

**Theorem (3.1.5).** Let  $X = (x_n)$  be a sequence of real numbers, and let  $x \in \mathbb{R}$ . The following statements are equivalent.

- (a)  $X$  converges to  $x$ .
- (b) For every  $\epsilon > 0$ , there exists a natural number  $K$  such that for all  $n > K$ , the terms  $x_n$  satisfy  $|x_n - x| < \epsilon$ .
- (c) For every  $\epsilon > 0$ , there exists a natural number  $K$  such that for all  $n > K$ , the terms  $x - \epsilon < x_n < x + \epsilon$ .
- (d) For every  $\epsilon$ -neighborhood  $V_\epsilon(x)$  of  $x$ , there exists a natural number  $K$  such that for all  $n \geq K$ , the terms  $x_n$  belong to  $V_\epsilon(x)$ .

**Theorem (3.1.9).** Let  $X = (x_n : n \in \mathbb{N})$  be a sequence of real numbers and let  $m \in \mathbb{N}$ . Then the  $m$ -tail  $X_m = \{x_{m+n} : n \in \mathbb{N}\}$  of  $X$  converges if and only if  $X$  converges. In this case,  $\lim X_m = \lim X$ .

**Theorem (3.1.10).** Let  $(x_n)$  be a sequence of real numbers and let  $x \in \mathbb{R}$ . If  $(a_n)$  is a sequence of positive real numbers with  $\lim(a_n) = 0$  and if for some  $C > 0$  and some  $m \in \mathbb{N}$  we have  $|x_n - x| \leq Ca_n$  for all  $n \geq m$ , then it follows that  $\lim(x_n) = x$ .

**Theorem (3.2.2).** A convergent sequence of real numbers is bounded.

**Theorem (3.2.3).** (a) Let  $X = (x_n)$  and  $Y = (y_n)$  be sequences of real numbers that converge to  $x$  and  $y$ , respectively, and let  $c \in \mathbb{R}$ . Then the sequences  $X + Y$ ,  $X - Y$ ,  $X\dot{Y}$ , and  $cX$  converge to  $x + y$ ,  $x - y$ ,  $xy$  and  $cx$ , respectively.

- (b) If  $X = (x_n)$  converges to  $x$  and  $Z = (z_n)$  is a sequence of nonzero real numbers that converges to  $z \neq 0$ , then the quotient sequence  $X/Z$  converges to  $x/z$ .

**Theorem (3.2.4).** If  $X = (x_n)$  is a convergent sequence of real numbers and if  $x_n \geq 0$  for all  $n \in \mathbb{N}$ , then  $x = \lim(x_n) \geq 0$ .

**Theorem (3.2.5).** If  $X = (x_n)$  and  $Y = (y_n)$  are convergent sequences of real numbers and if  $x_n \leq y_n$  for all  $n \in \mathbb{N}$ , then  $\lim(x_n) \leq \lim(y_n)$ .

**Theorem (3.2.6).** If  $X = (x_n)$  is a convergent sequence and if  $a \leq x_n \leq b$  for all  $n \in \mathbb{N}$ , then  $a \leq \lim(x_n) \leq b$ .

**Theorem (3.2.7). Squeeze Theorem** Suppose that  $X = (x_n)$ ,  $Y = (y_n)$  and  $Z = (z_n)$  are sequences of real numbers such that  $x_n \leq y_n \leq z_n$  for all  $n \in \mathbb{N}$ , and that  $\lim(x_n) = \lim(z_n)$ . Then  $Y = (y_n)$  is convergent and

$$\lim(x_n) = \lim(y_n) = \lim(z_n)$$

**Theorem (3.2.9).** If  $x = \lim(x_n)$ , then  $|x| = \lim(|x_n|)$ .

**Theorem (3.2.10).** *If  $\lim(x_n) = x \geq 0$ , then  $\lim(\sqrt{x_n}) = \sqrt{x}$ .*

**Theorem (3.2.11).** *Let  $X = (x_n)$  be a sequence of positive real numbers such that  $L := \lim(x_{n+1}/x_n)$  exists. If  $L < 1$ , then  $(x_n)$  converges and  $\lim(x_n) = 0$ .*

**Theorem (3.3.2). Monotone Convergence Theorem** *A monotone sequence of real numbers is convergent if and only if it is bounded. Further*

