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Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 6

Sequences

Friday 13 September 2019

Poll

- Go to https://www.childsmath.ca/childsa/forms/main_login.php
- Click on [Math 3A03](#)
- Click on [Take Class Poll](#)
- Fill in poll **Lecture 6: Sequence convergence**
- .

Announcements

- [Assignment 1](#) is due via [crowdmark](#) 5 minutes before class on Monday.
- Consider writing the [Putnam competition](#).

Sequences

- A *sequence* is a list that goes on forever.
- There is a beginning (a “first term”) but no end, e.g.,

$$\frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{n}, \dots$$

- We use the natural numbers \mathbb{N} to label the terms of a sequence:

$$a_1, a_2, a_3, \dots, a_n, \dots$$

Formal definition of a sequence

Definition (Sequence of Real Numbers)

A *sequence of real numbers* is a function

$$f : \mathbb{N} \rightarrow \mathbb{R}.$$

A lot of different notation is common for sequences:

$f(1), f(2), f(3), \dots$	$\{f(n)\}_{n=1}^{\infty}$
f_1, f_2, f_3, \dots	$\{f(n)\}$
$\{f(n) : n = 1, 2, 3, \dots\}$	$\{f_n\}_{n=1}^{\infty}$
$\{f(n) : n \in \mathbb{N}\}$	$\{f_n\}$

Specifying sequences

There are two main ways to specify a sequence:

1. Direct formula.

Specify $f(n)$ for each $n \in \mathbb{N}$.

Example (arithmetic progression with common difference d)

Sequence is:

$$c, c + d, c + 2d, c + 3d, \dots$$

$$\therefore f(n) = c + (n - 1)d, \quad n \in \mathbb{N}$$

$$\text{i.e., } x_n = c + (n - 1)d, \quad n = 1, 2, 3, \dots$$

Specifying sequences

2. Recursive formula.

Specify first term and function $f(x)$ to *iterate*. □

i.e., Given x_1 and $f(x)$, we have $x_n = f(x_{n-1})$ for all $n > 1$.

$$x_2 = f(x_1), \quad x_3 = f(f(x_1)), \quad x_4 = f(f(f(x_1))), \quad \dots$$

Example (arithmetic progression with common difference d)

$$x_1 = c, \quad f(x) = x + d$$

$$\therefore x_n = x_{n-1} + d, \quad n = 2, 3, 4, \dots$$

Note: f is the most typical function name for both the direct and recursive specifications. The correct interpretation of f should be clear from context.

Specifying sequences

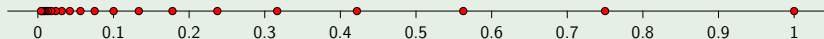
Example (geometric progression with common ratio r)

Sequence is: c, cr, cr^2, cr^3, \dots

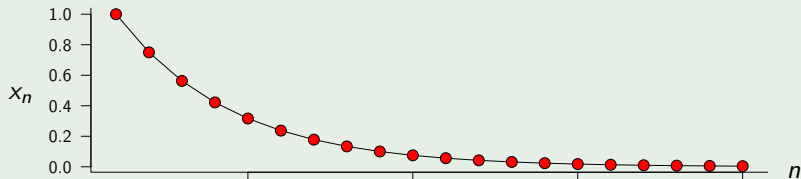
Direct formula: $x_n = f(n) = cr^{n-1}, n = 1, 2, 3, \dots$

Recursive formula: $x_1 = c, f(x) = rx, x_n = f(x_{n-1})$

Number line representation of $\{x_n\}$ with $c = 1$ and $r = \frac{3}{4}$:



Graph of $f(n)$:



Specifying sequences

Example $(f(n) = 1 + \frac{1}{n^2})$

Sequence is: $2, \frac{5}{4}, \frac{10}{9}, \frac{17}{16}, \dots$

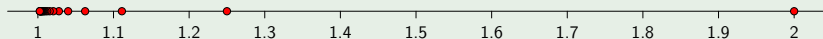
Direct formula: $x_n = f(n) = 1 + \frac{1}{n^2}, n = 1, 2, 3, \dots$

Recursive formula: $x_1 = 2, \quad f(x) = 1 + [1 + (x - 1)^{-1/2}]^{-2}$

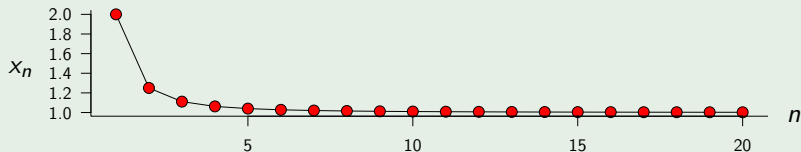
Get this formula by solving for n in terms of x in
 $x = 1 + 1/(n - 1)^2$ ($= x_{n-1}$).

Such an inversion will NOT always be possible.

Number line representation of $\{x_n\}$:



Graph of $f(n)$:



Convergence of sequences

We know from previous experience that:

- $cr^{n-1} \rightarrow 0$ as $n \rightarrow \infty$ (if $|r| < 1$).

- $1 + \frac{1}{n^2} \rightarrow 1$ as $n \rightarrow \infty$.

How do we make our intuitive notion of *convergence* mathematically rigorous?

Informal definition: “ $x_n \rightarrow L$ as $n \rightarrow \infty$ ” means “we can make the difference between x_n and L as small as we like by choosing n big enough”.

More careful informal definition: “ $x_n \rightarrow L$ as $n \rightarrow \infty$ ” means “given any *error tolerance*, say ε , we can make the *distance* between x_n and L smaller than ε by choosing n big enough”.

