}$$

$$\text{Ex. } |a| \geq 2 \quad \& \quad |b| \leq \frac{1}{2} \quad \Rightarrow \quad |a + b| \geq \boxed{\text{a good lower estimate ?}}$$

$$\text{Sol. } |a + b| \geq |a| - |b| \geq 2 - \frac{1}{2} = \frac{3}{2}$$

Warning (범하기 쉬운 추정과정의 실수)

- $|\sin n - \cos n| \geq |\sin n| - |\cos n| \geq 0 - 1 = -1$ (meaningless)
- $|\pi - 3.14| \leq |\pi| + 3.14 < 3.16 + 3.14 = 6.3$ (useless)
- $|a - b| \leq |a| - |b|$ (nonsense) (even for the case $|a| > |b|$)

Proposition

(a_n) is bounded $\Leftrightarrow \exists B > 0$ such that $|a_n| \leq B$ for all n

Pf. \Leftarrow : trivial ($\because |a_n| \leq B \Leftrightarrow -B \leq a_n \leq B$)

\Rightarrow : $(a_n) : \text{bdd} \Rightarrow \exists K \ \& \ L$ such that $K \leq a_n \leq L$ for all n
 $\Rightarrow |a_n| \leq \max(|K|, |L|) \equiv B$ for all n

2.5 Approximations

In scientific work, one often write $a \approx b$ to mean that a & b are approximately equal.

The notation $a \approx b$ has no exact mathematical meaning

A slight modification of the notation:

a & b are within ε of each other $\overset{\text{the standard way of writing this}}{\Leftrightarrow} |a - b| < \varepsilon$
 $\Leftrightarrow \boxed{a \underset{\varepsilon}{\approx} b}$ (is often useful)

where ε is some positive number (invariably thought of as small)

Ex.

For $a > 0$,

$a \underset{\text{decimal rep}}{=} a_0.a_1a_2a_3 \cdots a_n \cdots$

$a^{(n)} \overset{\text{def}}{=} \underbrace{a_0.a_1a_2a_3 \cdots a_n}_{n\text{-th truncation of } a}$ (it is a rational number)

$\therefore a^{(n)}$ is an approximation to a by a rational number

How close are they ?

Ans. $a \underset{\varepsilon}{\approx} a^{(n)}$, where $\varepsilon = \frac{1}{10^n}$

For example, since $\pi = 3.14159 \cdots$,

$\pi \underset{0.1}{\approx} 3.1, \quad \pi \underset{0.01}{\approx} 3.14$ (Actually $\pi \underset{0.05}{\approx} 3.1, \quad \pi \underset{0.002}{\approx} 3.14$)

• Well-known fact

유리수집합 \mathbb{Q} : 사칙연산에 관해 닫혀있다 (단, 0으로 나누는 것은 제외)

$\sqrt{2}$: an irrational number

※ Archimedean Property

Let $\varepsilon > 0$ (small). Then for any (large) $a > 0$, $\exists N \in \mathbb{N}$ such that $N\varepsilon > a$

Or

Let $\varepsilon > 0$ (small). Then for any (large) $a > 0$, $\exists n \in \mathbb{N}$ such that $10^n \varepsilon > a$

Theorem 2.5 Suppose $a, b \in \mathbb{R}$ with $a < b$. Then

(i) $\exists r \in \mathbb{Q}$ such that $a < r < b$

(ii) $\exists s \in \mathbb{Q}^c$ such that $a < s < b$

Pf. (i) First assume $b > 0$

If b is rational, we can choose n so large that $a + \frac{1}{10^n} < b$. This is possible

(\therefore may assume $0 < b - a < 1$ (otherwise, the assertion is trivial))

$$\begin{aligned} \therefore b - a &= 0.0 \cdots 0 * \bullet \cdots \quad (* : \text{the first nonzero digit}) \\ &\geq 0.0 \cdots 0 * \\ &\geq 0. \underbrace{0 \cdots 0 1}_{m \text{ trailing digits}} = \frac{1}{10^m} \quad (\text{some } m) > \frac{1}{10^n} \quad \text{if } n > m \end{aligned}$$

Thus $a < b - \frac{1}{10^n} < b \quad \therefore b - \frac{1}{10^n} \stackrel{\text{let}}{=} r : \text{rational} \quad (\therefore \text{OK})$

If b is not rational, we can choose n so large that

$$\frac{1}{10^n} < b - a \quad \text{--- -- -- -- --} (\#1)$$

(possible by taking a natural number n such that $n > -\frac{\ln(b-a)}{\ln 10}$)

Note that $|b - b^{(n)}| \stackrel{b>0}{\downarrow} b - b^{(n)} < \frac{1}{10^n} \quad \text{--- -- -- -- --} (\#2)$

(#1) & (#2) imply $a < \underbrace{b^{(n)}}_{\substack{\text{take as} \\ r}} < b \quad (\therefore \text{OK})$

If $b \leq 0$, then \exists an integer N such that $b + N > 0$

$\stackrel{\text{previous case}}{\Rightarrow} \exists r \in \mathbb{Q}$ such that $a + N < r < b + N$
 $\therefore a < r - N (= \text{rational number}) < b$

(ii) From (i) we have $a < r < b$, where $r \in \mathbb{Q}$.

