

Homework Due 10/5/17: (7 problems) Section 4.1 pages 169 - 170; 1, 6(b), 7(f), 9(a), 11, 12, 15

Homework Due 10/12/17: (13 problems) Section 4.2 pages 177 - 178; 1, 2, 4, 5(a)(c)(e)(g)(i)(k), 9, 10, 17, 18

Theorem 4.1.13

Every convergent sequence is bounded.

Proof.

Assume: $s_n \rightarrow s$ as $n \rightarrow \infty$

Then for $\epsilon = 1$, $\exists N \in \mathbb{N}$ st, $\forall n \geq N$,

$|s_n - s| \leq 1$ (page 121, Ex 61(a))

Side Note

$x \leq |x| \forall x \in \mathbb{R}$

So $|s_n| < 1 + |s|$, $\forall n \geq N$

$|s_n| \leq |s_n - s| + |s| < 1 + |s| \forall n \geq N$

Then,

Let: $m = \max \{|s_1|, |s_2|, \dots, |s_{N-1}|, |s|\}$

Then $|s_n| \leq m$, $\forall n \in \mathbb{N}$

Hence, $\{s_n\}$ is bounded. □

Theorem 4.1.14

If a sequence converges, then its limit is unique.

Proof.

Assume: $\{s_n\}$ is a sequence and $s_n \rightarrow s$ as $n \rightarrow \infty$ and $s_n \rightarrow t$ as $n \rightarrow \infty$

Then $\forall \epsilon > 0$, $\exists N_1(\epsilon)$ st

$|s_n - s| < \frac{\epsilon}{2}$, $\forall n \geq N_1$ **(1)**

Also,

$\exists N_2(\epsilon) \in \mathbb{N}$ st

$|s_n - t| < \frac{\epsilon}{2}$, $\forall n \geq N_2$ **(2)**

Set $N = \max \{N_1, N_2\}$

From **(1)**, **(2)**

$|s - t| = |(s - s_n) + (s_n - t)| \leq |s - s_n| + |s_n - t| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$, $\forall n \geq N$

Hence,

$s = t$ □

4.2 Limit Theorems

Theorem 4.2.1

Suppose that $\{s_n\}$ and $\{t_n\}$ are convergent sequences with $\lim_{n \rightarrow \infty} s_n = s$ and $\lim_{n \rightarrow \infty} t_n = t$.

Then,

- $\lim_{n \rightarrow \infty} (s_n + t_n) = s + t$
- $\lim_{n \rightarrow \infty} ks_n = ks$ and $\lim_{n \rightarrow \infty} (k + s_n) = k + s$, for any $k \in \mathbb{R}$
- $\lim_{n \rightarrow \infty} (s_n t_n) = st$
- $\lim_{n \rightarrow \infty} \left(\frac{s_n}{t_n}\right) = \frac{s}{t}$, provided that $t_n \neq 0 \forall n \in \mathbb{N}$ and $t \neq 0$

Proof.

(a)

$$\begin{aligned} |t + s - (s_n + t_n)| &= \\ |(t - t_n) + (s - s_n)| &\leq |t - t_n| + |s - s_n| \quad \mathbf{(1)} \\ \forall \epsilon > 0, \exists N_1(\epsilon), N_2(\epsilon) \text{ st} \end{aligned}$$

$$|t - t_n| < \frac{\epsilon}{2} \quad \forall n \geq N_1 \quad \mathbf{(2)}$$

and

$$|s - s_n| < \frac{\epsilon}{2}, \quad \forall n \geq N_2 \quad \mathbf{(3)}$$

Let: $N = \max \{N_1, N_2\}$

From **(1)** - **(3)**,

$$|s + t - (s_n + t_n)| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \quad \forall n \geq N$$

Hence, result.

(c)

$$|st - s_n t_n| = |(st - s_n t) + (s_n t - s_n t_n)| \leq |st - s_n t| + |s_n t - s_n t_n| = |s - s_n| |t| + |s_n| |t - t_n|$$

By theorem 4.1.3, $\exists M > 0$ st $|s_n| \leq M \forall n \in \mathbb{N}$

So,

$$|st - s_n t_n| \leq |t| |s - s_n| + M |t - t_n|$$

Let: $\epsilon > 0$

Then $\exists N_1(\epsilon), N_2(\epsilon) \in \mathbb{N}$ st

$$\forall |s - s_n| < \frac{|t|\epsilon}{|t|+M}, \quad \forall n \geq N_1$$

and

$$M |t - t_n| < \frac{M\epsilon}{|t|+M}, \quad \forall n \geq N_2$$

Set $N = \max \{N_1, N_2\}$

Then

$$|st - s_n t_n| < |t| \frac{\epsilon}{|t|+M} + \frac{M\epsilon}{|t|+M} = \epsilon \left(\frac{|t|+M}{|t|+M} \right) = \epsilon \quad \forall n \geq N$$

Hence, result.

