

Homework 1

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2.4 a(d), b, d, f, g*

2.5 c,d,i*

2.4 A. In each of the following, compute the limit. Then, using $\varepsilon = 10^{-6}$, find an integer N that satisfies the limit definition.

(d) $\lim_{n \rightarrow \infty} \frac{n^2 + 2n + 1}{2n^2 - n + 2}$

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{n^2 + 2n + 1}{2n^2 - n + 2} &= \lim_{n \rightarrow \infty} \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - \frac{1}{2}n + 1} \\ \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - \frac{1}{2}n + 1 + \frac{5}{2}n} &\leq \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - \frac{1}{2}n + 1} \leq \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - \frac{1}{2}n + 1 - \frac{3}{2}n} \\ \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 + 2n + 1} &\leq \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - \frac{1}{2}n + 1} \leq \frac{1}{2} \cdot \frac{n^2 + 2n + 1}{n^2 - 2n + 1} \\ \frac{1}{2} &\leq \frac{n^2 + 2n + 1}{2n^2 - n + 2} \leq \frac{1}{2} \cdot \frac{(n+1)^2}{(n-1)^2} \\ \left| \frac{1}{2} \cdot \frac{(n+1)^2}{(n-1)^2} - \frac{1}{2} \right| &= \frac{1}{2} \cdot \frac{(n+1)^2 - (n-1)^2}{(n-1)^2} \\ \left| \frac{1}{2} \cdot \frac{(n+1)^2}{(n-1)^2} - \frac{1}{2} \right| &= \frac{1}{2} \cdot \frac{(n+1)^2 - (n-1)^2}{(n-1)^2} \\ &= \frac{1}{2} \cdot \frac{n^2 + 2n + 1 - (n^2 - 2n + 1)}{(n-1)^2} \\ &= \frac{1}{2} \cdot \frac{4n}{(n-1)^2} = \frac{1}{2} \cdot \frac{4n}{n^2 - 2n + 1} \\ &= \frac{1}{2} \cdot \frac{1}{\frac{n}{4} - \frac{1}{2} + \frac{1}{4n}} = \frac{1}{\frac{n}{2} - 1 + \frac{1}{2n}} \\ 1 &< \frac{n}{2} - 1 + \frac{1}{2n} \quad \forall n \geq 4 \\ \frac{N}{2} - 1 + \frac{1}{2N} &> \frac{1}{2} \cdot 10^k \\ N - 2 + \frac{1}{N} &> 10^k \\ (10^k + 2) - 2 + \frac{1}{10^k + 2} &> 10^k \end{aligned}$$

We choose $N = 10^k + 2$ and $\varepsilon = 2 \cdot 10^{-k}$

$$\left| \frac{1}{2} \cdot \frac{(n+1)^2}{(n-1)^2} - \frac{1}{2} \right| \leq \frac{1}{\frac{10^k + 2}{2} - 1 + \frac{1}{2(10^k + 2)}} < 2 \cdot 10^{-k}$$

$$\lim_{n \rightarrow \infty} \frac{(n+1)^2}{2(n-1)^2} = \frac{1}{2}$$

Using the squeeze theorem we can conclude that $\lim_{n \rightarrow \infty} \frac{n^2 + 2n + 1}{2n^2 - n + 2} = \frac{1}{2}$

Now we find an appropriate value of N for $\varepsilon = 10^{-6}$

$$\begin{aligned} \left| \frac{n^2 + 2n + 1}{2n^2 - n + 2} - \frac{1}{2} \right| &= \left| \frac{n^2 + 2n + 1}{2(n^2 - \frac{1}{2}n + 1)} - \frac{n^2 - \frac{1}{2}n + 1}{2(n^2 - \frac{1}{2}n + 1)} \right| \\ &= \left| \frac{\frac{3}{2}n}{2(n^2 - \frac{1}{2}n + 1)} \right| = \frac{3n}{4[n(n - \frac{1}{2}) + 1]} \\ \frac{3}{4} \cdot \frac{1}{n - \frac{1}{2} + \frac{1}{n}} &< \frac{1}{10^6} \\ n - \frac{1}{2} + \frac{1}{n} &> \frac{3}{4}10^6 \\ (\frac{3}{4}10^6 + 1) - \frac{1}{2} + \frac{1}{\frac{3}{4}10^6 + 1} &> \frac{3}{4}10^6 \end{aligned}$$

Looks like a good value for N is $\frac{3}{4}10^6 + 1$ or 750001.