(a) *If  $X = (x_n)$  is a bounded increasing sequence, then*

$$\lim(x_n) = \sup\{x_n : n \in \mathbb{N}\}$$

(b) *If  $Y = (y_n)$  is a bounded decreasing sequence, then*

$$\lim(y_n) = \inf\{y_n : n \in \mathbb{N}\}$$

**Theorem (3.4.2).** *If a sequence  $X = (x_n)$  of real numbers converges to a real number  $x$ , then any subsequence  $X' = (x_{n_k})$  of  $X$  also converges to  $x$ .*

**Theorem (3.4.4).** *Let  $X = (x_n)$  be a sequence of real numbers. Then following are equivalent*

(i) *The sequence  $X = (x_n)$  does not converge to  $x \in \mathbb{R}$*

(ii) *There exists an  $\epsilon_0 > 0$  such that for any  $k \in \mathbb{N}$ , there exists  $n_k \in \mathbb{N}$  such that  $n_k \geq k$  and  $|x_{n_k} - x| \geq \epsilon_0$*

(iii) *There exists an  $\epsilon_0 > 0$  and a subsequence  $X' = (x_{n_k})$  of  $X$  such that  $|x_{n_k} - x| \geq \epsilon_0$  for all  $k \in \mathbb{N}$*

**Theorem (3.4.5). Divergence Criteria** *If a sequence  $X = (x_n)$  of real numbers has either of the following properties, then  $X$  is divergent*

(i)  *$X$  has two convergent subsequences  $X' = (x_{n_k})$  and  $X'' = (x_{r_k})$  whose limits are not equal.*

(ii)  *$X$  is unbounded.*

**Theorem (3.4.7). Monotone Subsequence Theorem** *If  $X = (x_n)$  is a sequence of real numbers, then there's a subsequence of  $X$  that is monotone.*

**Theorem (3.4.8). Bolzano-Weierstraß Theorem** *A bounded sequence of real numbers has a convergent subsequence.*

**Theorem (3.4.9).** *Let  $X = (x_n)$  be a bounded sequence of real numbers and let  $x \in \mathbb{R}$  have the property that every convergent subsequence of  $X$  converges to  $x$ . Then the sequence  $X$  converges to  $x$ .*

**Theorem (3.4.11). Limit Superior and Limit Inferior**

*If  $X = (x_n)$  is a bounded sequence of real numbers, then the following statements for a real number  $x^*$  are equivalent*

- (a)  $x^* = \limsup(x_n)$ .
- (b) If  $\epsilon > 0$ , there are at most a finite number of  $n \in \mathbb{N}$  such that  $x^* + \epsilon < x_n$ , but an infinite number of  $n \in \mathbb{N}$  such that  $x^* - \epsilon < x_n$ .
- (c) If  $u_m = \sup\{x_n : n \geq m\}$ , then  $x^* = \inf\{u_m : m \in \mathbb{N}\} = \lim(u_m)$ .
- (d) If  $S$  is the set of subsequential limits of  $(x_n)$ , then  $x^* = \sup S$ .

Similarly, The following statements are equivalent

- (a)  $x^* = \liminf(x_n)$ .
- (b) If  $\epsilon > 0$ , there are at most a finite number of  $n \in \mathbb{N}$  such that  $x^* + \epsilon > x_n$ , but an infinite number of  $n \in \mathbb{N}$  such that  $x^* - \epsilon > x_n$ .
- (c) If  $u_m = \inf\{x_n : n \leq m\}$ , then  $x^* = \sup\{u_m : m \in \mathbb{N}\} = \lim(u_m)$ .
- (d) If  $S$  is the set of subsequential limits of  $(x_n)$ , then  $x^* = \inf S$ .

**Theorem (3.4.12).** A bounded sequence  $(x_n)$  is convergent if and only if  $\limsup(x_n) = \liminf(x_n)$ .

**Definition (3.5.1).** A sequence of real numbers,  $X = (x_n)$  is said to be a **Cauchy sequence** if for every  $\epsilon > 0$  there exists a natural number  $H(\epsilon)$  such that for all natural numbers  $n, m \geq H(\epsilon)$ , the terms  $x_n, x_m$  satisfy  $|x_n - x_m| < \epsilon$ .