Convergence of sequences

Definition (Limit of a sequence)

A sequence $\{s_n\}$ **converges to** L if, given any $\varepsilon > 0$ there is some integer N such that

$$\text{if } n \geq N \quad \text{then} \quad |s_n - L| < \varepsilon.$$

In this case, we write $\lim_{n \rightarrow \infty} s_n = L$ or $s_n \rightarrow L$ as $n \rightarrow \infty$ and we say that L is the **limit** of the sequence $\{s_n\}$.

Note: To use this definition to prove that the limit of a sequence is L , we start by imagining that we are given some error tolerance $\varepsilon > 0$. Then we have to find a suitable N , which will depend on ε . This means that *the N that we find will be a function of ε .*

Shorthand:

$$\lim_{n \rightarrow \infty} s_n = L \stackrel{\text{def}}{=} \forall \varepsilon > 0 \quad \exists N \in \mathbb{N} \quad \forall n \geq N \implies |s_n - L| < \varepsilon.$$

Convergence of sequences

Convergence terminology:

- A sequence that converges is said to be *convergent*.
- A sequence that is not convergent is said to be *divergent*.

Remark (Sequences in spaces other than \mathbb{R})

The *formal definition of a limit of a sequence* works in any space where we have a *notion of distance* if we replace $|s_n - L|$ with $d(s_n, L)$.

Convergence of sequences

Example

Use the [formal definition of a limit of a sequence](#) to prove that

$$\frac{n^2 + 1}{n^2} \rightarrow 1 \quad \text{as } n \rightarrow \infty .$$

(solution on board)

Note: Our strategy here was to solve for n in the inequality $|s_n - L| < \varepsilon$. From this we were able to infer how big N has to be in order to ensure that $|s_n - L| < \varepsilon$ for all $n \geq N$. That much was “rough work”. Only after this rough work did we have enough information to be able to write down a rigorous proof.

Convergence of sequences

Example

Use the [formal definition of a limit of a sequence](#) to prove that

$$\frac{n^5 - n^3 + 1}{n^8 - n^5 + n + 1} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

(solution on board)

Note: In this example, it was not possible to solve for n in the inequality $|s_n - L| < \varepsilon$. Instead, we first needed to bound $|s_n - L|$ by a much simpler expression that is always greater than $|s_n - L|$. If that bound is less than ε then so is $|s_n - L|$.



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 7
Sequences II
Tuesday 17 September 2019

Poll

- Go to https://www.childsmath.ca/childsa/forms/main_login.php
- Click on [Math 3A03](#)
- Click on [Take Class Poll](#)
- Fill in poll **Lecture 7: Sequence divergence**
- .

Announcements

- If you are interested in becoming a volunteer notetaker to support students with disabilities, please go to <https://sas.mcmaster.ca/volunteer-notetaking/>.
- **Solutions to Assignment 1** will be posted soon. **Study them!**
- **Assignment 2** will be posted soon. Due in two weeks.
- No late submission of assignments. No exceptions. However, best 5 of 6 assignments will be counted. *Always due 5 minutes before class on the due date.*
- **Note as stated on course info sheet:** *Only a selection of problems on each assignment will be marked; your grade on each assignment will be based only on the problems selected for marking. Problems to be marked will be selected after the due date.*

Announcements continued. . .

- Remember that solutions to assignments and tests from previous years are available on the [course web site](#). Take advantage of these problems and solutions. They provide many useful examples that should help you prepare for tests and the final exam. (However, note that while most of the content of the course is the same this year, there are some differences.)

Uniqueness of limits

Theorem (Uniqueness of limits)

If $\lim_{n \rightarrow \infty} s_n = L_1$ and $\lim_{n \rightarrow \infty} s_n = L_2$ then $L_1 = L_2$.

(solution on board)

So, we are justified in referring to “the” limit of a convergent sequence.

Divergence of sequences

Divergence is the logical opposite (negation) of convergence. We can infer the formal meaning of divergence by taking the *logical negation* of the *formal definition of convergence*. Doing so, we find that the sequence $\{s_n\}$ diverges (*i.e.*, does not converge to any $L \in \mathbb{R}$) iff

$$\forall L \in \mathbb{R}, \exists \varepsilon > 0 \text{ such that: } \forall N \in \mathbb{N} \exists n \geq N \text{ } \vdash \text{ } |s_n - L| \geq \varepsilon.$$

Notes:

- The n that exists will, in general, depend on L , ε and N .
- This is the meaning of not converging to any limit, but it does not tell us anything about what happens to the sequence $\{s_n\}$ as $n \rightarrow \infty$.

Divergence to $\pm\infty$

Definition (Divergence to ∞)

The sequence $\{s_n\}$ of real numbers **diverges to** ∞ if, for every real number M there is an integer N such that

$$n \geq N \implies s_n \geq M,$$

in which case we write $s_n \rightarrow \infty$ as $n \rightarrow \infty$ or $\lim_{n \rightarrow \infty} s_n = \infty$.

Definition (Divergence to $-\infty$)

The sequence $\{s_n\}$ of real numbers **diverges to** $-\infty$ if, for every real number M there is an integer N such that

$$n \geq N \implies s_n \leq M.$$

Divergence to ∞

Example

Use the [formal definition](#) to prove that

$$\left\{ \frac{n^3 - 1}{n + 1} \right\} \text{ diverges to } \infty .$$

(solution on board)

Approach: Find a lower bound for the sequence that is a simple function of n and show that that can be made bigger than any given M .

Divergence to ∞

Example (from previous slide)

Use the **formal definition** to prove that $\left\{ \frac{n^3 - 1}{n + 1} \right\}$ diverges to ∞ .

