

Mathematics I - Sequences

24/25

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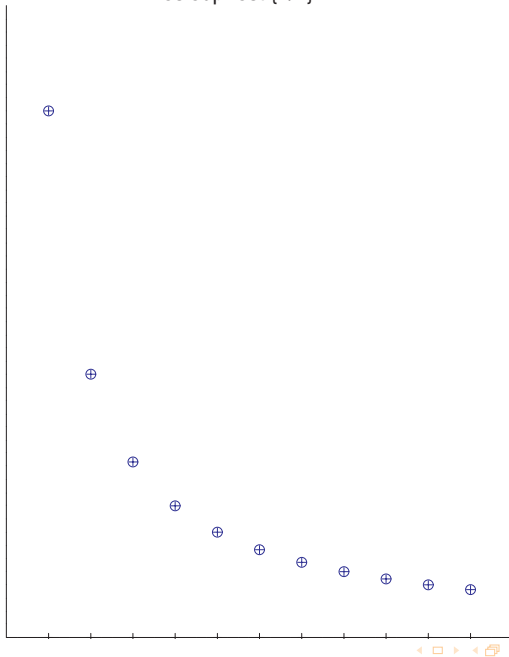
By the **set of all members of the sequence** $\{a_n\}_{n=1}^{\infty}$ we understand the set

$$\{x \in \mathbb{R}; \exists n \in \mathbb{N}: a_n = x\}.$$

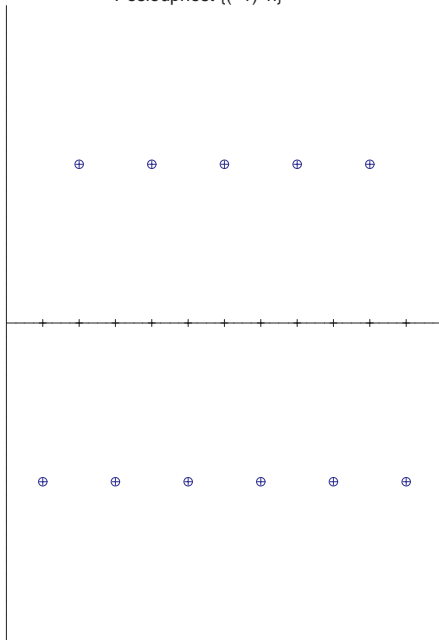
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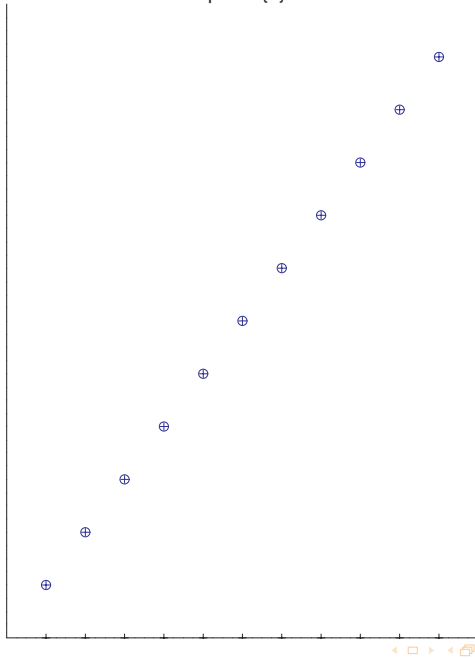
Posloupnost $\{1/n\}$



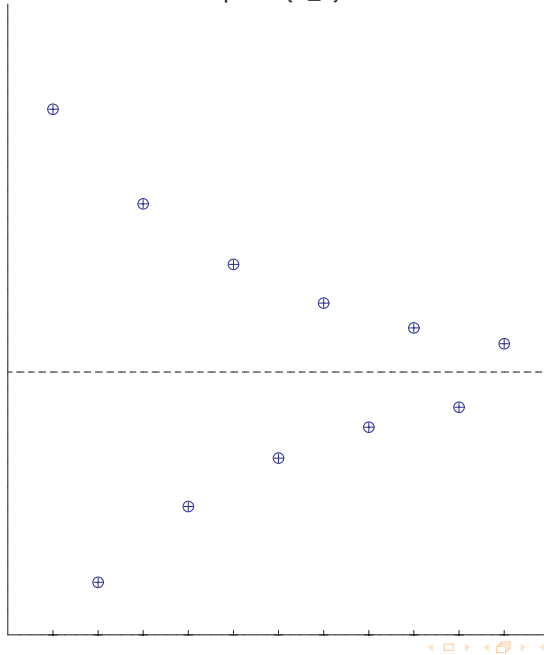
Posloupnost $\{(-1)^n\}$



Posloupnost $\{n\}$

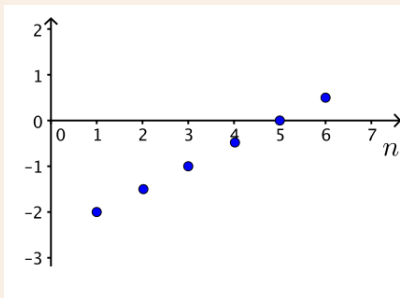


Posloupnost $\{P_n\}$



Exercise

Find the formula for a_n .



A. $a_n = \left(-\frac{1}{2}\right)^n - \frac{3}{2}$

B. $a_n = \frac{1}{2}n + 5$

C. $a_n = \frac{1}{2}n - 2$

D. $a_n = -\frac{1}{2}n + \frac{5}{2}$

E. $a_n = \frac{1}{2}n - \frac{5}{2}$

Figure:

<https://www.cpp.edu/concepttests/question-library/mat116.shtml>

Exercise

Find the first 4 terms of a sequences

A $a_n = \frac{(-1)^n}{n}$

B $a_n = \frac{n+1}{n}$

Exercise

Find the formula for the following sequence

A $1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \dots$

B $-1, \frac{1}{2}, \frac{-1}{3}, \frac{1}{4}, \frac{-1}{5}, \dots$

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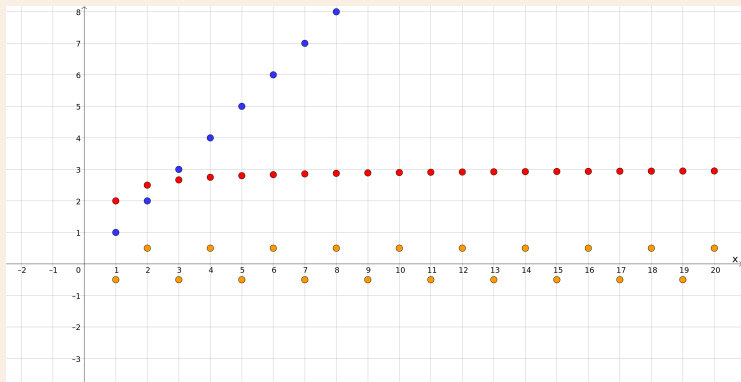
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- **bounded** if the set of all members of this sequence is bounded.

Exercise

Which of these sequences are bounded?



A blue

B red

C yellow

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Exercise

Find non-decreasing sequences.

A $a_n = \ln n$

B $a_n = e^{-n}$

C $a_n = -4$

D $a_n = \frac{(-1)^n}{3^n}$

E $a_n = (-2)^n$

Exercise

Check, if the sequence is monotone:

1. $a_n = \frac{n}{4 + n^2}$

2. $a_n = \frac{n}{n + 1}$

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Exercise

Let $a_n = 1, 2, 3, 4, 5, \dots$, $b_n = (-1)^n$. Find

A $a_n + b_n$

B a_n/b_n

C $3a_n$

Definition

We say that a sequence $\{a_n\}$ has a **limit** which equals to a number $A \in \mathbb{R}$ if to every positive real number ε there exists a natural number n_0 such that for every index $n \geq n_0$ we have $|a_n - A| < \varepsilon$, i.e.

$$\forall \varepsilon \in \mathbb{R}, \varepsilon > 0 \exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: |a_n - A| < \varepsilon.$$

