


Def (s_n) converges to $s \in \mathbb{R}$, written

$$s_n \rightarrow s \quad \text{OR} \quad \lim_{n \rightarrow \infty} s_n = s \quad \text{OR} \quad \lim s_n = s.$$

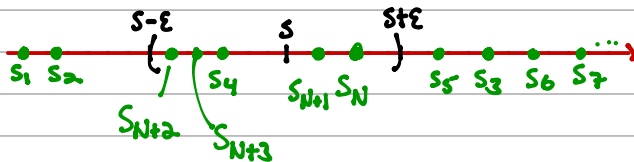
$$\forall \epsilon > 0 \quad \exists \underline{N} \in \mathbb{N} \text{ (or } \mathbb{R}) \text{ s.t. } \underline{n} > N \Rightarrow |s_n - s| < \epsilon.$$

In words: $s_n \rightarrow s$ if eventually, every s_n is (arbitrarily) close to s.
 $n > N$, Some N $\forall \epsilon > 0$ $|s_n - s| < \epsilon$

 Order matters! You don't choose ϵ . It's given to you, and your challenge is to prove you can (eventually) force s_n within ϵ of s .

Visuals - via GeoGebra

Alternatively,



$s_N, s_{N+1}, s_{N+2}, \dots$ are all within ϵ of s

$$n \geq N \Rightarrow |s_n - s| < \epsilon \quad \text{or} \quad s_n \in (s - \epsilon, s + \epsilon) \\ \text{or} \quad s_n \in N(s; \epsilon)$$

Note: at this point we're not worried about tools to find a limit. Just proving that a limit exists / is correct!

In general, to prove $S_n \rightarrow S$:

Step 1: Think / Algebra / Preparation. For some $\epsilon > 0$, do algebra to find N which makes rest of defⁿ work.

Step 2: Proof.

Let $\epsilon > 0$. Choose $N =$ (magic # from above). Then if $n > N$,

$$|S_n - S| = \dots (\text{algebra}) \dots = \dots < \epsilon.$$

(substitn)

Ex $(s_n) = \left(\frac{n-1}{n}\right) = \left(\frac{0}{1}, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \dots\right)$ We suspect $s_n \rightarrow 1$

Think/Alg/Prep:

Want: figure out n s.t. $|s_n - s| < \epsilon$, i.e. $\left|\frac{n-1}{n} - 1\right| < \epsilon$.

Method 1

$$-\epsilon < \frac{n-1}{n} - 1 < \epsilon$$

$$-\epsilon < 1 - \frac{1}{n} - 1 < \epsilon$$

$$-\epsilon < -\frac{1}{n} < \epsilon$$

$\epsilon > \frac{1}{n}$

$n > \frac{1}{\epsilon} \leftarrow$ that's N .

Method 2

$$\left|\frac{n-1}{n} - \frac{n}{n}\right| < \epsilon$$

$$\left|\frac{n-1-n}{n}\right| < \epsilon$$

$$\left|-\frac{1}{n}\right| < \epsilon$$

$$\frac{1}{n} < \epsilon$$

$$n > \frac{1}{\epsilon}$$

Proof that $\frac{n-1}{n} \rightarrow 1$

Let $\epsilon > 0$, and choose $N = 1/\epsilon$. Then $n > N$ implies

$$\left| \frac{n-1}{n} - 1 \right| = \dots = \left| -\frac{1}{n} \right| = \frac{1}{n} < \frac{1}{N} = \frac{1}{1/\epsilon} = \epsilon$$

$S_n \rightarrow s$ if $\forall \epsilon > 0, \exists N$ s.t. $n > N \Rightarrow |s_n - s| < \epsilon$

Ex 4.1.6 Show $S_n = \frac{n^2+2n}{n^3-5} \rightarrow 0$

Think/Algebra/Preparation

$$\left| \frac{n^2+2n}{n^3-5} - 0 \right| < \varepsilon \quad \text{messy} \quad n^2+2n < n^3 \cdot \varepsilon - 5\varepsilon.$$

to solve for $n > \underline{\hspace{2cm}}$

Trick of the trade: find a "nicer" sequence which $\rightarrow 0$
and is bigger than ours:

$$0 \leq \left| \frac{n^2+2n}{n^3-5} - 0 \right| \leq (\quad) < \varepsilon$$

Showing $\frac{n^2+2n}{n^3-5} \rightarrow 0$ via $\left| \frac{n^2+2n}{n^3-5} - 0 \right| \leq (\quad) < \epsilon$