Clean proof.

Given $M \in \mathbb{R}^{>0}$, let $N = \lceil M \rceil + 1$. Then $N - 1 = \lceil M \rceil \geq M$.
 $\therefore \forall n \geq N, n - 1 \geq M$. Now observe that

$$\forall n \in \mathbb{N}, \quad n - 1 = \frac{(n - 1)(n + 1)}{n + 1} = \frac{n^2 - 1}{n + 1} \leq \frac{n^3 - 1}{n + 1}.$$

$\therefore \forall n \geq N$ we have

$$\frac{n^3 - 1}{n + 1} \geq M,$$

as required. □

Sequences of partial sums (a.k.a. Series)

Given a sequence $\{x_n\}$, we define the *sequence of partial sums of $\{x_n\}$* to be $\{s_n\}$, where

$$s_n = \sum_{k=1}^n x_k = x_1 + x_2 + \cdots + x_n.$$

Note: We can start from any integer, not necessarily $k = 1$.

Boundedness of sequences

A sequence is said to be bounded if its range is a bounded set.

Definition (Bounded sequence)

A sequence $\{s_n\}$ is **bounded** if there is a real number M such that every term in the sequence satisfies $|s_n| \leq M$.

Theorem (Every convergent sequence is bounded.)

$$L \in \mathbb{R} \wedge \lim_{n \rightarrow \infty} s_n = L \implies \exists M > 0 \ \vdash \ |s_n| \leq M \ \forall n \in \mathbb{N}.$$

(solution on board)

Note: The converse is **FALSE**.

Proof? Find a counterexample, e.g., $\{(-1)^n\}$.



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 8
Sequences III
Thursday 19 September 2019

What we've done so far on sequences

- Definition of **convergence**.
- Definition of **divergence**.
- Definition of **divergence to $\pm\infty$** .
- Series: sequence of partial sums.
- **Bounded sequences**.
- Examples.

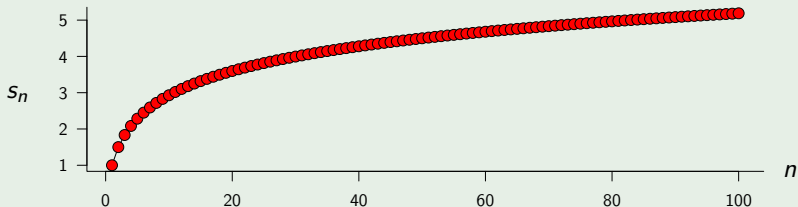
Boundedness of sequences

Corollary (Unbounded sequences diverge)

If $\{s_n\}$ is unbounded then $\{s_n\}$ *diverges*.

Example (The harmonic series diverges)

Consider the *harmonic series* $s_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$.



Prove that s_n *diverges* to ∞ .

(solution on board)

Harmonic series – idea for proof of divergence

Approach: Group terms and use the [corollary above](#).

$$\begin{array}{c}
 \underbrace{\left(1 + \frac{1}{2}\right)}_{> 1 \times \frac{1}{2}} + \underbrace{\left(\frac{1}{3} + \frac{1}{4}\right)}_{> 2 \times \frac{1}{4}} + \underbrace{\left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right)}_{> 4 \times \frac{1}{8}} + \dots \\
 \underbrace{s_2}_{> 1 \times \frac{1}{2}} \\
 \underbrace{s_4}_{> 2 \times \frac{1}{2}} \\
 \underbrace{s_8}_{> 3 \times \frac{1}{2}}
 \end{array}$$

$$\implies s_{2^n} > n \times \frac{1}{2}$$

Note: These sorts calculations are just “rough work”, not a formal proof. A proof must be a clearly presented coherent argument from beginning to end.

Harmonic series – clean proof of divergence

Proof.

Part (i). Prove (e.g., by induction) that $s_{2^n} > n/2 \quad \forall n \in \mathbb{N}$.

Part (ii). Suppose we are given $M \in \mathbb{R}$.

- If $M \leq 0$ then note that $s_n > 0 \quad \forall n \in \mathbb{N}$.
- If $M > 0$, let $\tilde{N} = 2 \lceil M \rceil$ and $N = 2^{\tilde{N}}$. Then, $\forall n \geq N$, we have $s_n \geq s_N = s_{2^{\tilde{N}}} > \tilde{N}/2 = \lceil M \rceil \geq M$, as required.



Poll

- Go to https://www.childsmath.ca/childsa/forms/main_login.php
- Click on [Math 3A03](#)
- Click on [Take Class Poll](#)
- Fill in poll **Lecture 8: Harmonic series of primes**
- .

Algebra of limits

Theorem (Algebraic operations on limits)

Suppose $\{s_n\}$ and $\{t_n\}$ are *convergent sequences* and $C \in \mathbb{R}$.

$$\mathbf{1} \quad \lim_{n \rightarrow \infty} C s_n = C \left(\lim_{n \rightarrow \infty} s_n \right) ;$$

$$\mathbf{2} \quad \lim_{n \rightarrow \infty} (s_n + t_n) = \left(\lim_{n \rightarrow \infty} s_n \right) + \left(\lim_{n \rightarrow \infty} t_n \right) ;$$

$$\mathbf{3} \quad \lim_{n \rightarrow \infty} (s_n - t_n) = \left(\lim_{n \rightarrow \infty} s_n \right) - \left(\lim_{n \rightarrow \infty} t_n \right) ;$$

$$\mathbf{4} \quad \lim_{n \rightarrow \infty} (s_n t_n) = \left(\lim_{n \rightarrow \infty} s_n \right) \left(\lim_{n \rightarrow \infty} t_n \right) ;$$