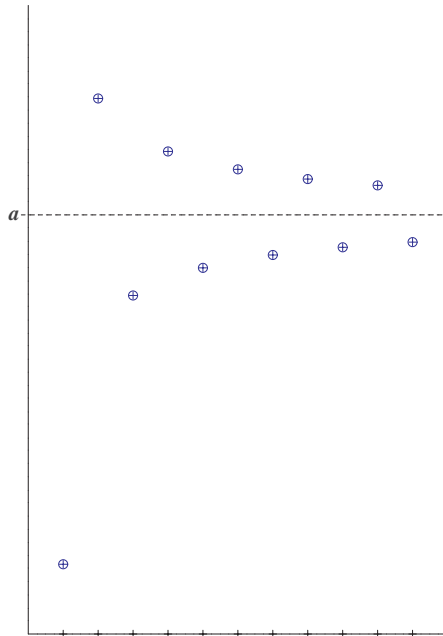
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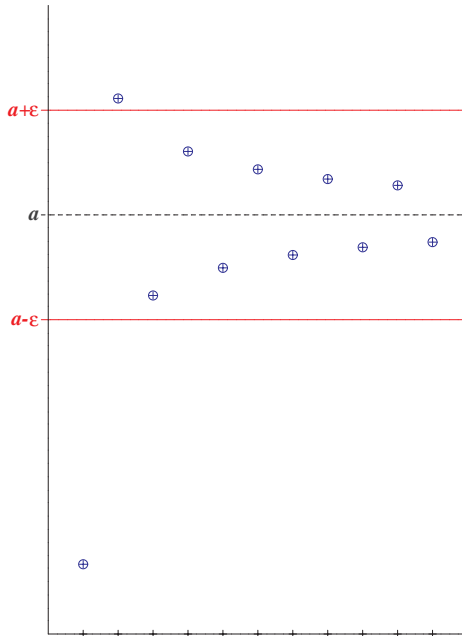
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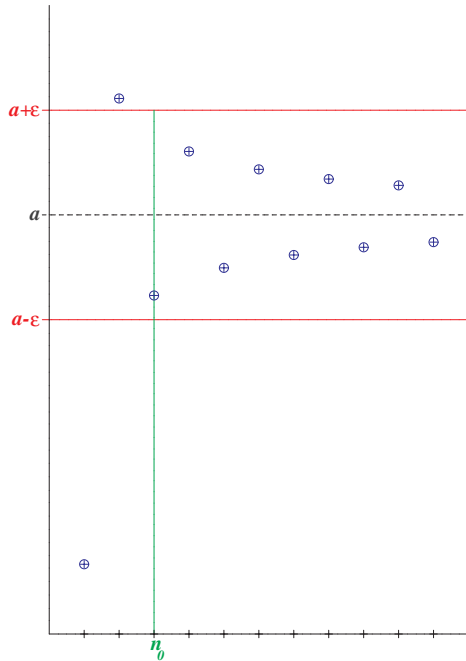
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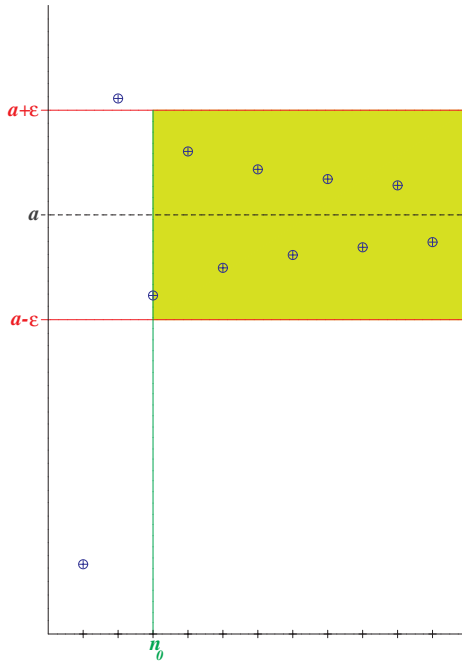
We say that a sequence $\{a_n\}$ is **convergent** if there exists $A \in \mathbb{R}$ which is a limit of $\{a_n\}$.

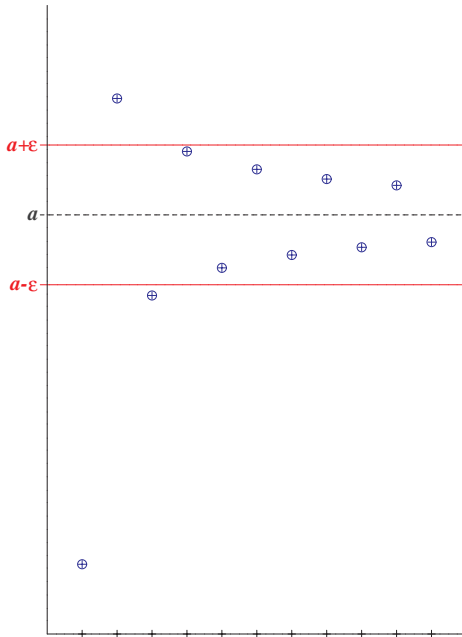
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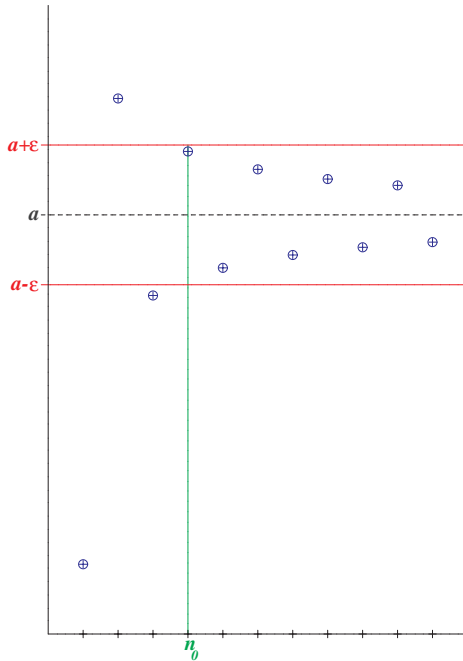


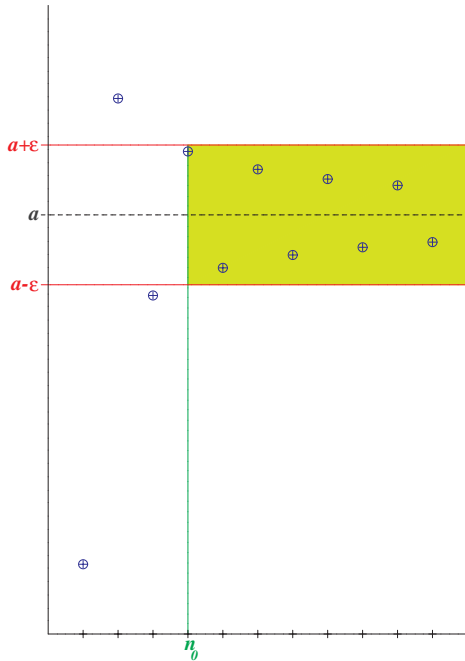


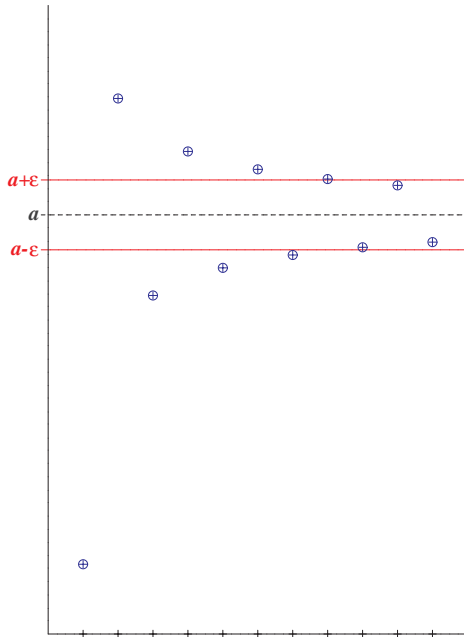


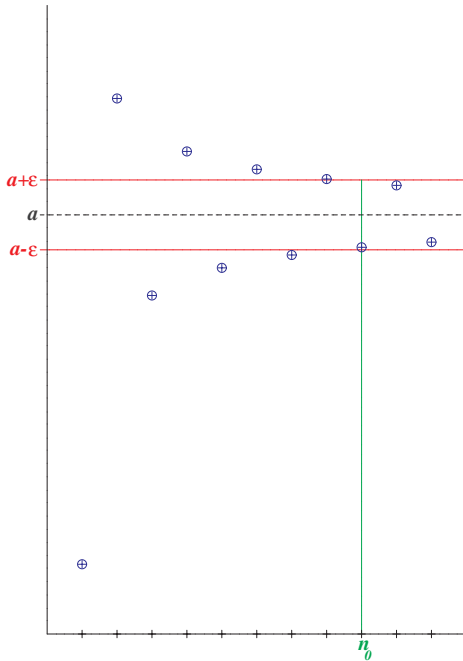


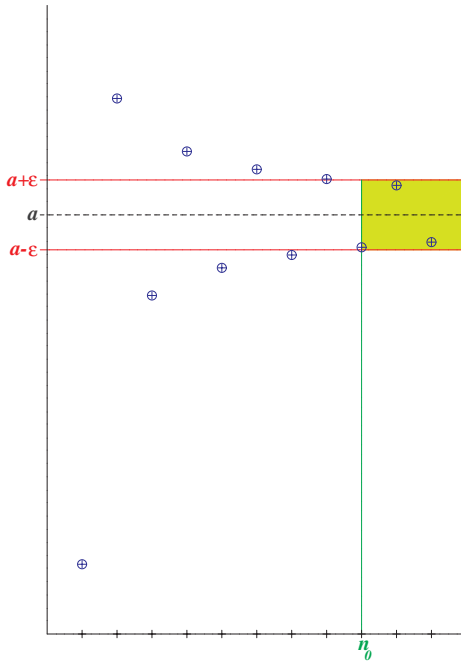












Theorem 1 (uniqueness of a limit)

Every sequence has at most one limit.

