

Intro to Analysis Homework 4

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1. Given that (a_n) is a Cauchy sequence, use the definition (as an Epsilon argument) to show that (a_n^2) is also a Cauchy sequence. Then provide an example to show that the converse is not true.

Proof. Since (a_n) is Cauchy it is also bounded. So $\exists M \in \mathbb{R}$ s.t. $|a_n| \leq M$. Let $\varepsilon > 0$ be given. Since (a_n) is Cauchy $\exists H \in \mathbb{R}$ s.t. $\forall n, m \geq H |a_n - a_m| < \frac{\varepsilon}{2M}$. Then $\forall n, m \geq H$

$$\begin{aligned} |a_n^2 - a_m^2| &= |a_n - a_m||a_n + a_m| \\ &\leq \frac{\varepsilon}{2M} |a_n + a_m| \\ &\leq \frac{\varepsilon}{2M} (|a_n| + |a_m|) \\ &= \frac{\varepsilon}{2M} (M + M) \\ &= \frac{\varepsilon}{2M} (2M) \\ &= \varepsilon \end{aligned}$$

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The counterexample to the converse is if $(a_n) = (-1)^n = \{-1, 1, -1, \dots\}$ is not Cauchy, but $(a_n^2) = (-1)^2 = \{1, 1, \dots\}$. So (a_n^2) is Cauchy, but (a_n) is not.

2. Given that (a_n) and (b_n) are Cauchy sequences, use the definition (as an Epsilon argument) to show that $(a_n b_n)$ is also a Cauchy sequence.

Proof. Let $\varepsilon > 0$ be given. Because (a_n) is Cauchy $|a_n| \leq A$. Since (a_n) is Cauchy $\exists H_a \in \mathbb{R}$ s.t. $\forall n, m \geq H_a$.

$$|a_n - a_m| < \frac{\varepsilon}{2B}$$

Because (b_n) is Cauchy $|b_n| \leq B$. Since (b_n) is Cauchy $\exists H_b \in \mathbb{R}$ s.t. $\forall n, m \geq H_b$

$$|b_n - b_m| < \frac{\varepsilon}{2A}$$

Consider $H = \max(H_a, H_b)$, then $\forall n, m \in \mathbb{R}$

$$\begin{aligned}
|a_n b_n - a_m b_m| &= |a_n b_n - a_n b_m + a_n b_m - a_m b_m| \\
&\leq |a_n b_n - a_n b_m| + |a_n b_m - a_m b_m| \quad (\text{Triangle Inequality}) \\
&= |a_n| |b_n - b_m| + |b_m| |a_n - a_m| \\
&\leq A |b_n - b_m| + B |a_n - a_m| \\
&< A \left(\frac{\varepsilon}{2A} \right) + B \left(\frac{\varepsilon}{2B} \right) \\
&= \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\
&= \varepsilon
\end{aligned}$$

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3. Given that (a_n) and (b_n) are Cauchy sequences, use the definition (an Epsilon argument) to show that $(6a_n - 2b_n)$ is also a Cauchy sequence.

Proof. Let $\varepsilon > 0$ be given. Since (a_n) is Cauchy $\exists H_a \in \mathbb{R}$ s.t. $\forall n, m \geq H_a$

$$|a_n - a_m| < \frac{\varepsilon}{12}$$

Since (b_n) is Cauchy $\exists H_b \in \mathbb{R}$ s.t.

$$|b_n - b_m| < \frac{\varepsilon}{4}$$

Consider $H = \max(H_a, H_b)$, then $\forall n, m \geq H$

$$\begin{aligned}
|(6a_n - 2b_n) - (6a_m - 2b_m)| &= |6a_n - 6a_m - 2b_n + 2b_m| \\
&\leq |6a_n - 6a_m| + |-2b_n + 2b_m| \quad (\text{Triangle Inequality}) \\
&= 6|a_n - a_m| + 2|b_n - b_m| \\
&< 6 \frac{\varepsilon}{12} + 2 \frac{\varepsilon}{4} \\
&= \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\
&= \varepsilon
\end{aligned}$$

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