$\mathbf{5}$ if $t_n \neq 0$ for all n and $\lim_{n \rightarrow \infty} t_n \neq 0$ then

$$\lim_{n \rightarrow \infty} \left(\frac{s_n}{t_n} \right) = \frac{\lim_{n \rightarrow \infty} s_n}{\lim_{n \rightarrow \infty} t_n} .$$

(solution on board)

Revisit example

Example (previously proved directly from definition)

Use the algebraic properties of limits to prove that

$$\frac{n^5 - n^3 + 1}{n^8 - n^5 + n + 1} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

(solution on board)



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03

Real Analysis I

Instructor: David Earn

Lecture 9
Sequences IV
Friday 20 September 2019

Announcements

- [Assignment 2](#) is posted.
Due 1 Oct 2019, at 2:25pm.

What we've done so far on sequences

- Definition of **convergence**.
- Definition of **divergence**.
- Definition of **divergence to $\pm\infty$** .
- Examples.
- **Every convergent sequence is bounded**.
- **Harmonic series diverges**.
- **Algebra of limits** (more today).

Product Rule for Limits

The 4th item in the [algebra of limits](#) theorem was:

Theorem (Product Rule for Limits)

If $s_n \rightarrow S$ and $t_n \rightarrow T$ as $n \rightarrow \infty$ then $s_n t_n \rightarrow ST$ as $n \rightarrow \infty$.

Proof.

$$\begin{aligned}\text{For any } n \in \mathbb{N}, \quad |s_n t_n - ST| &= |s_n t_n - ST + s_n T - s_n T| \\ &= |s_n(t_n - T) + T(s_n - S)| \\ &\leq |s_n| |t_n - T| + |T| |s_n - S|\end{aligned}$$

Now, $\{s_n\}$ [converges, so it is bounded](#) by some $M > 0$, i.e., $|s_n| \leq M \forall n \in \mathbb{N}$. Therefore, given $\varepsilon > 0$, choose $N \in \mathbb{N}$ such that

$$|t_n - T| < \frac{\varepsilon}{2M} \quad \text{and} \quad |s_n - S| < \frac{\varepsilon}{2(1 + |T|)}.$$

Then $|s_n t_n - ST| < \varepsilon/2 + \varepsilon/2 = \varepsilon$, as required. □

Quotient Rule for Limits

Quotient Rule was the 5th item in the **algebra of limits** theorem.

Lemma (Reciprocal Rule for Limits)

If $t_n \neq 0 \forall n$ and $t_n \rightarrow T \neq 0$ then $1/t_n \rightarrow 1/T$.

Proof.

For any $n \in \mathbb{N}$, $\left| \frac{1}{t_n} - \frac{1}{T} \right| = \left| \frac{t_n - T}{t_n T} \right| = |t_n - T| \cdot \frac{1}{|t_n|} \cdot \frac{1}{|T|}$.

Since $\{t_n\}$ **converges**, $\exists N_1 \in \mathbb{N}$ such that $\forall n \geq N_1$, $|t_n| > |T|/2$ (details on **next slide**) and hence $1/|t_n| < 2/|T|$.

Now choose $N \geq N_1$ such that $|t_n - T| < \varepsilon|T|^2/2$. Then

$$\left| \frac{1}{t_n} - \frac{1}{T} \right| = |t_n - T| \cdot \frac{1}{|t_n|} \cdot \frac{1}{|T|} < \frac{\varepsilon|T|^2}{2} \cdot \frac{2}{|T|} \cdot \frac{1}{|T|} = \varepsilon,$$

as required. □

Quotient Rule for Limits

Details missing on previous slide: (consider $\varepsilon = \frac{|T|}{2}$)

Since $t_n \rightarrow T$, $\exists N_1 \in \mathbb{N}$ such that $\forall n \geq N_1$, $|t_n - T| < \frac{|T|}{2}$,

$$\text{i.e., } -\frac{|T|}{2} < t_n - T < \frac{|T|}{2}, \quad \text{i.e., } T - \frac{|T|}{2} < t_n < T + \frac{|T|}{2}.$$

If $T > 0$ this says

$$0 < \frac{T}{2} < t_n < \frac{3T}{2},$$

whereas if $T < 0$ it says

$$\frac{3T}{2} < t_n < \frac{T}{2} < 0.$$

In either case, $\forall n \geq N_1$, we have $0 < \frac{|T|}{2} < |t_n|$.

Order properties of limits (§2.8)

Theorem (Limits retain order)

If $\{s_n\}$ and $\{t_n\}$ are *convergent sequences* then

$$s_n \leq t_n \quad \forall n \in \mathbb{N} \quad \implies \quad \lim_{n \rightarrow \infty} s_n \leq \lim_{n \rightarrow \infty} t_n.$$

Proof.

Given $\varepsilon > 0$, choose $N \in \mathbb{N}$ s.t. $|s_n - S| < \frac{\varepsilon}{2}$ and $|t_n - T| < \frac{\varepsilon}{2}$. Then

$$\begin{aligned} S - T &= S - T + s_n - s_n + t_n - t_n \\ &= (S - s_n) + (t_n - T) + s_n - t_n \\ &\leq (S - s_n) + (t_n - T) && (\because s_n - t_n \leq 0) \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \end{aligned}$$

Hence $S - T \leq 0$, i.e., $S \leq T$. □

Poll

- Go to https://www.childsmath.ca/childsa/forms/main_login.php
- Click on [Math 3A03](#)
- Click on [Take Class Poll](#)
- Fill in poll **Lecture 9: Order property of limits**
- .