Choose n so large that $n > \frac{\sqrt{2}}{b-r}$ ($b-r > 0$). Then

$$a < r < r + \frac{\sqrt{2}}{n} \stackrel{\text{let } s : \text{irrational}}{=} < b \quad (\therefore \text{OK})$$

Alternative popular way of proving Theorem 2.5 (by means of Archimedean Property)

(i) $\exists r \in \mathbb{Q}$ such that $a < r < b$

Pf. Case1. $b > 0$ (& $a < b$)

By AP (Archimedean Property),

$$\exists n \in \mathbb{N} \text{ such that } b-a > \frac{1}{n} \left(\text{i.e., } a-b < -\frac{1}{n} \right) \quad \text{---} (\odot)$$

Again by AP applied to the positive number $\frac{1}{b}$ ($\infty \varepsilon$), we see that $\exists (\text{big}) m \in \mathbb{N}$ such that $\frac{1}{b} m \geq n$

$$\text{i.e., } b \leq \frac{m}{n} \text{ for some big } m \in \mathbb{N}$$

Let m be the **smallest** positive integer such that $b \leq \frac{m}{n}$. Then we have

$$\frac{m-1}{n} < b \quad \text{---} \textcircled{1}$$

and by (\odot)

$$a = b + (a-b) < \frac{m}{n} - \frac{1}{n} = \frac{m-1}{n} \quad \text{---} \textcircled{2}$$

$$\textcircled{2} \ \& \ \textcircled{1} \Rightarrow a < \underbrace{\frac{m-1}{n}}_{=\text{rational number}} < b$$

Case2. $b \leq 0$ (& $a < b$)

By AP (taking $\varepsilon = 1$), we can choose a positive integer n such that $n \cdot 1 > \underbrace{-b}_{\geq 0}$

$$\text{i.e., } b+n > 0 \text{ for some } n \in \mathbb{N}$$

$$\stackrel{\text{Case1}}{\Rightarrow} \exists r' \in \mathbb{Q} \text{ such that } a+n < r' < b+n$$

$$\therefore a < \underbrace{r'-n}_{\in \mathbb{Q}} < b$$

In any case, we proved (i)

(ii) $\exists s \in \mathbb{Q}^c$ such that $a < s < b$

Pf. $a < b \Rightarrow a - \sqrt{2} < b - \sqrt{2}$

$$\stackrel{(i)}{\Rightarrow} \exists s' \in \mathbb{Q} \text{ such that } a - \sqrt{2} < s' < b - \sqrt{2}$$

$$\text{i.e., } a < s' + \sqrt{2} =: s < b \quad (\text{with } s \in \mathbb{Q}^c)$$

◇ Laws for calculating with approximations

- ① **transitive law**: $a \underset{\varepsilon}{\approx} b \quad \& \quad b \underset{\varepsilon'}{\approx} c \Rightarrow a \underset{\varepsilon+\varepsilon'}{\approx} c$
- ② **addition law**: $a \underset{\varepsilon}{\approx} a' \quad \& \quad b \underset{\varepsilon'}{\approx} b' \Rightarrow a+b \underset{\varepsilon+\varepsilon'}{\approx} a'+b'$
- ③ **multiplication law**: $a \underset{\varepsilon}{\approx} a' \quad \& \quad b \underset{\varepsilon'}{\approx} b' \Rightarrow ab \underset{?}{\approx} a'b'$
- ④ **power law**: $a \underset{\varepsilon}{\approx} b \quad \text{with } a+b \neq 0 \Rightarrow a^2 \underset{|a+b|\varepsilon}{\approx} b^2$
- ⑤ **reciprocal law**: $a \underset{\varepsilon}{\approx} b \quad \text{with } a \& b \neq 0 \Rightarrow \frac{1}{a} \underset{\frac{\varepsilon}{|ab|}}{\approx} \frac{1}{b}$

Pf. Easy exercise

2.6 The terminology “for n large”

In estimating or approximating the terms of a seq (a_n) , sometimes the estimate is **not valid for all terms of the seq.**

Eg A. Let $a_n = \frac{5n}{n^2 - 2}$, $n \geq 1$. For what n is $|a_n| < 1$?

Sol. For $n = 1$, the estimate is not valid

If $n > 1$, then $a_n > 0$.

$$\therefore |a_n| = a_n = \frac{5n}{n^2 - 2} < 1 \text{ holds} \Leftrightarrow 5n < n^2 - 2 \Leftrightarrow 5 < n - \frac{2}{n}$$

It is clear $5 < n - \frac{2}{n}$ holds for all $n \geq 6$. Therefore, $|a_n| < 1$ for all $n \geq 6$.