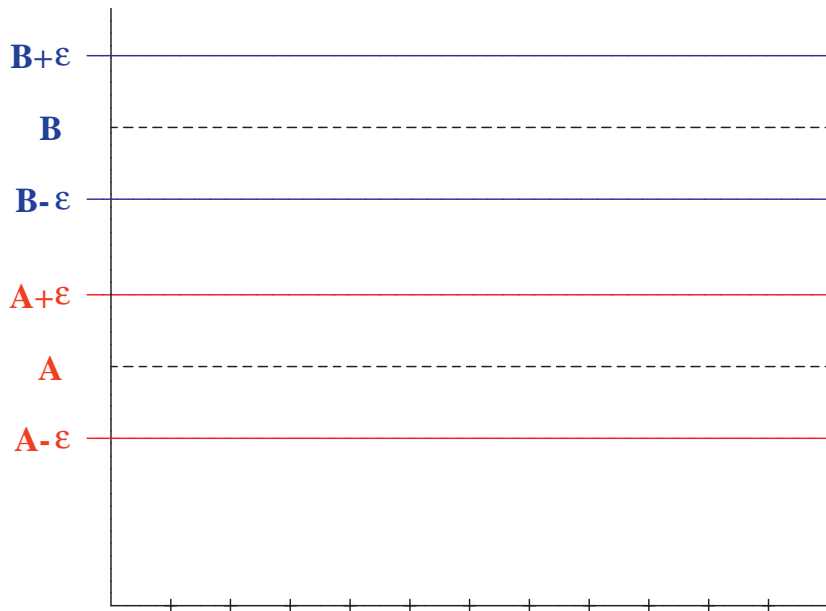
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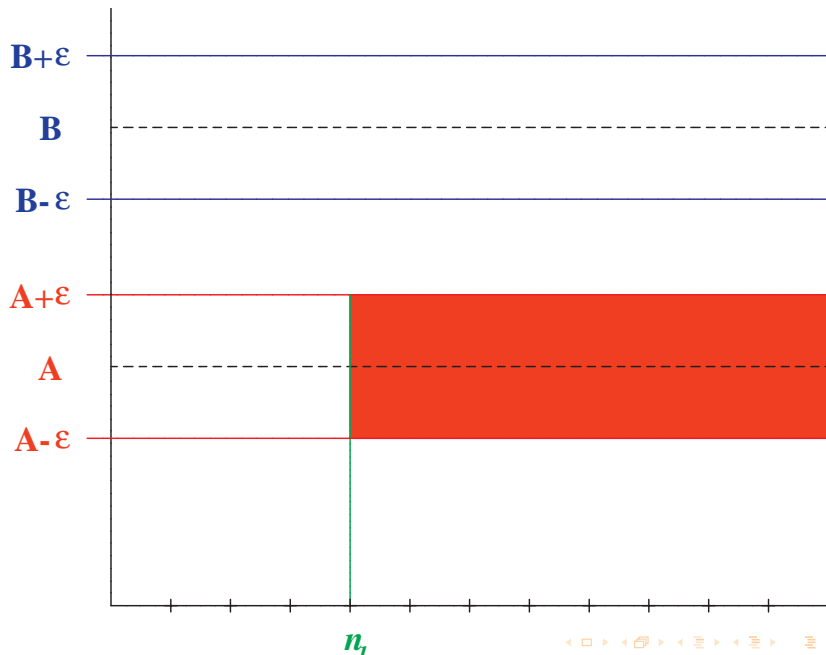
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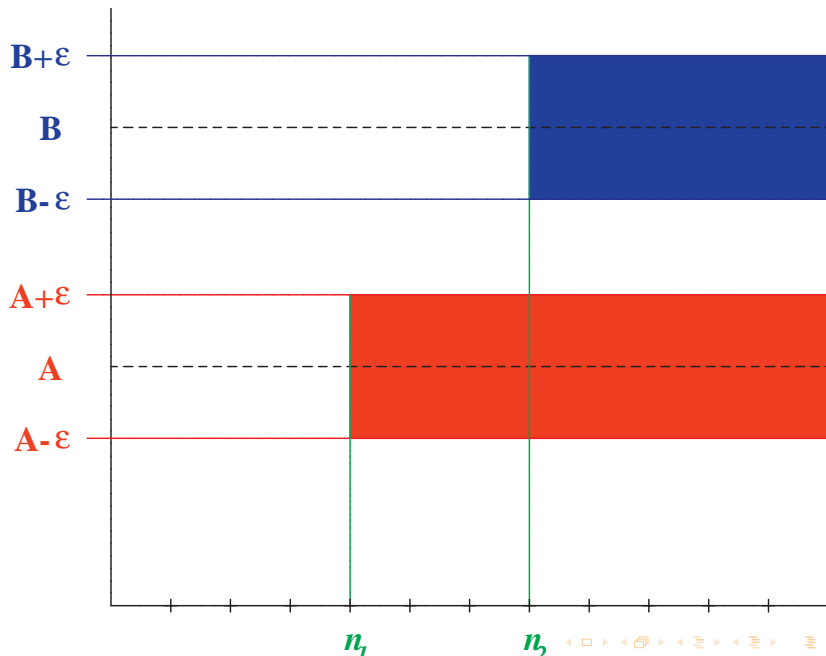
We use the notation $\lim_{n \rightarrow \infty} a_n = A$ or simply $\lim a_n = A$.