① We only care what eventually happens, so we can assume $n \geq 2$ so that

$$n^2+2n \geq 0 \quad \text{and} \quad n^3-5 \geq 0 \Rightarrow \left| \frac{n^2+2n}{n^3-5} \right| = \frac{n^2+2n}{n^3-5}$$

② Try to find a simpler (larger) seq. which bounds ours.

$$\underline{\text{KEY}} \quad \frac{n^2+2n}{n^3-5} < \frac{p(n)}{q(n)} \quad \underline{\underline{\text{if}}} \quad \begin{array}{l} p(n) > n^2+2n \\ q(n) < n^3-5 \end{array}$$

Helps if p, q have form $k \cdot n^{\text{power}}$, $\text{degree}(p) < \text{degree}(q)$

Showing $\frac{n^2+2n}{n^3-5} \rightarrow 0$ via $\left| \frac{n^2+2n}{n^3-5} - 0 \right| \leq \left(\frac{2n^2}{n^3/2} \right) < \epsilon$

• For large enough n (specifically, $n \geq 3$)

$$n^2 > 2n \Rightarrow n^2 + n^2 > n^2 + 2n$$
$$2n^2 > n^2 + 2n$$

$$p(n) = 2 \cdot n^2$$

• For large enough n (specifically, $n \geq 3$)

$$n^3 - 5 > n^3 \text{ never true!}$$

What about $\frac{n^3}{2}$?

$$n^3 - 5 > \frac{n^3}{2} \Rightarrow n^3 > 10$$
$$n > \sqrt[3]{10}$$

$$q(n) = \frac{1}{2} n^3$$

Showing $\frac{n^2+2n}{n^3-5} \rightarrow 0$ via $|\frac{n^2+2n}{n^3-5} - 0| \leq (\frac{4}{n}) < \epsilon$

③ Find an appropriate N for our simpler sequence.

Figure out condition on n s.t. $|\frac{4}{n} - 0| < \epsilon$.

amounts to $|\frac{4}{n}| < \epsilon \Leftrightarrow n > 4/\epsilon$

So if $n > 4/\epsilon$ and $n \geq 3$,

$$\frac{n^2+2n}{n^3-5} < \frac{4}{n} < \epsilon$$

Proof that $\frac{n^2+2n}{n^3-5} \rightarrow 0$ (finally! Whew!)

Given $\epsilon > 0$, set $N = \max\{2, 3, 3, 4/\epsilon\}$. Then $n > N \Rightarrow$

$$\left| s_n - s \right| = \left| \frac{n^2+2n}{n^3-5} - 0 \right| = \frac{n^2+2n}{n^3-5} < \frac{4}{n} < \epsilon$$

$n \geq 2$ $n \geq 3$ $n > 4/\epsilon$.

This is all a special case of...

Thm Suppose $a_n \rightarrow 0$. If for $k > 0$, $m \in \mathbb{N}$ we have $|s_n - s| \leq k \cdot a_n$ for all $n > m$, then $s_n \rightarrow s$.

Thm Suppose $a_n \rightarrow 0$. If for $k > 0$, $m \in \mathbb{N}$ we have
 $|s_n - s| < k \cdot a_n$ for all $n > m$, then $s_n \rightarrow s$.

Notes ① $\left| \frac{n^2 + 2n}{n^3 - 5} - 0 \right| \leq 4 \left(\frac{1}{n} \right)$

$$s_n \quad s \quad k \quad a_n \quad (m=3)$$

② This is the Squeeze Thm!

If $0 \leq f(n) \leq g(n)$ and $\lim_{n \rightarrow \infty} 0 \leq \lim_{n \rightarrow \infty} f(n) \leq \lim_{n \rightarrow \infty} g(n)$

$$0 \leq \lim_{n \rightarrow \infty} f(n) \leq 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} f(n) = 0.$$

Thm Suppose $a_n \rightarrow 0$. If for $k > 0$, $m \in \mathbb{N}$ we have
 $|s_n - s| < k \cdot a_n$ for all $n > m$, then $s_n \rightarrow s$.