B. Show that $\lim_{n \rightarrow \infty} \sin \frac{n\pi}{2}$ does not exist using the definition of limit.

Note:

$$\begin{aligned} \sin \frac{(n+4)\pi}{2} &= \sin \left(\frac{n\pi}{2} + 2\pi \right) = \sin \frac{n\pi}{2} \cos 2\pi + \cos \frac{n\pi}{2} \sin 2\pi = \sin \frac{n\pi}{2} \\ \sin \frac{(4k+a)\pi}{2} &= \sin \left(2\pi k + \frac{a\pi}{2} \right) = \sin(2\pi k) \cos \frac{a\pi}{2} + \cos(2\pi k) \sin \frac{a\pi}{2} = \sin \frac{a\pi}{2} \end{aligned}$$

We only need to look at four cases: $n = 0, n = 1, n = 2, n = 3$. I forget whether we defined \mathbb{N} to include zero on that first day, but lets just include it here today. So the four values that $\left| \sin \frac{n\pi}{2} - \sin \frac{(n+1)\pi}{2} \right|$ can be are:

$$\begin{aligned} n = 0 &\rightarrow \left| \sin 0 - \sin \frac{\pi}{2} \right| = 1 \\ n = 1 &\rightarrow \left| \sin \frac{\pi}{2} - \sin \pi \right| = 1 \\ n = 2 &\rightarrow \left| \sin \pi - \sin \frac{3\pi}{2} \right| = 1 \\ n = 3 &\rightarrow \left| \sin \frac{3\pi}{2} - \sin 2\pi \right| = 1 \end{aligned}$$

Now we notice that

$$|a_n - L| + |a_{n+1} - L| \geq |(a_n - L) - (a_{n+1} - L)| = |a_n - a_{n+1}| = 1$$

Lets choose $\varepsilon = \frac{1}{2}$. Then $|a_n - L| < \frac{1}{2}$

$$\begin{aligned} |a_n - L| + |a_{n+1} - L| &< \frac{1}{2} + |a_{n+1} - L| \\ |a_n - a_{n+1}| &< \frac{1}{2} + |a_{n+1} - L| \end{aligned}$$

$$1 < \frac{1}{2} + |a_{n+1} - L|$$

$$\frac{1}{2} < |a_{n+1} - L|$$

Which is a problem because if $|a_n - L| < \frac{1}{2}$ then since $n+1 > n \geq N$ we should have $|a_{n+1} - L| < \frac{1}{2}$ not the other way around. We must not have a limit. \square

- D. Prove that if $L = \lim_{n \rightarrow \infty} a_n$, then $L = \lim_{n \rightarrow \infty} a_{2n}$ and $L = \lim_{n \rightarrow \infty} a_{n^2}$.

$$|a_n - L| < \varepsilon \quad \forall n \geq N$$

because $2n \geq n \quad \forall n \in \mathbb{N}$ we have $2n \geq n \geq N$ and therefore $|a_{2n} - L| < \varepsilon$. The argument is exactly the same for n^2 because $n^2 \geq n \geq N$

- F. Define a sequence $(a_n)_{n=1}^{\infty}$ such that $\lim_{n \rightarrow \infty} a_{n^2}$ exists but $\lim_{n \rightarrow \infty} a_n$ does not exist.