B

A

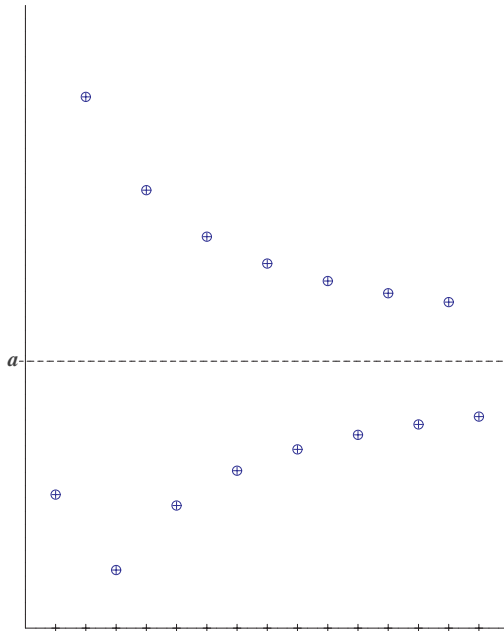


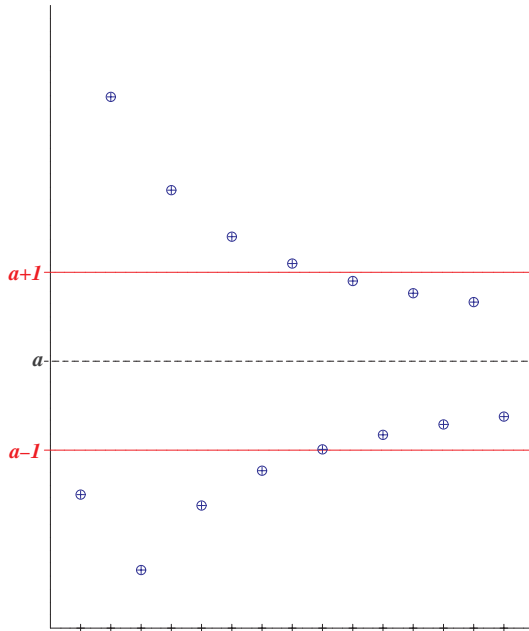


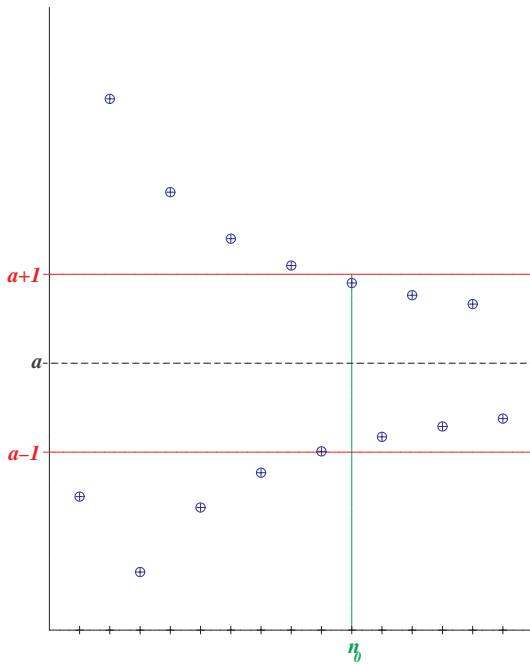


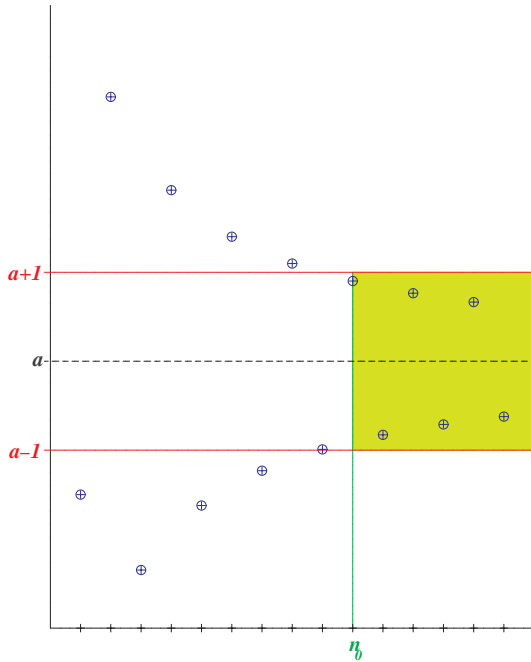
Theorem 2

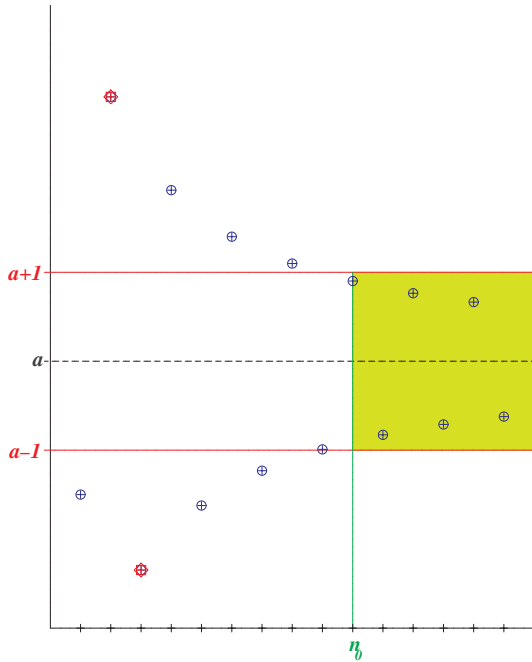
Every convergent sequence is bounded.

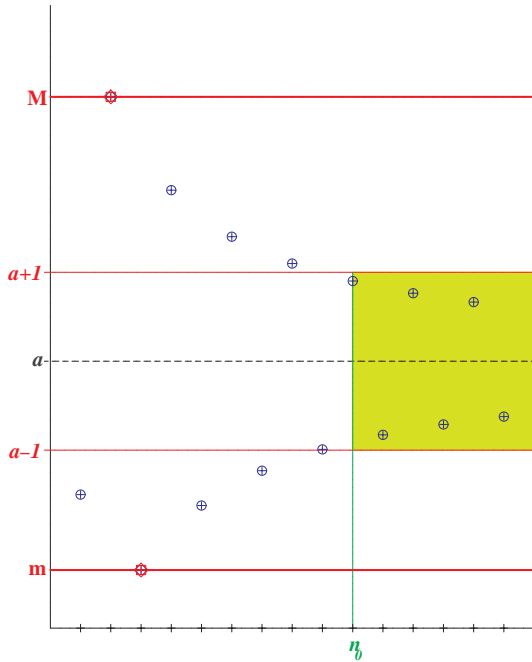












Exercise

Find a sequence, which is

1. bounded and convergent
2. bounded and divergent
3. unbounded and convergent
4. unbounded and divergent

Definition

Let $\{a_n\}_{n=1}^{\infty}$ be a sequence of real numbers. We say that a sequence $\{b_k\}_{k=1}^{\infty}$ is a **subsequence** of $\{a_n\}_{n=1}^{\infty}$ if there is an increasing sequence $\{n_k\}_{k=1}^{\infty}$ of natural numbers such that $b_k = a_{n_k}$ for every $k \in \mathbb{N}$.

https:

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Exercise

Let $a_n = 3, 7, 4, 1/2, \pi, -1$. Find $b_n = a_{2n}$:

A 6, 14, 8...

C 7, 1/2, -1...

B 5, 9, 6...

D 4, 1/2, π ...

By: <https://www.cpp.edu/concepttests/question-library/mat116.shtm>

Theorem 3 (limit of a subsequence)

Let $\{b_k\}_{k=1}^{\infty}$ be a subsequence of $\{a_n\}_{n=1}^{\infty}$. If $\lim_{n \rightarrow \infty} a_n = A \in \mathbb{R}$, then also $\lim_{k \rightarrow \infty} b_k = A$.

Remark

Let $\{a_n\}_{n=1}^{\infty}$ be a sequence of real numbers, $A \in \mathbb{R}$, $K \in \mathbb{R}$, $K > 0$. If

$$\forall \varepsilon \in \mathbb{R}, \varepsilon > 0 \exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: |a_n - A| < K\varepsilon,$$

then $\lim a_n = A$.

Theorem 4 (arithmetics of limits)

Suppose that $\lim a_n = A \in \mathbb{R}$ and $\lim b_n = B \in \mathbb{R}$. Then

(i) $\lim_{n \rightarrow \infty} (a_n + b_n) = A + B,$

Remark

Consider cases

1. $a_n = (-1)^n, b_n = (-1)^n$
2. $a_n = n, b_n = \frac{1}{n}$
3. $a_n = n^2, b_n = \frac{1}{n}$

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- (i) $\lim_{n \rightarrow \infty} (a_n + b_n) = A + B,$
- (ii) $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = A \cdot B,$

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- (i) $\lim_{n \rightarrow \infty} (a_n + b_n) = A + B,$
- (ii) $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = A \cdot B,$
- (iii) *if $B \neq 0$ and $b_n \neq 0$ for all $n \in \mathbb{N}$, then*
 $\lim_{n \rightarrow \infty} (a_n/b_n) = A/B.$

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Theorem 5 (arithmetics of limits)

Suppose that $\lim a_n = A \in \mathbb{R}$ and $\lim b_n = B \in \mathbb{R}$. Then

- (i) $\lim_{n \rightarrow \infty} (a_n + b_n) = A + B$,
- (ii) $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = A \cdot B$,
- (iii) if $B \neq 0$ and $b_n \neq 0$ for all $n \in \mathbb{N}$, then
 $\lim_{n \rightarrow \infty} (a_n/b_n) = A/B$.

Idea of the proof

Proof for $+$ follows from definition.

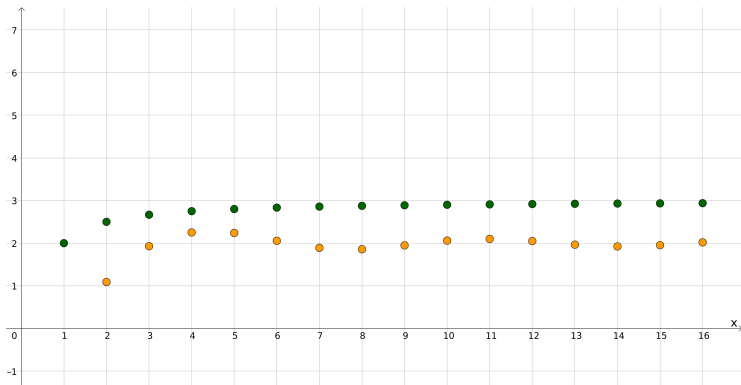
Proof for \cdot is harder and is based on important trick of “adding and subtracting”:

$$\begin{aligned} A \cdot B - a_n \cdot b_n &= A \cdot B - A \cdot b_n + A \cdot b_n - a_n \cdot b_n \\ &= \underbrace{A}_{|\cdot| \leq C} \cdot \underbrace{(B - b_n)}_{|\cdot| \leq \varepsilon} + \underbrace{(A - a_n)}_{|\cdot| \leq \varepsilon} \cdot \underbrace{b_n}_{|\cdot| \leq C} \end{aligned}$$

Theorem 6 (limits and ordering)

Let $\lim a_n = A \in \mathbb{R}$ and $\lim b_n = B \in \mathbb{R}$.

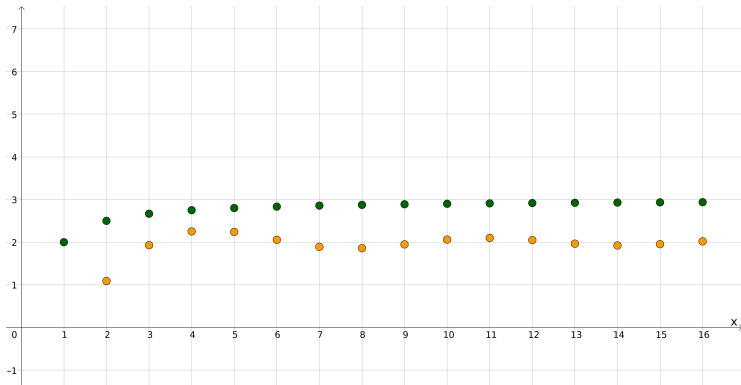
- (i) Suppose that there is $n_0 \in \mathbb{N}$ such that $a_n \geq b_n$ for every $n \geq n_0$. Then $A \geq B$.