Pf. Let $\epsilon > 0$, need to show $|s_n - s| < \epsilon$ for (eventual) values of n .

Because $a_n \rightarrow 0$, $\exists N_1$ s.t. $|a_n - 0| = |a_n| < \epsilon/k$.
Let $N = \max\{m, N_1\}$. Then $n > N \Rightarrow$

$$|s_n - s| \leq k |a_n| < k(\epsilon/k) = \epsilon$$

$n > m$ $\text{b/c } n > N_1$

Q: How to prove a sequence diverges?

Recall the defⁿ:

$s_n \rightarrow s$ iff $\forall \epsilon > 0 \exists N$ s.t. $n > N \Rightarrow |s_n - s| < \epsilon$.
implied $\forall n > N$

$s_n \not\rightarrow s$ iff $\exists \epsilon > 0 \forall N \exists n > N$ and $|s_n - s| \geq \epsilon$

i.e. $\exists \epsilon > 0$ for which you can't ever guarantee s_n is ever within ϵ of s .

Ex $\frac{1}{n} \not\rightarrow 9$ b/c we can't guarantee $\frac{1}{n}$ will be within ϵ units of 9 for $\epsilon = 1$. In fact $|\frac{1}{n} - 9| \geq \epsilon = 1$ for all n — not even a matter of finding n !

So to prove s_n DIVERGES, you must show it cannot converge to any $s \in \mathbb{R}$ - that's hard!

Show: $\forall s \exists \epsilon > 0 \ni \forall N \exists n \ni n > N$ and $|s_n - s| \geq \epsilon$

Must exhibit $\epsilon > 0$ s.t. no matter how large n gets, you cannot guarantee $|s_n - s| < \epsilon$ for any s .

Ex Prove $s_n = (-1)^n$ diverges. $s_n = (-1, 1, -1, 1, -1, 1, \dots)$

Let $\epsilon = 1/2$, suppose $s_n \rightarrow s$.

$\exists N$ s.t. $n > N$, $|s_n - s| < 1/2$.



Thus $-\frac{1}{2} < s_n - s < \frac{1}{2}$

No matter how large n is, s_n still oscillates b/w 1, -1.

Ex Prove $S_n = (-1)^n$ diverges.

$$\underline{n \text{ odd}} \Rightarrow s_n = -1, \text{ so } -\frac{1}{2} < -1 - s < \frac{1}{2} \Rightarrow -\frac{3}{2} < s < -\frac{1}{2}$$

$$\underline{n \text{ even}} \Rightarrow s_n = 1, \text{ so } -\frac{1}{2} < 1 - s < \frac{1}{2} \Rightarrow \frac{1}{2} < s < \frac{3}{2}$$

$$\text{Thus } -\frac{3}{2} < s < -\frac{1}{2} < \frac{1}{2} < s < \frac{3}{2}$$

i.e. $s < s$, a contradiction. Hence S_n does not converge to any s .

(S_n diverges)

Thm If $s_n \rightarrow s$, $s_n \rightarrow t$, then $s = t$. (lim of a seq. is unique)

Pf We want to show $s = t \Leftrightarrow s - t = 0$

$$\Leftrightarrow |s - t| = 0$$

$$\Leftrightarrow |s - t| < \epsilon \quad \forall \epsilon > 0$$

Since $s_n \rightarrow s$, $s_n \rightarrow t$, given $\epsilon > 0$ we know

$$\exists M \text{ s.t. } n > M \Rightarrow |s_n - s| < \epsilon/2$$

$$\exists K \text{ s.t. } n > K \Rightarrow |s_n - t| < \epsilon/2$$

Then $N = \max\{M, K\} \Rightarrow$ both ineq's true.

For $n > N$ we therefore have...

$$\begin{aligned} |s-t| &= |(s_n-t) - (s_n-s)| \\ &\leq |s_n-t| + |s_n-s| \\ &< \varepsilon/2 + \varepsilon/2 \\ &= 2\varepsilon/2 \\ &= \varepsilon \end{aligned}$$

(added $0 = s_n - s_n$)
(Δ ineq)

as desired.

Thm A convergent sequence is bounded

Read in book with paper and pencil to draw
and follow along.

