Numbers, Sequences and Series

Lecture Notes, T1 2023/24

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3 Sep 2023

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Welcome

These are the Lecture Notes of **Numbers**, **Sequences & Series 400297** for T1 2023/24 at the University of Hull. I will follow these lecture notes during the course. If you have any question or find any typo, please email me at

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Up to date information about the course, Tutorials and Homework will be published on the University of Hull Canvas Website

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silvio fanzon.com/blog/2023/NSS

References

We will study the set of real numbers \mathbb{R} , and then sequences and series in \mathbb{R} . I will follow mainly the textbook by Bartle and Sherbert [2]. Other references that inspired these notes are the books by Abbott [1] and Rudin [3].

You are not expected to purchase any of the above books. These lecture notes will cover 100% of the topics you are expected to known in order to excel in the final exam.

1 Numbers

1.1 Introduction

The aim of this chapter is to rigorously introduce the set of real numbers \mathbb{R} . But what do we mean by real numbers? To start our discussion, introduce the set of natural numbers (or non-negative integers)

$$\mathbb{N} = \{0, 1, 2, 3, 4, 5, \dots\}$$

On this set we have a notion of **sum** of two numbers, denoted as usual by

$$n+m$$

for $n, m \in \mathbb{N}$. Here the symbol \in denotes that m and n belong to \mathbb{N} . For example 3+7 results in 10.

Question

Can the sum be inverted? That is, given any $n,m\in\mathbb{N},$ can you always find $x\in\mathbb{N}$ such that

$$n+x=m$$
?

The answer to the above question is clearly **no**. For example, take n = 10 and m = 1. Then x = -9, which does not belong to \mathbb{N} . We therefore need to **extend** the set \mathbb{N} in order to invert the sum. This is done simply by introducing the set of **integers**

$$\mathbb{Z} := \{-n, n: n \in \mathbb{N}\},\,$$

that is, the set

$$\mathbb{Z} := \left\{ \dots, -3, -2, -1, 0, 1, 2, 3, \dots \right\}.$$

The sum can be extended to \mathbb{Z} , by defining

$$(-n) + (-m) := -(m+n) \tag{1.1}$$

for all $m, n \in \mathbb{N}$. Now every element of \mathbb{Z} possesses an **inverse**, that is, for each $n \in \mathbb{Z}$, there exists $m \in \mathbb{Z}$, such that

$$n+m=0$$
.

What is m for a given n? Seeing the definition at (1.1), we simply have

$$m=-n$$
.

We can also multiply integers, in the usual way we learnt in school. For $n, m \in \mathbb{Z}$, we denote the multiplication by nm.

Question

Can the multiplication in \mathbb{Z} be inverted? That is, given any $n, m \in \mathbb{Z}$, can you always find $x \in \mathbb{Z}$ such that

$$nx = m$$
?

The answer is of course **no**. Just take n=2 and m=1. The answer should be 1/2, but 1/2 does not belong to \mathbb{Z} . Thus, in order to invert the multiplication, we need to **extend** the set of integers. This extension is called the set of **rational numbers**, defined by

$$\mathbb{Q} := \left\{ \frac{m}{n} : m, n \in \mathbb{Z}, n \neq 0 \right\}.$$

In \mathbb{Q} the multiplication is invertible, and each non-zero element has an inverse: the inverse of m/n is given by n/m. Moreover by construction

$$\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q}$$
.

Question

How can we draw the set \mathbb{Q} ?

It is clear how to draw \mathbb{Z} , as seen below.

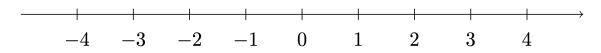


Figure 1.1: Representation of integers

However \mathbb{Q} is much **denser** than the elements of \mathbb{Z} represented in Figure 1.1. For example, consider $0 \in \mathbb{Q}$.

Question

What is the number $x \in \mathbb{Q}$ which is closest to 0?

There is no right answer to the above question, since whichever rational number m/n you consider, we can always squeeze the rational number m/(2n) in between:

$$0 < \frac{m}{2n} < \frac{m}{n} \,.$$

For example think about the case of the numbers 1/n for $n \in \mathbb{N}$ and $n \neq 0$. Such numbers get arbitrarily close to 0, as depicted below.