Theorem 6 (limits and ordering)

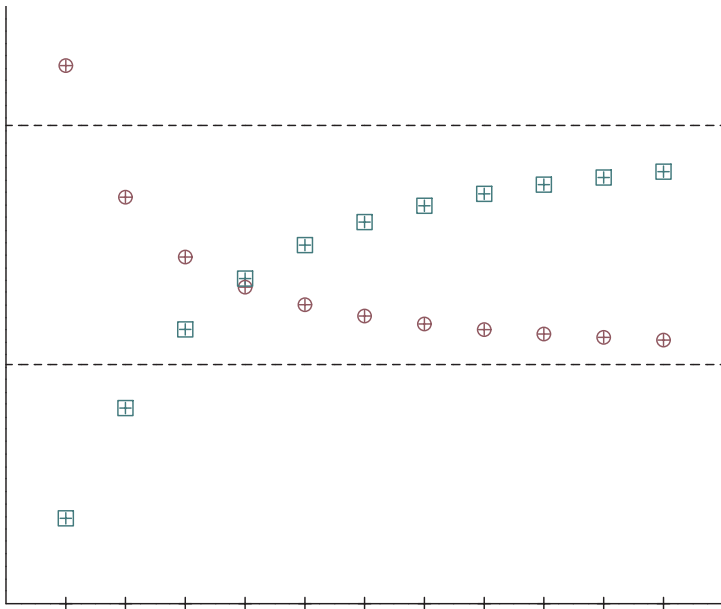
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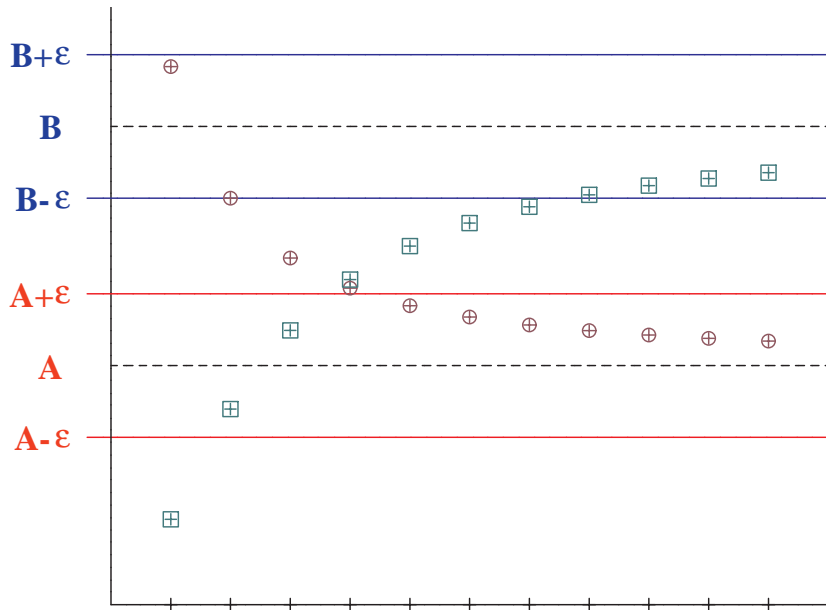
- (i) Suppose that there is $n_0 \in \mathbb{N}$ such that $a_n \geq b_n$ for every $n \geq n_0$. Then $A \geq B$.
- (ii) Suppose that $A < B$. Then there is $n_0 \in \mathbb{N}$ such that $a_n < b_n$ for every $n \geq n_0$.