Order properties of limits (§2.8)

Question: If $s_n < t_n$ for all $n \in \mathbb{N}$, can we conclude that

$$\lim_{n \rightarrow \infty} s_n < \lim_{n \rightarrow \infty} t_n \quad ?$$

No! No! No! No! No! No!! NO!!!!!!!!!!!!!!

Theorem (Limits retain bounds)

If $\{s_n\}$ is a *convergent sequence* then

$$\alpha \leq s_n \leq \beta \quad \forall n \in \mathbb{N} \quad \implies \quad \alpha \leq \lim_{n \rightarrow \infty} s_n \leq \beta.$$

Proof.

Apply [previous theorem](#) with $\alpha_n = \alpha \forall n$ and $\beta_n = \beta \forall n$. □

Order properties of limits (§2.8)

Theorem (Squeeze Theorem)

If $\{s_n\}$ and $\{t_n\}$ are *convergent sequences* such that

(i) $s_n \leq x_n \leq t_n \quad \forall n \in \mathbb{N},$ *(x_n is always between them)*

(ii) $\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} t_n = L.$ *(both approach the same limit)*

Then $\{x_n\}$ is *convergent* and $\lim_{n \rightarrow \infty} x_n = L.$

Proof? (What's **WRONG?**).

$\{s_n\}$ and $\{t_n\}$ are both bounded since they both converge. $\{x_n\}$ is therefore bounded (by the lower bound of $\{s_n\}$ and the upper bound of $\{t_n\}$). $\{x_n\}$ therefore converges, say $x_n \rightarrow X$. Hence, by *order retention*, $L \leq X \leq L \implies X = L.$ □



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 10
Sequences V
Tuesday 24 September 2019

Announcements

- [Assignment 2](#) is posted.
Due 1 Oct 2019, at 2:25pm.

What we've done so far on sequences

- Definition of **convergence**.
- Definition of **divergence**.
- Definition of **divergence to $\pm\infty$** .
- **Every convergent sequence is bounded**.
- **Harmonic series diverges**.
- **Algebra of limits** (sums, products, quotients).
- Order properties of limits; **squeeze theorem**

Today:

- Proof of **Squeeze Theorem**
- Absolute value and max/min of limits.
- Monotone convergence.

Order properties of limits (§2.8)

Theorem (Squeeze Theorem)

If $\{s_n\}$ and $\{t_n\}$ are *convergent sequences* such that

(i) $s_n \leq x_n \leq t_n \quad \forall n \in \mathbb{N},$ *(x_n is always between them)*

(ii) $\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} t_n = L.$ *(both approach the same limit)*

Then $\{x_n\}$ is *convergent* and $\lim_{n \rightarrow \infty} x_n = L.$

Correct Proof.

Given $\varepsilon > 0$, find $N \exists \forall n \geq N, |s_n - L| < \varepsilon$ and $|t_n - L| < \varepsilon$, i.e.,

$$-\varepsilon < s_n - L < \varepsilon \quad \text{and} \quad -\varepsilon < t_n - L < \varepsilon.$$

But $s_n \leq x_n \leq t_n \implies s_n - L \leq x_n - L \leq t_n - L$

$$\implies -\varepsilon < s_n - L \leq x_n - L \leq t_n - L < \varepsilon$$

$$\implies |x_n - L| < \varepsilon,$$

as required. □

Order properties of limits (§2.8)

Theorem (Limits of Absolute Values)

If $\{s_n\}$ converges then so does $\{|s_n|\}$, and

$$\lim_{n \rightarrow \infty} |s_n| = \left| \lim_{n \rightarrow \infty} s_n \right| .$$

Proof.

See Assignment 2!



Order properties of limits (§2.8)

Corollary (Max/Min of Limits)

If $\{s_n\}$ and $\{t_n\}$ converge then $\{\max\{s_n, t_n\}\}$ and $\{\min\{s_n, t_n\}\}$ both converge and

$$\lim_{n \rightarrow \infty} \max\{s_n, t_n\} = \max\left\{\lim_{n \rightarrow \infty} s_n, \lim_{n \rightarrow \infty} t_n\right\},$$

$$\lim_{n \rightarrow \infty} \min\{s_n, t_n\} = \min\left\{\lim_{n \rightarrow \infty} s_n, \lim_{n \rightarrow \infty} t_n\right\}.$$

Idea for proof:

$$\forall x, y \in \mathbb{R} \quad \max\{x, y\} = \frac{x + y}{2} + \frac{|x - y|}{2}$$

$$\forall x, y \in \mathbb{R} \quad \min\{x, y\} = \frac{x + y}{2} - \frac{|x - y|}{2}$$

Prove these facts, then use theorems on sums and absolute values of limits.

Monotone convergence (§2.9)

Definition (Monotonic sequence)

The sequence $\{s_n\}$ is *monotonic* iff it satisfies any of the following conditions:

(i) **Increasing:** $s_1 < s_2 < s_3 < \cdots < s_n < s_{n+1} < \cdots$;

(ii) **Decreasing:** $s_1 > s_2 > s_3 > \cdots > s_n > s_{n+1} > \cdots$;

(iii) **Non-decreasing:** $s_1 \leq s_2 \leq s_3 \leq \cdots \leq s_n \leq s_{n+1} \leq \cdots$;

(iv) **Non-increasing:** $s_1 \geq s_2 \geq s_3 \geq \cdots \geq s_n \geq s_{n+1} \geq \cdots$.

Poll

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Monotone convergence (§2.9)

Theorem (Monotone Convergence Theorem)

A *monotonic sequence* $\{s_n\}$ is *convergent* iff it is *bounded*.