**Lemma (3.5.3).** If  $X = (x_n)$  is a convergent sequence of real numbers, then  $X$  is a Cauchy sequence.

**Lemma (3.5.4).** A Cauchy sequence of real numbers is bounded.

**Theorem (3.5.5).** A sequence of real numbers is convergent if and only if it is a Cauchy sequence.

**Definition (3.5.7).** We say that a sequence of real numbers  $X = (x_n)$  is **contractive** if there exists a constant  $C, 0 < C < 1$ , such that

$$|x_{n+2} - x_{n+1}| \leq C|x_{n+1} - x_n|$$

**Theorem (3.5.8).** Every contractive sequence is a Cauchy sequence, and hence is convergent.

**Corollary (3.5.10).** If  $X = (x_n)$  is a contractive sequence with constant  $C, 0 < C < 1$ , and if  $x^* := \lim X$  then

- (i)  $|x^* - x_n| \leq \frac{C^{n-1}}{1-C} |x_2 - x_1|$ ,
- (ii)  $|x^* - x_n| \leq \frac{C}{1-C} |x_n - x_{n-1}|$ .

**Definition (3.6.1).** Let  $X = (x_n)$  be a sequence of real numbers.

- (i) We say that  $(x_n)$  **tends to**  $+\infty$ , and write  $\lim(x_n) = +\infty$ , if for every  $\alpha \in \mathbb{R}$  there exists a natural number  $K(\alpha)$  such that if  $n > K(\alpha)$ , then  $x_n > \alpha$ .
- (ii) We say that  $(x_n)$  **tends to**  $-\infty$ , and write  $\lim(x_n) = -\infty$ , if for every  $\beta \in \mathbb{R}$  there exists a natural number  $K(\beta)$  such that if  $n > K(\beta)$ , then  $x_n < \beta$ .

We say that  $(x_n)$  is **properly divergent** if either  $\lim(x_n) = +\infty$  or  $\lim(x_n) = -\infty$ .

**Theorem (3.6.3).** A monotone sequence of real numbers is properly divergent if and only if it is unbounded

- (a) If  $(x_n)$  is an unbounded increasing sequence, then  $\lim(x_n) = +\infty$ .
- (b) If  $(x_n)$  is an unbounded decreasing sequence, then  $\lim(x_n) = -\infty$ .

**Theorem (3.6.4).** Let  $(x_n)$  and  $(y_n)$  be two sequence of real numbers and suppose for all  $n \in \mathbb{N}$

$$x_n \leq y_n$$

- (a) If  $\lim(x_n) = +\infty$ , then  $\lim(y_n) = +\infty$ .
- (b) If  $\lim(y_n) = -\infty$ , then  $\lim(x_n) = -\infty$ .

**Theorem (3.6.5).** Let  $(x_n)$  and  $(y_n)$  be two sequences of positive real numbers and suppose that for some  $L \in \mathbb{R}, L > 0$  we have

$$\lim(x_n/y_n) = L$$

Then  $\lim(x_n) = +\infty$  if and only if  $\lim(y_n) = +\infty$ .

**Theorem (3.7.3). The  $n$ th Term Test** If the series  $\sum x_n$  converges, then  $\lim(x_n) = 0$ .

**Theorem (3.7.4). Cauchy Criterion for Series** The series  $\sum x_n$  converges if and only if for every  $\epsilon > 0$  there exists  $M(\epsilon) \in \mathbb{N}$  such that if  $m \geq n \geq M(\epsilon)$ , then

$$|s_m - s_n| = |x_{n+1} + x_{n+2} + \cdots + x_m| < \epsilon$$

**Theorem (3.7.7). Comparison Test** Let  $X = (x_n)$  and  $Y = (y_n)$  be sequences of real numbers and suppose that for some  $K \in \mathbb{N}$  we have  $0 \leq x_n \leq y_n$  for  $n \geq K$ .

- (a) Then the convergence of  $\sum y_n$  implies the convergence of  $\sum x_n$ .
- (b) The divergence of  $\sum x_n$  implies the divergence of  $\sum y_n$ .

**Theorem (3.7.8). Limit Comparison Test** Suppose that  $X = (x_n)$  and  $Y = (y_n)$  are strictly positive sequences and suppose that the following limit exists in  $\mathbb{R}$

$$r := \lim\left(\frac{x_n}{y_n}\right)$$

- (a) If  $r \neq 0$  then  $\sum x_n$  is convergent if and only if  $\sum y_n$  is convergent.
- (b) If  $r = 0$  then  $\sum y_n$  is convergent if and only if  $\sum x_n$  is convergent.