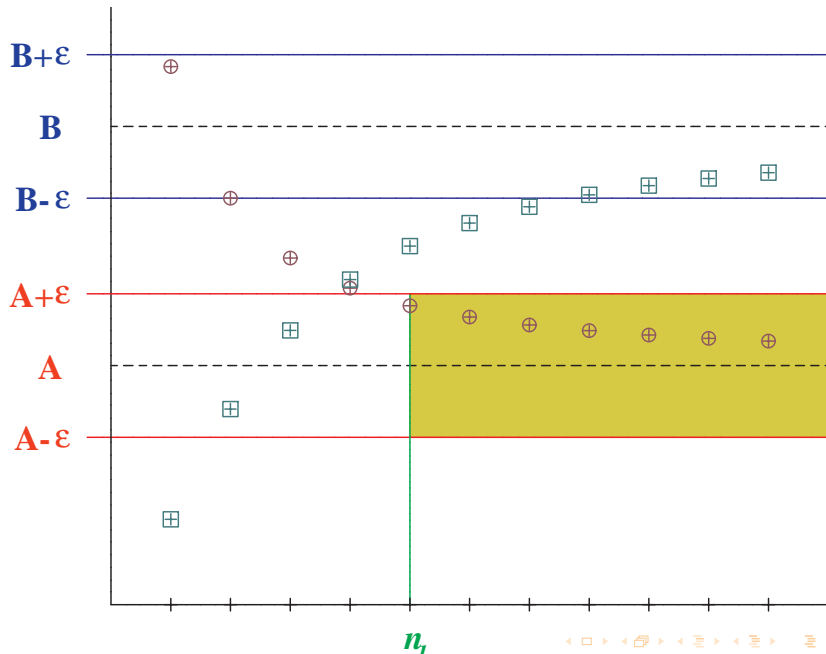


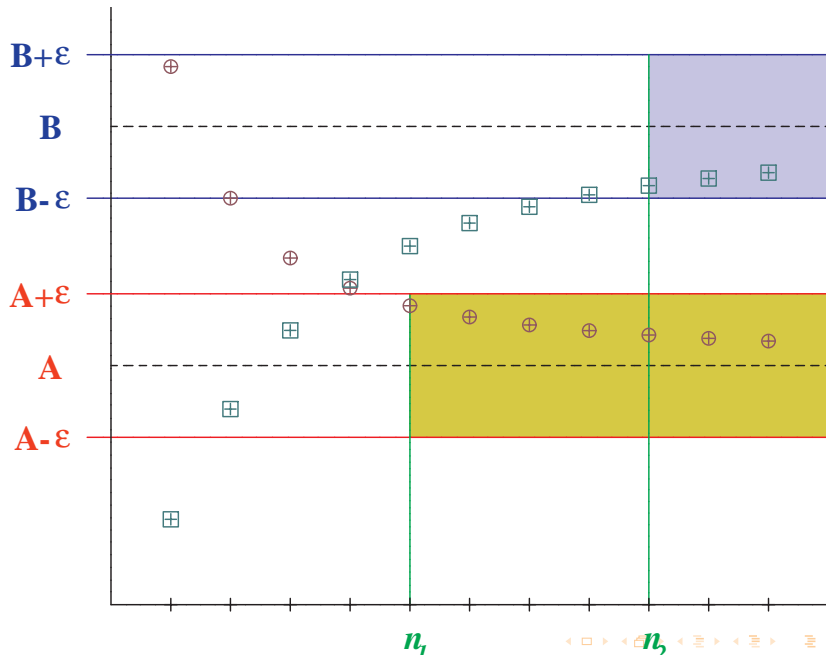
B

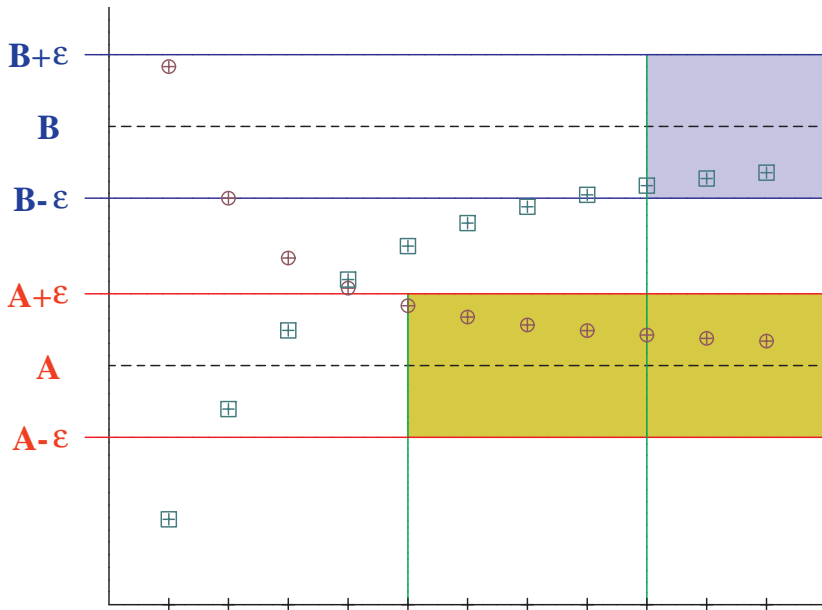
A

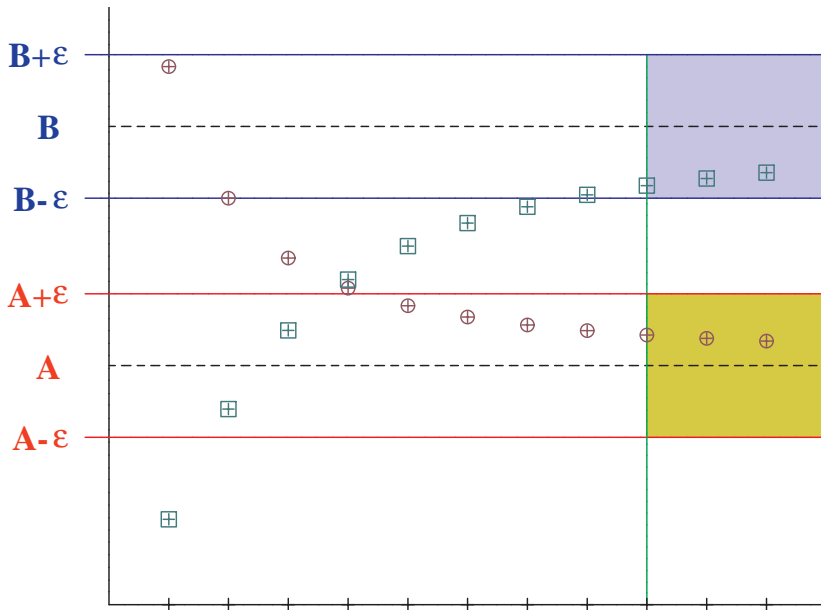












Theorem 7 (limits and ordering)

Let $\lim a_n = A \in \mathbb{R}$ and $\lim b_n = B \in \mathbb{R}$.

1. Suppose that there is $n_0 \in \mathbb{N}$ such that $a_n \geq b_n$ for every $n \geq n_0$. Then $A \geq B$.
2. Suppose that $A < B$. Then there is $n_0 \in \mathbb{N}$ such that $a_n < b_n$ for every $n \geq n_0$.

Exercise (True or false)

Let $\lim a_n = A \in \mathbb{R}$ and $\lim b_n = B \in \mathbb{R}$.

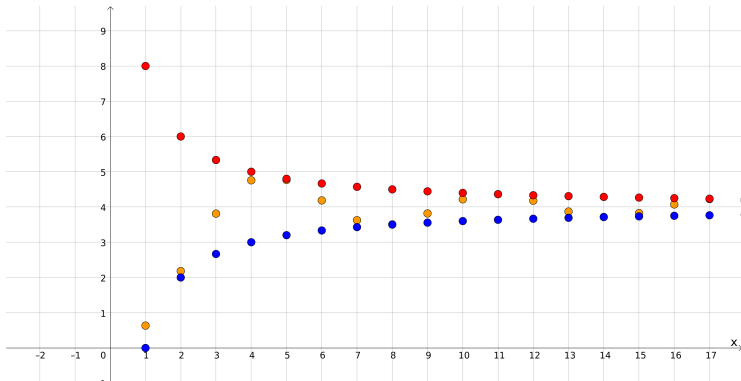
If $a_n < b_n$, then $A < B$.

Theorem 8 (two policemen (sandwich theorem))

Let $\{a_n\}$, $\{b_n\}$ be convergent sequences and let $\{c_n\}$ be a sequence such that

- (i) $\exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: a_n \leq c_n \leq b_n$,
- (ii) $\lim a_n = \lim b_n$.

Then $\lim c_n$ exists and $\lim c_n = \lim a_n$.



Theorem 9 (two policemen)

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(ii) $\lim a_n = \lim b_n.$

Then $\lim c_n$ exists and $\lim c_n = \lim a_n.$

Exercise

Find the cops for the sequence $a_n = \frac{\cos n}{n}.$

Theorem 9 (two policemen)

Let $\{a_n\}$, $\{b_n\}$ be convergent sequences and let $\{c_n\}$ be a sequence such that

(i) $\exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: a_n \leq c_n \leq b_n,$

(ii) $\lim a_n = \lim b_n.$

Then $\lim c_n$ exists and $\lim c_n = \lim a_n.$

Exercise

Find the cops for the sequence $a_n = \frac{\cos n}{n}.$

Corollary 10

*Suppose that $\lim a_n = 0$ and the sequence $\{b_n\}$ is bounded.
Then $\lim a_n b_n = 0.$*

Definition

We say that a sequence $\{a_n\}$ has a limit $+\infty$ (**plus infinity**) if

$$\forall L \in \mathbb{R} \exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: a_n > L.$$

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Theorem 1 on the uniqueness of a limit holds also for the limits $+\infty$ and $-\infty$. If $\lim a_n = +\infty$, then we say that the sequence $\{a_n\}$ **diverges** to $+\infty$, similarly for $-\infty$.

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Theorem 1 on the uniqueness of a limit holds also for the limits $+\infty$ and $-\infty$. If $\lim a_n = +\infty$, then we say that the sequence $\{a_n\}$ **diverges** to $+\infty$, similarly for $-\infty$. If $\lim a_n \in \mathbb{R}$, then we say that the limit is **finite**, if $\lim a_n = +\infty$ or $\lim a_n = -\infty$, then we say that the limit is **infinite**.

Definition

We say that a sequence $\{a_n\}$ has a limit $+\infty$ (**plus infinity**) if

$$\forall L \in \mathbb{R} \exists n_0 \in \mathbb{N} \forall n \in \mathbb{N}, n \geq n_0: a_n > L.$$