$$a_n = \begin{cases} \frac{\lfloor \sqrt{n} \rfloor}{\sqrt{n}} & \text{if } n \text{ is a perfect square} \\ 0 & \text{otherwise} \end{cases}$$

- G. Suppose that $\lim_{n \rightarrow \infty} a_n = L$ and $L \neq 0$. Prove there is some N such that $a_n \neq 0$ for all $n \geq N$.

proof

We know that there is some N such that $|a_n - L| < \varepsilon$ for all $0 < \varepsilon, n \geq N$. This is equivalent to $L - \varepsilon < a_n < L + \varepsilon$. We have two cases. $L > 0$ and $L < 0$. If $L > 0$ then we choose $\varepsilon = L$ and $0 = L - L < a_n < L + L$. Because $0 < a_n$ it is safe to say $a_n \neq 0$ I think. If $L < 0$ then we choose $\varepsilon = -L$ which leads to $L + L < a_n < L - L = 0$. Now again, because $a_n < 0$ we can say $a_n \neq 0$. \square

- 2.5 C. If $\lim_{n \rightarrow \infty} a_n = L > 0$, prove that $\lim_{n \rightarrow \infty} \sqrt{a_n} = \sqrt{L}$. Be sure to discuss the issue of when $\sqrt{a_n}$ makes sense. HINT: Express $|\sqrt{a_n} - \sqrt{L}|$ in terms of $|a_n - L|$

proof

We must specify that $a_n \geq 0$. This is after all *real* analysis.

$$|a_n - L| < \varepsilon$$

$$\left| \sqrt{a_n}^2 - \sqrt{L}^2 \right| < \varepsilon$$

$$\left| (\sqrt{a_n} + \sqrt{L})(\sqrt{a_n} - \sqrt{L}) \right| < \varepsilon$$

$$\sqrt{a_n} + \sqrt{L} > \sqrt{L} > 0$$

$$(\sqrt{L}) \left| (\sqrt{a_n} - \sqrt{L}) \right| < (\sqrt{a_n} + \sqrt{L}) \left| (\sqrt{a_n} - \sqrt{L}) \right| < \varepsilon$$

$$\left| (\sqrt{a_n} - \sqrt{L}) \right| < \frac{\varepsilon}{\sqrt{L}}$$

Now we can write an arbitrary $\gamma > 0, \gamma \in \mathbb{R}$ as $\frac{\varepsilon}{\sqrt{L}}$ where $\varepsilon > 0, \varepsilon \in \mathbb{R}$ and so we have the inequality $\left| (\sqrt{a_n} - \sqrt{L}) \right| < \gamma$ which fits the definition of a limit and proves that $\lim_{n \rightarrow \infty} \sqrt{a_n} = \sqrt{L}$. \square

D. Let $(a_n)_{n=1}^{\infty}$ and $(b_n)_{n=1}^{\infty}$ be two sequences of real numbers such that $|a_n - b_n| < \frac{1}{n}$. Suppose that $L = \lim_{n \rightarrow \infty} a_n$ exists. Show that $(b_n)_{n=1}^{\infty}$ converges to L also.

$$\begin{aligned}
 b_n - \frac{1}{n} &< a_n < b_n + \frac{1}{n} \\
 -\frac{1}{n} - a_n &< -b_n < \frac{1}{n} - a_n \\
 \frac{1}{n} + a_n &> b_n > a_n - \frac{1}{n} \\
 \lim_{n \rightarrow \infty} \left(\frac{1}{n} + a_n \right) &= 0 + L \\
 \lim_{n \rightarrow \infty} \left(a_n - \frac{1}{n} \right) &= L - 0 \\
 \lim_{n \rightarrow \infty} b_n &= L
 \end{aligned}$$

Using theorem 2.5.2 and the squeeze theorem. \square

I. Suppose that $\lim_{n \rightarrow \infty} a_n = L$. Show that $\lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \cdots + a_n}{n} = L$.