Eg B. Let $a_n = \frac{n^2 + 2n}{n^2 - 2}$. For what n is $a_n \underset{0.1}{\approx} 1$?

$$\text{Sol. } |a_n - 1| = \left| \frac{n^2 + 2n}{n^2 - 2} - 1 \right| \underset{n \geq 2}{=} \frac{2n + 2}{n^2 - 2} < 0.1 = \frac{1}{10}$$

\Updownarrow

$$n^2 - 2 > 20n + 20 \Leftrightarrow n(n - 20) > 22$$

By inspection, the last inequality holds for $n \geq 22$

※ Def. The sequence (a_n) has the property P **for n large** if

\exists a number N such that a_n has the property P for all $n \geq N$

One can say instead **for large n** , **for n sufficiently large**, etc

We will use the symbolic notation $\boxed{\text{for } n \gg 1}$

Note: In the definition of the above, N need not be an integer.

Return to Eg A & Eg B:

If $a_n = \frac{5n}{n^2 - 2}$, then $|a_n| < 1$ for $n \gg 1$

If $a_n = \frac{n^2 + 2n}{n^2 - 2}$, then $a_n \underset{0.1}{\approx} 1$ for $n \gg 1$

Remark. $a \gg b$, with $a, b > 0$, have the meaning that

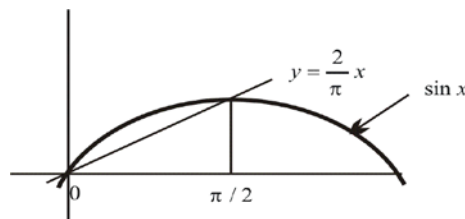
“ a is relatively large compared with b ”, that is, a/b is large

Thus we do not write “for $n \gg 0$ ”;

Intuitively, every positive integer is relatively large compared with 0

Eg C. Show that the sequence $\left(\sin \frac{10}{n}\right)$ is (strictly) decreasing for large n

Pf.



$\sin x$ is strictly increasing on the interval $0 < x < \pi/2$

$$\therefore 0 < a < b < \pi/2 \Rightarrow \sin a < \sin b$$

$$\therefore \sin \frac{10}{n+1} < \sin \frac{10}{n} \quad \text{if} \quad \frac{10}{n} < \frac{\pi}{2}$$

$$\text{i.e., if } n > \frac{20}{\pi} = 6.***$$

Take $N = \frac{20}{\pi}$ or take $N = 7$ (the first integer after $\frac{20}{\pi}$)

Eg D If (a_n) is bounded above for $n \gg 1$, it is bounded above

Pf. By hypo, $\exists B$ & N (we may take N to be an integer) such that

$$a_n \leq B \quad \text{for } n \geq N$$

Let B' be a number greater than a_0, a_1, \dots, a_N & B . Then

$$\left\{ \begin{array}{l} a_n < B' \quad \text{for } n = 0, 1, 2, \dots, N \\ \& \\ a_n \leq B < B' \quad \text{for } n \geq N \end{array} \right. \therefore a_n < B' \quad \text{for all } n \geq 0$$

Eg E. Let (a_n) & (b_n) be \uparrow for $n \gg 1$. Prove that $(a_n + b_n)$ is \uparrow for $n \gg 1$

Pf. By hypo, \exists numbers N_1 & N_2 such that

$$a_n \leq a_{n+1} \quad \text{for } n \geq N_1 \quad \& \quad b_n \leq b_{n+1} \quad \text{for } n \geq N_2$$

Choose any $N \geq N_1, N_2$ (for example, $N = \max(N_1, N_2)$).

Then $a_n \leq a_{n+1} \quad \& \quad b_n \leq b_{n+1} \quad \text{for } n \geq N$

$$\therefore a_n + b_n \leq a_{n+1} + b_{n+1} \quad \text{for } n \geq N$$

$$\text{i.e., } (a_n + b_n) \text{ is } \uparrow \quad \text{for } n \gg 1$$

Remark: Most of the time, we don't want to have to specify exactly what N is.

※ We can use the terminology “for n large” to weaken the hypothesis of

the **completeness Property of \mathbb{R}**

Suppose (a_n) is \uparrow & bdd above.

In finding its limit, we see that

how the sequence behaves near its beginning is not important.

the early terms would be changed, but the limit would stay the same

Indeed, if the sequence is bounded (above), but it is increasing only after some term a_N

$$\text{i.e., } a_n \leq a_{n+1} \quad \text{for } n \geq N,$$

it still has a limit, & exactly the same procedure we used before will produce it.

The same observation applies to \downarrow & bounded (below) sequences.

Consequently, we are lead to a slightly **general form** of the **completeness Property of \mathbb{R}** :

A sequence which is bounded & monotone for $n \gg 1$ have a limit

※ Proposition

Suppose that a & b are two numbers . Then

$$\forall \varepsilon > 0 \quad (\text{i.e., for every } \varepsilon > 0), \quad a \underset{\varepsilon}{\approx} b \quad \Rightarrow \quad a = b$$

Equivalently,

$$\forall n \in \mathbb{N}, \quad a \underset{1/n}{\approx} b \quad [\text{i.e., } |a - b| < 1/n] \quad \Rightarrow \quad a = b$$

Pf. Suppose $a \neq b$. Then $|a - b| > 0$.

Choose $\varepsilon = \frac{|a - b|}{2}$. Then by hypo $|a - b| < \frac{|a - b|}{2}$: a contradiction