Definition

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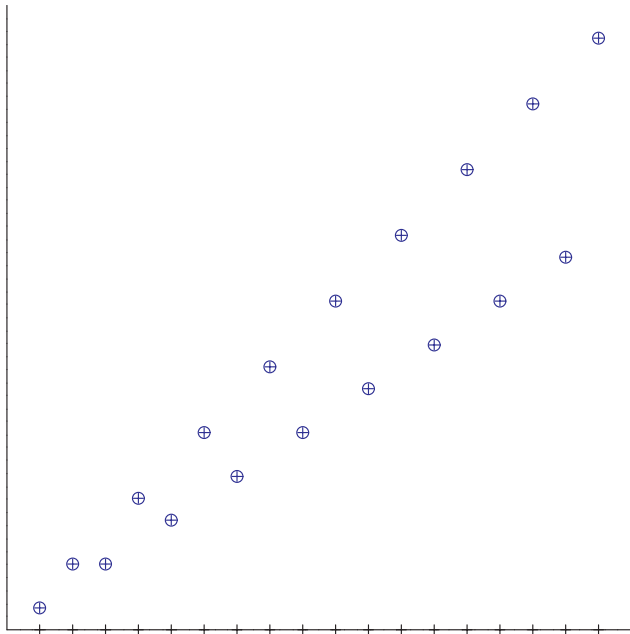
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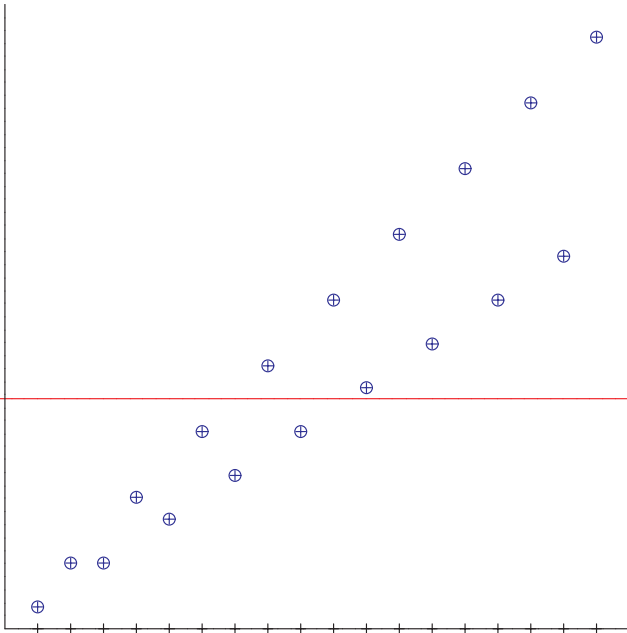
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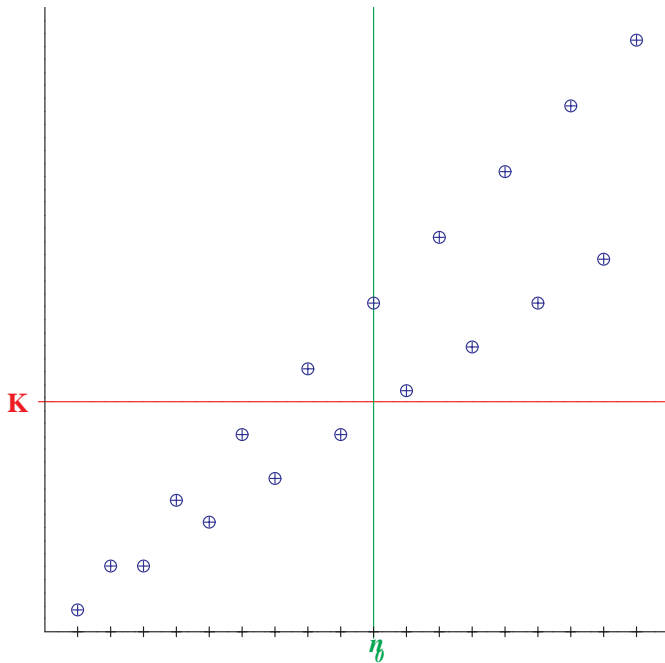
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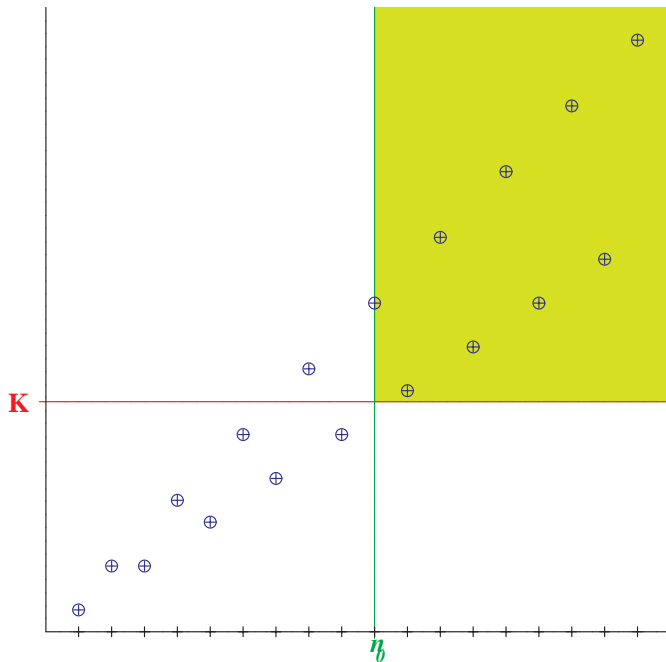
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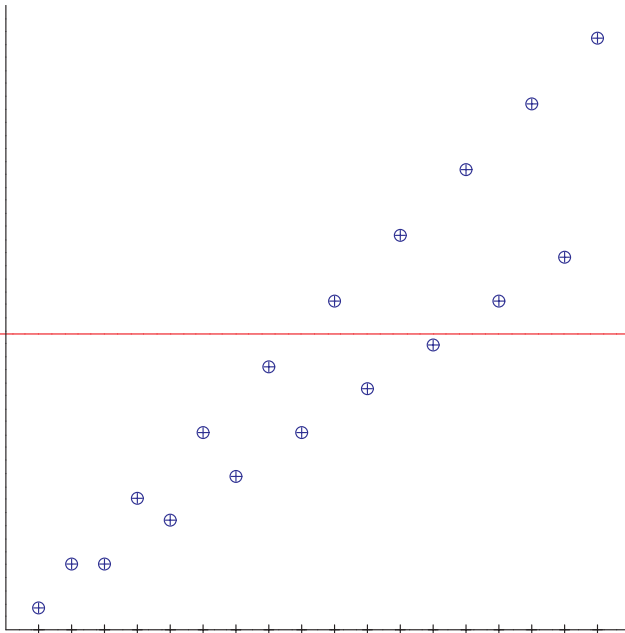
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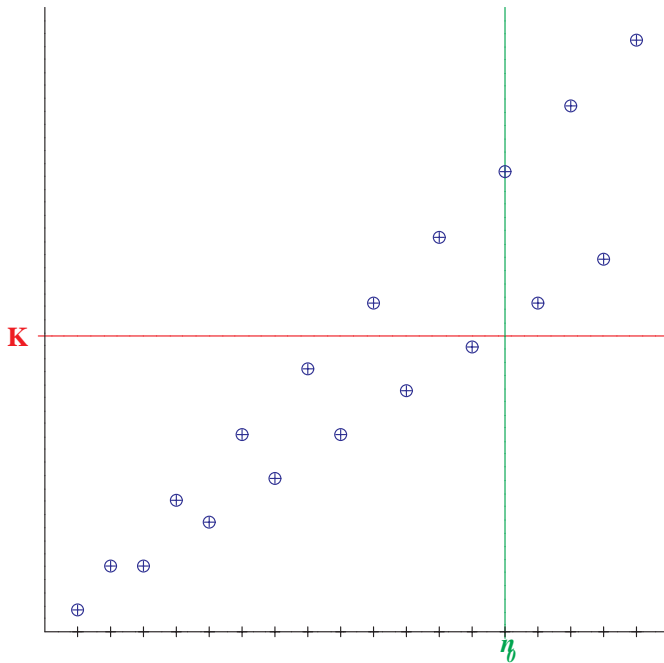


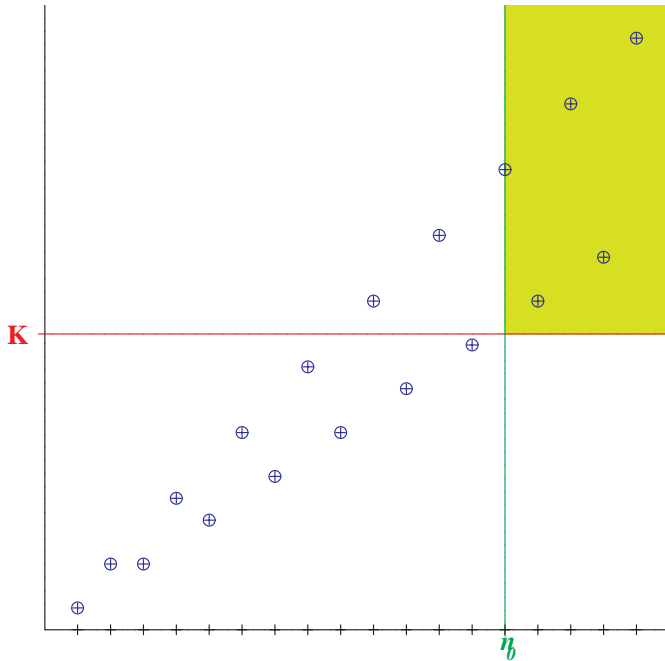




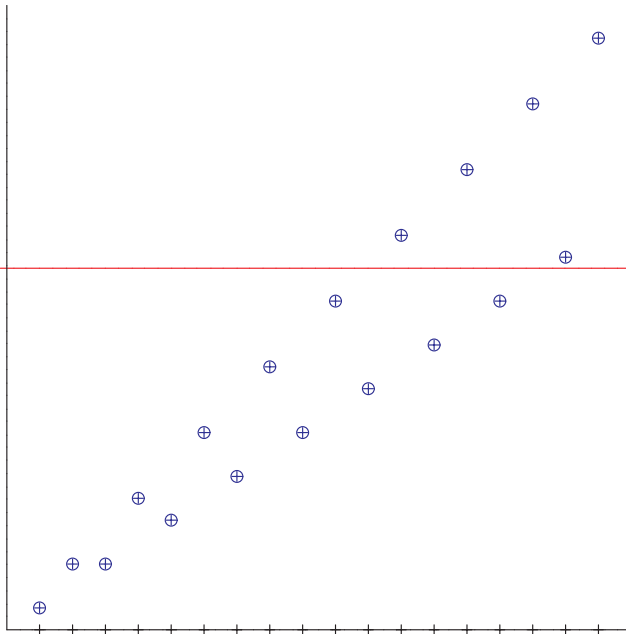
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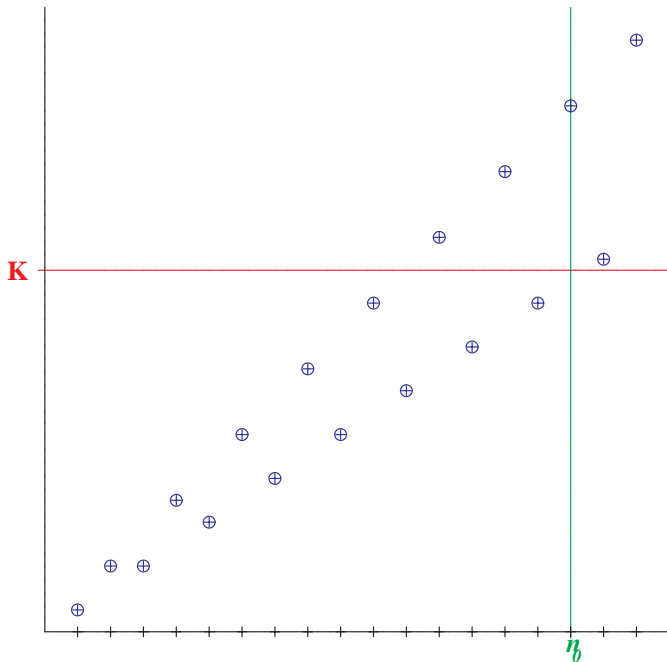