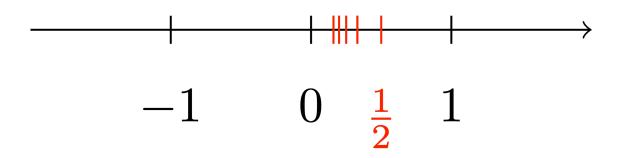


Figure 1.2: Fractions $\frac{1}{n}$ can get arbitrarily close to 0

Maybe if we do the same reasoning with other progressively smaller rational numbers, we manage to fill out the interval [0,1]. In other words, we might conjecture the following.

Conjecture 1.1

Maybe $\mathbb Q$ can be represented by a continuous line.

Do you think the above conjecture is true? If it was, mathematics would be quite boring. Indeed Conjecture 1.1 is false, as shown by the Theorem below.

Theorem 1.2

The number $\sqrt{2}$ does not belong to \mathbb{Q} .

The above theorem is the reason why $\sqrt{2}$ is called an irrational number. For reference, a few digits of $\sqrt{2}$ are given by

 $\sqrt{2} = 1.414213562373095048...$

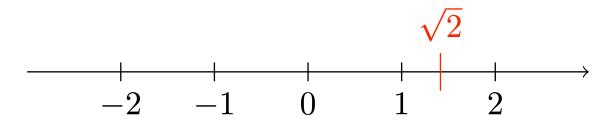


Figure 1.3: Representing $\sqrt{2}$

and the situation is as in the picture below.

We can therefore see that Conjecture 1.1 is **false**, and \mathbb{Q} is not a line, given that it has a hole at $\sqrt{2}$. Let us see why Theorem 1.2 is true.

Proof: Proof of Theorem 1.2

We prove that $\sqrt{2}$ does not belong to \mathbb{Q} by **contradiction**. This means assuming the existence of $q \in \mathbb{Q}$ such that $q = \sqrt{2}$. In other words

$$q^2 = 2. (1.2)$$

We will show that (1.2) leads to a contradiction. Thus (1.2) must be false, and so

$$\sqrt{2} \notin \mathbb{Q}$$
,

concluding the thesis.

Seeing the above, we might be tempted to just extend \mathbb{Q} to include $\sqrt{2}$. But then we also have $\sqrt{p} \notin \mathbb{Q}$ for each prime number p. Then we might attempt

$$\tilde{\mathbb{Q}} := \mathbb{Q} \cup \{\sqrt{p} : p \text{ prime}\}.$$

However even this is not enough, as we would have, for example

$$\sqrt{2} + \sqrt{3}, \, \pi, \, \pi + \sqrt{2} \notin \tilde{\mathbb{Q}}$$
.

The reality of things is that to **complete** \mathbb{Q} and make it into a **continuous line** we have to add a lot of points. Indeed, we need to add way more points than the ones already contained in \mathbb{Q} . Such extension of \mathbb{Q} will be called \mathbb{R} , the set of **real numbers**. The inclusions will be

$$\mathbb{N}\subset\mathbb{Z}\subset\mathbb{Q}\subset\mathbb{R}$$
 .

The set \mathbb{R} is not at all trivial to construct. In fact, at first we will just assume its **existence** and study its **properties**. We will then provide a concrete **model** for the real numbers \mathbb{R} , to prove once and for all that such set indeed exists.

2 Sequences

3 Series

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Fanzon, Silvio. (2023). Lecture Notes on Numbers, Sequences and Series. https://www.silviofanzon.com/2023-NSS-Notes/

BibTex citation:

```
@electronic{Fanzon-NSS-2023,
author = {Fanzon, Silvio},
title = {Lecture Notes on Numbers, Sequences and Series},
url = {https://www.silviofanzon.com/2023-NSS-Notes/},
year = {2023}}
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References

- [1] S. Abbott. Understanding Analysis. Second Edition. Springer, 2015.
- [2] R. G. Bartle and D. R. Sherbert. *Introduction to Real Analysis*. Fourth Edition. Wiley, 2011.
- [3] W. Rudin. Principles of Mathematical Analysis. Third Edition. McGraw Hill, 1976.