In particular,

- (i) $\{s_n\}$ non-decreasing and unbounded $\implies s_n \rightarrow \infty$;
- (ii) $\{s_n\}$ non-decreasing and bounded $\implies s_n \rightarrow \sup\{s_n\}$;
- (iii) $\{s_n\}$ non-increasing and unbounded $\implies s_n \rightarrow -\infty$;
- (iv) $\{s_n\}$ non-increasing and bounded $\implies s_n \rightarrow \inf\{s_n\}$.

Proof.

... next slide. ...



Proof of Monotone Convergence Theorem

Given a monotonic sequence $\{s_n\}$ we must show that

$$\{s_n\} \text{ converges} \iff \{s_n\} \text{ is bounded}$$

Proof of " \implies " and part (ii).

\implies For any sequence (monotonic or not) **convergent implies bounded**.

\longleftarrow [part (ii)] Suppose $\{s_n\}$ is non-decreasing, i.e., $s_n \leq s_{n+1}$ for all $n \in \mathbb{N}$. Since $\{s_n\}$ is bounded, it has a least upper bound, say $L = \sup\{s_n\}$. We will now show that $s_n \rightarrow L$, i.e., $\forall \varepsilon > 0 \exists N \in \mathbb{N} \forall n \geq N, |s_n - L| < \varepsilon$.

Before proceeding, note that since $L = \sup\{s_n\}$, it follows that $|s_n - L| < \varepsilon \iff L - s_n < \varepsilon \iff L - \varepsilon < s_n$.

Given $\varepsilon > 0$, choose $N \in \mathbb{N}$ such that $s_N > L - \varepsilon$ (which is possible $\because L$ is the least upper bound of $\{s_n\}$). But $\{s_n\}$ is non-decreasing, so $\forall n \geq N$ we have $s_N \leq s_n \implies -s_n \leq -s_N \implies L - s_n \leq L - s_N < \varepsilon$. \square

Proof of Monotone Convergence Theorem

$$\text{Monotonic} \implies \left[\{s_n\} \text{ converges} \iff \{s_n\} \text{ is bounded} \right]$$

Proof of [parts \(i\), \(iii\), \(iv\)](#).

[\[part \(i\)\]](#) Suppose $\{s_n\}$ is non-decreasing and unbounded. It follows that $\{s_n\}$ diverges, since [convergent sequences are bounded](#). Since $\{s_n\}$ is non-decreasing, it is bounded below (by s_1 , for example). Hence $\{s_n\}$ (which is unbounded) must not be bounded above. Consequently, given any $M \in \mathbb{R}$, $\exists N \in \mathbb{N}$ such that $s_N > M$. But $\{s_n\}$ is non-decreasing, so $s_n > M$ for all $n \geq N$, as required.

Proof of [\[part \(iii\)\]](#) is similar to [\[part \(i\)\]](#).

Proof of [\[part \(iv\)\]](#) is similar to [\[part \(ii\)\]](#). □

Subsequences

Definition (Subsequence)

Let $\{s_1, s_2, s_3, \dots\}$ be a sequence. If $\{n_1, n_2, n_3, \dots\}$ is an increasing sequence of natural numbers then $\{s_{n_1}, s_{n_2}, s_{n_3}, \dots\}$ is a **subsequence** of $\{s_1, s_2, s_3, \dots\}$.

Example (Subsequences)

Consider the sequence $\{s_n\}$ defined by $s_n = n^2$ for all $n \in \mathbb{N}$. What are the first few terms of these subsequences?

- $\{s_n : n \text{ even}\} \quad \{2^2, 4^2, 6^2, \dots\}$
- $\{s_n : n = 2k + 1, \exists k \in \mathbb{N}\} \quad \{3^2, 5^2, 7^2, \dots\}$
- $\{s_{2n+1}\} \quad \text{Same as line above}$
- $\{s_{2^n}\} \quad \{2^2, 4^2, 8^2, \dots\}$
- $\{s_{n^2}\} \quad \{1^2, 4^2, 9^2, \dots\}$

Monotonic subsequences

Given any sequence $\{s_n\}$, can you always find a subsequence that is monotonic?

Theorem

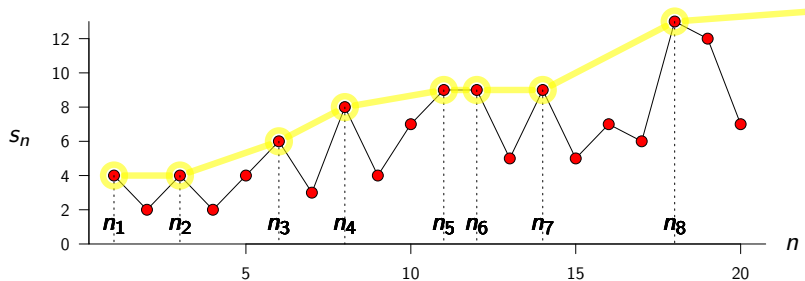
Every sequence contains a monotonic subsequence.

(Textbook (TBB) §2.11, Theorem 2.39, p. 79)

There are no pictures accompanying the proof in the textbook. So let's draw some pictures to help us visualize how we might construct a proof. . .

Idea for proof that every sequence contains a monotonic subsequence (“point of no return”)

Given a sequence $\{s_1, s_2, s_3, \dots\}$, try to build a subsequence $\{s_{n_1}, s_{n_2}, s_{n_3}, \dots\}$ that is non-decreasing ($s_{n_1} \leq s_{n_2} \leq s_{n_3} \leq \dots$) by discarding any terms that are less than the **running maximum** (the maximum of all previous terms):



If this works indefinitely then we have a non-decreasing subsequence. But if we can find only finitely many such terms then we're stuck because our subsequence is defined using earlier terms.