(d)

Since $\frac{s_n}{t_n} = (\frac{1}{t_n})(s_n)$, the proof follows from (c) if we can prove that $\lim_{n \rightarrow \infty} \frac{1}{t_n} = \frac{1}{t}$

Now:

$$|\frac{1}{t} + \frac{1}{t_n}| = |\frac{t_n - t}{tt_n}| = \frac{|t_n - t|}{|t||t_n|} \quad (1)$$

Side Note

$$|t_n| > 1$$

$$|t_n| \geq M$$

Recall that:

$$|t| - |t_n| \leq ||t| - |t_n|| \leq |t - t_n| \text{ from page 121, example 6(a)}$$

For $\epsilon = |t| > 0$, $\exists N_1(\epsilon) \in \mathbb{N}$ st

$$|t - t_n| < \frac{|t|}{2}, \forall n \geq N_1$$

$$\text{Now } |t| - |t_n| \leq ||t| - |t_n|| \leq |t - t_n| < \frac{|t|}{2} \forall n \geq N_1$$

$$\text{So } |t_n| > \frac{|t|}{2}$$

$$\text{Equivalently, } \frac{|t - t_n|}{|t||t_n|} < \frac{2|t - t_n|}{|t||t|} \quad (2)$$

From (1) and (2)

$$|\frac{1}{n} - \frac{1}{t_n}| < \frac{2|t_n - t|}{|t|^2}, \forall n \geq N_1 \quad (3)$$

Also,

$$\exists N_2(\epsilon) \in \mathbb{N} \text{ st}$$

$$|t_n - t| < \frac{\epsilon|t|^2}{2}, \forall n \geq N_2 \quad (4)$$

Let: $N = \max \{N_1, N_2\}$

Then from (3) and (4),

$$|\frac{1}{t} - \frac{1}{t_n}| < \frac{2}{|t|^2} \frac{\epsilon|t|^2}{2} = \epsilon \forall n \geq N$$

Hence, result. □

Example 4.2.2

Find

$$\lim_{n \rightarrow \infty} \frac{(4n^2 - 3)}{(5n^2 - 2n)}$$

=

$$\lim_{n \rightarrow \infty} \frac{n^2(4 - \frac{3}{n^2})}{n^2(5 - \frac{2}{n})}$$

Now,

$$\lim_{n \rightarrow \infty} \frac{3}{n^2} = 0 = \lim_{n \rightarrow \infty} \frac{2}{n}$$

By Theorem 4.2.1, (b)

$$\lim_{n \rightarrow \infty} (4 - \frac{3}{n^2}) = 4$$

and

$$\lim_{n \rightarrow \infty} (5 - \frac{2}{n}) = 5$$

By Theorem 4.2.11 (d),

$$\lim_{n \rightarrow \infty} \frac{(4n^2 - 3)}{(5n^2 - 2n)} = \frac{4}{5}$$

Theorem 4.2.4

Assume that

$$\lim_{n \rightarrow \infty} s_n = s$$

and

$$\lim_{n \rightarrow \infty} t_n = t$$

If $s_n \leq t_n \forall n \in \mathbb{N}$

then $s \leq t$

Proof.

Assume $s > t$

Then $s - t = 0$

$\exists N_1(s - t), N_2(s - t) \in \mathbb{N}$ st

$$|s - s_n|$$

$$|s_n - s| < \frac{s-t}{2}, \forall n \geq N_1 \quad \mathbf{(1)}$$

and

$$|t_n - t| < \frac{s-t}{2}, \forall n \geq N_2 \quad \mathbf{(2)}$$

Let: $N = \max \{N_1, N_2\}$

From **(1)**

$$\frac{-(s-t)}{2} < s_n - s < \frac{s-t}{2}, \forall n \geq N \quad \mathbf{(3)}$$

From **(2)**

$$\frac{-(s-t)}{2} < y_n - s < \frac{s-t}{2}, \forall n \geq N \quad \mathbf{(4)}$$

Setting $n = N$:

$$\mathbf{(3)} \longrightarrow s_n > s - \frac{s-t}{2} = s - \frac{s}{2} + \frac{t}{2} = \frac{s+t}{2} \quad \mathbf{(5)}$$

$$\mathbf{(4)} \longrightarrow t_n < \frac{s-t}{2} + t = \frac{s+t}{2} \quad \mathbf{(6)}$$

(5) and **(6)** yield to the contradiction that $t_n < \frac{s+t}{2} < s_n$

Hence, result.

□