

II Limit Superior : Let $\langle a_n \rangle$ be a real sequence (not necessarily bounded) then

Limit Superior is defined as

$$\overline{\lim} a_n = \inf_n \sup \{ a_n, a_{n+1}, a_{n+2}, \dots \}$$

or limit superior = $\lim_{n \rightarrow \infty} \sup a_n = \overline{\lim} a_n = \inf_A \sup \{ a_n \}$

I Limit Inferior Limit Inferior is defined as

$$\underline{\lim} a_n = \sup_n \inf \{ a_n, a_{n+1}, a_{n+2}, \dots \}$$

or limit inferior = $\lim_{n \rightarrow \infty} \inf a_n = \underline{\lim} a_n$

Example: Let $\{a_n\}$ be a sequence $a_n = (-1)^n \forall n \geq 1$ (13)

Find $\underline{\lim} a_n$ and $\overline{\lim} a_n$ $\{ -1, 1, -1, 1, -1, \dots \}$

Solⁿ: For $\underline{\lim} a_n$ $\xrightarrow{\text{Limit Inferior}} \sup_n \inf \{ a_n, a_{n+1}, a_{n+2}, \dots \}$

$\xrightarrow{\text{Inter}} \rightarrow$ Put $n=1 \rightarrow A_1 = \inf \{ a_1, a_2, a_3, \dots \}$

Put $n=1 \rightarrow A_1 = \inf \{ -1, 1, -1, 1, -1, 1, \dots \}$
 $= -1$

Put $n=2$ $A_2 = \inf \{ a_2, a_3, a_4, \dots \}$
 $= \inf \{ 1, -1, 1, -1, 1, \dots \}$
 $= -1$

Put $n=3$ $A_3 = \inf \{ a_3, a_4, a_5, \dots \}$
 $= \inf \{ -1, 1, -1, 1, -1, \dots \}$
 $= -1$

\dots

Now $\underline{\lim} a_n = \sup \{ A_1, A_2, A_3, \dots \}$
 $= \sup \{ -1, -1, -1, \dots \}$
 $= -1. \quad \square$

For limit Superior $\overline{\lim} a_n = \inf_n \sup \{ a_n, a_{n+1}, a_{n+2}, \dots \}$

$B_1 = \sup \{ a_1, a_2, a_3, \dots \}$
 $= \sup \{ -1, 1, -1, 1, -1, \dots \} = 1$

$B_2 = \sup \{ a_2, a_3, a_4, \dots \}$
 $= \sup \{ 1, -1, 1, -1, \dots \} = 1$

$B_3 = \sup \{ a_3, a_4, a_5, \dots \}$
 $= \sup \{ -1, 1, -1, 1, \dots \} = 1$

Now. $\overline{\lim} a_n = \inf \{ B_1, B_2, B_3, \dots \}$
 $= \inf \{ 1, 1, 1, 1, \dots \}$
 $= 1 \quad \square$