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 11
Sequences VI
Thursday 26 September 2019

Poll

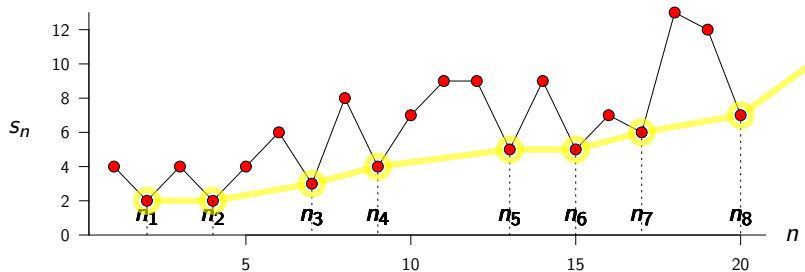
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Announcements

- Please send me an e-mail ASAP if you have a conflict with either of the midterm tests.
- Plan for today:
 - Discuss correct “visual proof” that Every sequence contains a monotonic subsequence.
 - State and prove Bolzano-Weierstrass Theorem.
 - Cauchy sequences.

Better idea for proof that every sequence contains a monotonic subsequence (“turn-back point”)

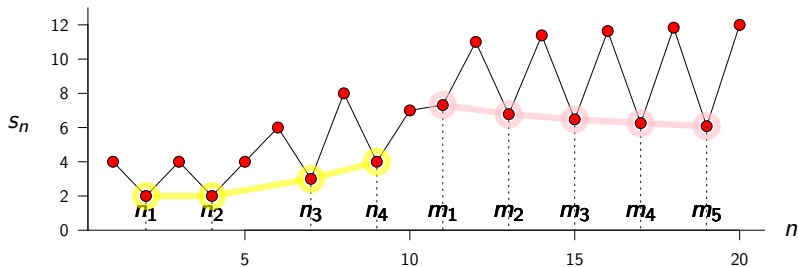
Given a sequence $\{s_1, s_2, s_3, \dots\}$, try to build a subsequence $\{s_{n_1}, s_{n_2}, s_{n_3}, \dots\}$ that is non-decreasing ($s_{n_1} \leq s_{n_2} \leq s_{n_3} \leq \dots$) by identifying terms that are less than or equal to all later terms.



If this works indefinitely then we have a non-decreasing subsequence. What if there are only finitely many such terms? (There might not be any at all!)

Better idea for proof that every sequence contains a monotonic subsequence (“turn-back point”)

If there are only finitely many s_{n_i} such that $s_{n_i} \leq s_n \forall n > n_i \dots$



... then after the last “turn-back point” (s_{n_4} above) there must be some $m_1 > n_4$ such that s_{m_1} is **not** \leq all later terms, *i.e.*, $\exists m_2 > m_1$ with $s_{m_2} < s_{m_1}$, and similarly for m_2 , so there must be a decreasing subsequence $s_{m_1} > s_{m_2} > s_{m_3} > \dots$

Convergent subsequences

Theorem (Bolzano-Weierstrass theorem)

Every bounded sequence of real numbers contains a convergent subsequence.

Proof.

Suppose $\{x_n\}$ is a **bounded sequence**. It follows from the **previous theorem** that $\{x_n\}$ contains a subsequence $\{x_{m_k}\}$ that is **monotonic**. Since $\{x_n\}$ is bounded, the subsequence $\{x_{m_k}\}$ is bounded as well (by the same bound). Thus, $\{x_{m_k}\}$ is a subsequence of $\{x_n\}$ that is both bounded and monotonic. Hence, it converges by the **Monotone Convergence Theorem**. \square

Cauchy sequences

Definition (Cauchy sequence)

A sequence $\{s_n\}$ is said to be a **Cauchy sequence** iff for all $\varepsilon > 0$ there exists $N \in \mathbb{N}$ such that if $m \geq N$ and $n \geq N$ then $|s_n - s_m| < \varepsilon$.

Theorem (Cauchy criterion)

A sequence of real numbers $\{s_n\}$ is **convergent** iff it is a **Cauchy sequence**.

Remark: The proof of the “only if” direction is easy. The proof of the “if” direction contains only one tricky feature: showing that every Cauchy sequence $\{s_n\}$ is bounded.

Cauchy sequences

Proof of Cauchy criterion

“only if”: If $\{s_n\}$ converges then, given $\varepsilon > 0$, choose $N \in \mathbb{N}$ such that for all $n \geq N$, $|s_n - L| < \varepsilon/2$. Then, for any $m, n > N$ we have $|s_m - s_n| = |s_m - L + L - s_n| \leq |s_m - L| + |s_n - L| < (\varepsilon/2) + (\varepsilon/2) = \varepsilon$, as required.

“if”: If we take $\varepsilon = 1$ in the definition of a [Cauchy sequence](#), we find that there is some N such that $|s_m - s_n| < 1$ for all $m, n > N$. In particular, this means that $|s_m - s_{N+1}| < 1$ for all $m > N$, i.e.,

$$s_{N+1} - 1 < s_m < s_{N+1} + 1 \quad \forall m > N.$$

Thus $\{s_m : m > N\}$ is bounded; moreover, since there are only finitely many other s_i 's, the whole sequence $\{s_n\}$ is bounded. Hence, by the [Bolzano-Weierstrass theorem](#), some subsequence of s_n converges; let's write this subsequence as $\{s_{m_k}\}$, and its limit as L .

... continued on next slide...

Cauchy sequences

Proof of Cauchy criterion (cont'd).

We will show that $\{s_n\}$ converges to L . To prove this, consider any $\varepsilon > 0$. Since the sequence $\{s_n\}$ is **Cauchy**, there is some $N \in \mathbb{N}$ such that

$$|s_n - s_m| < \frac{\varepsilon}{2} \quad \text{for all } n, m \geq N.$$

Since the subsequence $\{s_{m_k}\}$ converges to L , there is some N' so that

$$|s_{m_k} - L| < \frac{\varepsilon}{2} \quad \text{for all } k \geq N'.$$

Now fix an integer k satisfying $k \geq N'$ and $m_k \geq N$. Then $\forall n \geq N$,

$$\begin{aligned} |s_n - L| &= |s_n - s_{m_k} + s_{m_k} - L| \\ &\leq |s_n - s_{m_k}| + |s_{m_k} - L| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon, \end{aligned}$$

as required. □

Cauchy sequences

Notes:

- The **Cauchy criterion** is sometimes easier to use in proofs than the original definition of convergence.
- Its significance is more evident in spaces other than \mathbb{R} , where **Cauchy sequences** do not necessarily converge.



Mathematics
and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 12
Sequences VII
Friday 27 September 2019

Sequences Finale!

Announcements

- [Assignment 2](#) is due 1 Oct 2019, at 2:25pm.

Plan for today: two concepts

- [Bijectivity](#)
- [Countability](#)

Terminology associated with functions

- When we define a **function**, we need three things:
 - the **domain**, *i.e.*, the set to which the function is applied;
 - the **codomain**, *i.e.*, the target set where the values of the function lie;
 - a rule for taking elements of the domain into the codomain.
- If we write $f : A \rightarrow B$ then A is the domain and B is the codomain.
- The **range** of a function is the subset of the codomain consisting of all values of the function applied to the domain.
- A function is **one-to-one** if no two points in the domain are mapped to the same point in the range.
- A function is **onto** if every point in the codomain is the image of at least one point in the domain (so the range is the entire codomain).

Bijection

Definition (Bijection)

Let $f : A \rightarrow B$ be a function. Then

(i) f is **injective** (or **one-to-one**) if $\forall a_1, a_2 \in A$,
 $f(a_1) = f(a_2) \implies a_1 = a_2$.

(ii) f is **surjective** (or **onto**) if $\forall b \in B, \exists a \in A$ so that $f(a) = b$.

(iii) f is **bijective** if it is both **injective** and **surjective**.

A bijective function is said to be a **bijection**.

Note: A bijection is sometimes called a **one-to-one correspondence**. This terminology can be confusing because it means one-to-one **and** onto.

Poll

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Bijections

Example

Let $f(x) = x^2$, $x \in \mathbb{R}$.

- Is f onto \mathbb{R} ?
- Is f one-to-one on \mathbb{R} ? On any interval?
- Is f a bijection?

Example

- Find a bijection between $[0, \infty)$ to $[1, \infty)$.
- Find a different bijection between $[0, \infty)$ to $[1, \infty)$.

Extra Challenge Problem:

Construct a bijection between $[0, 1]$ and $(0, 1)$.

Countability

Sequences $\{s_n\}_{n=1}^{\infty}$ are generalizations of the intuitive notion of sets whose elements can be counted.

In general, what do we mean by “countable”?

Definition (Countable set)

A set S is **countable** if S is finite, or if there is a bijective function $f : \mathbb{N} \rightarrow S$.

A set is **uncountable** if it is not countable.

Theorem

*Suppose S is a subset of \mathbb{R} . Then S is countable if and only if S is the range of a **sequence**.*

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Countability

Theorem

The natural numbers \mathbb{N} are countable.

(solution on board)

Theorem

The integers \mathbb{Z} are countable.

(solution on board)

Theorem

*The rational numbers \mathbb{Q} are **countable**.*

(solution on board)

What about \mathbb{R} ?...

Countability

Theorem (Cantor)

*The real numbers \mathbb{R} are **uncountable**.*

(solution on board)

Notes:

- The main argument in the proof is known as “Cantor’s diagonal argument”.
- We can infer that not only are some real numbers not rational, but there are “many more” real numbers than rational numbers.
- Cantor’s proof depends on there being a binary expansion for any real number. . .

Countability

Theorem (Existence and uniqueness of binary expansions)

If $x \in [0, 1)$ then there is a sequence $\{a_n\}$ such that $a_n \in \{0, 1\} \forall n$ and

$$x = \sum_{n=1}^{\infty} \frac{a_n}{2^n}.$$

Specifically,
$$a_n = \left\lfloor \left(x - \sum_{i=1}^{n-1} \frac{a_i}{2^i} \right) 2^n \right\rfloor.$$

Moreover, this **binary representation** is unique unless $x = m/2^k$ for some $k \in \mathbb{N}$ and $m \in \mathbb{N}$, in which case there are exactly two binary representations, the second being given by $\{b_n\}$ where

$$b_n = \begin{cases} a_n & n < k, \\ 0 & n = k, \\ 1 & n > k. \end{cases}$$

Poll

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Countability

Theorem (Properties of countable sets)

- (i) Any subset of a *countable* set is *countable*.
- (ii) The union of a sequence of *countable* sets is *countable*.
- (iii) No (non-degenerate^{*}) interval is *countable*.

* We normally assume implicitly that the endpoints of intervals are distinct. If the endpoints are the same then the interval is *degenerate*, e.g., $(a, a) = \emptyset$ and $[a, a] = \{a\}$.