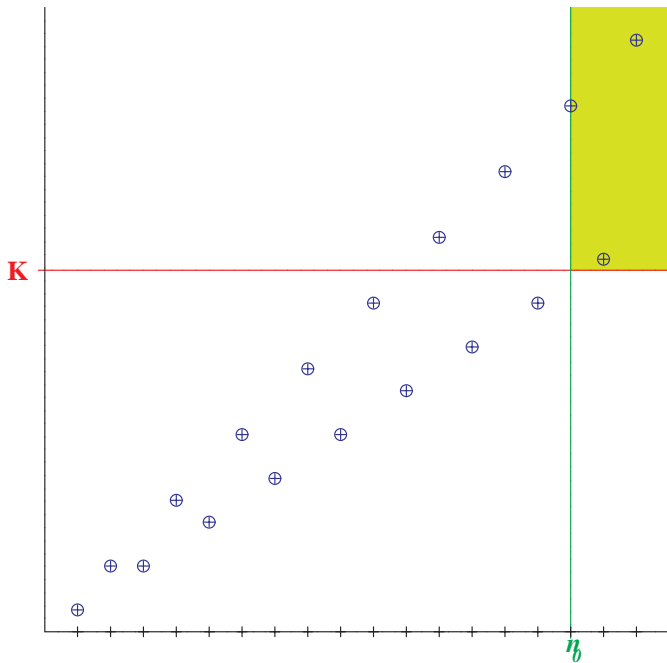




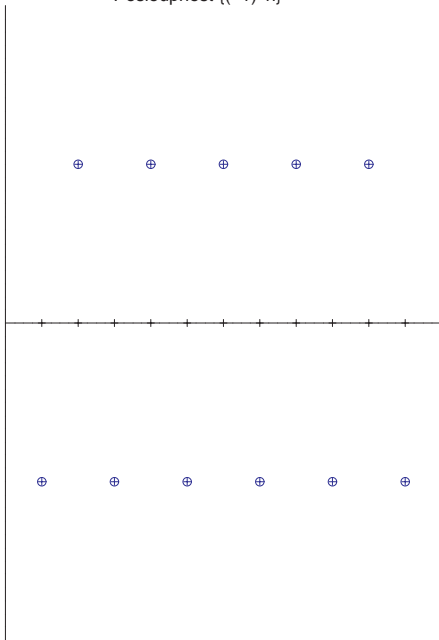
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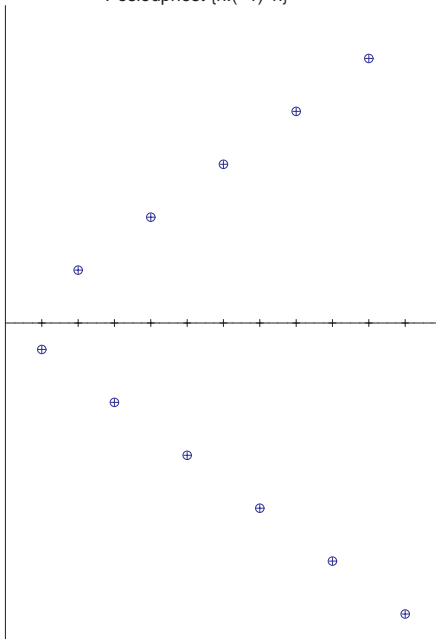




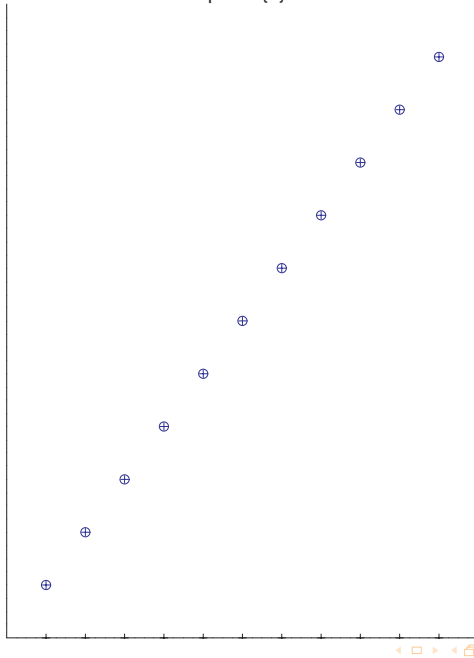
Posloupnost $\{(-1)^n\}$



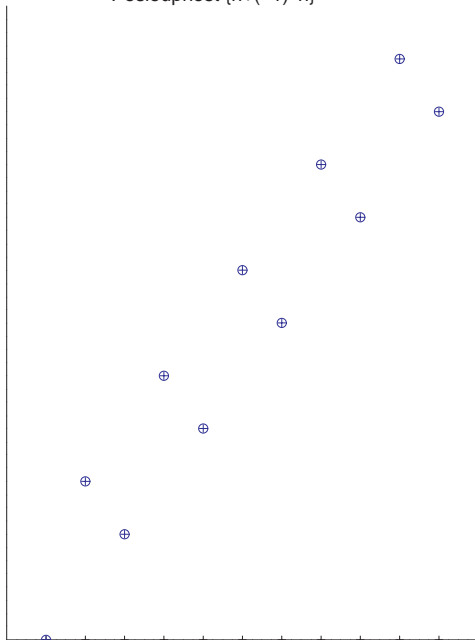
Posloupnost $\{n \cdot (-1)^n\}$

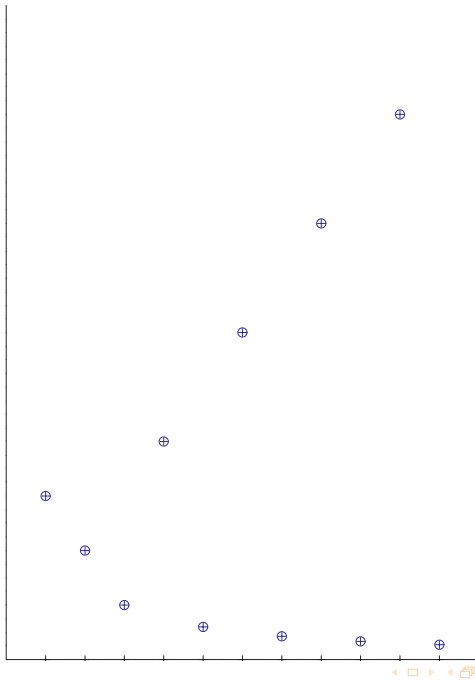


Posloupnost $\{n\}$



Posloupnost $\{n+(-1)^n\}$





Theorem 2 does not hold for infinite limits. But:

Theorem 2'

- *Suppose that $\lim a_n = +\infty$. Then the sequence $\{a_n\}$ is not bounded from above, but is bounded from below.*
- *Suppose that $\lim a_n = -\infty$. Then the sequence $\{a_n\}$ is not bounded from below, but is bounded from above.*

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Exercise

Give an example of $a_n \rightarrow \infty$ and find its lower bound.

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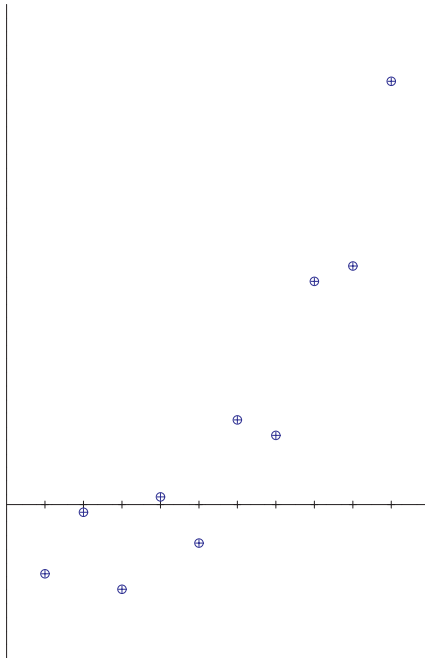
Theorem 2'

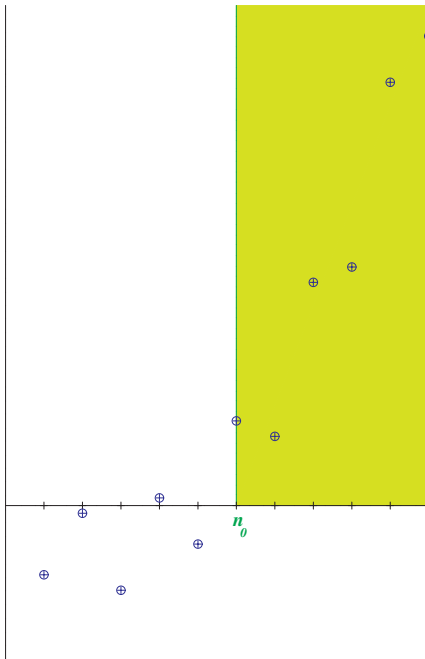
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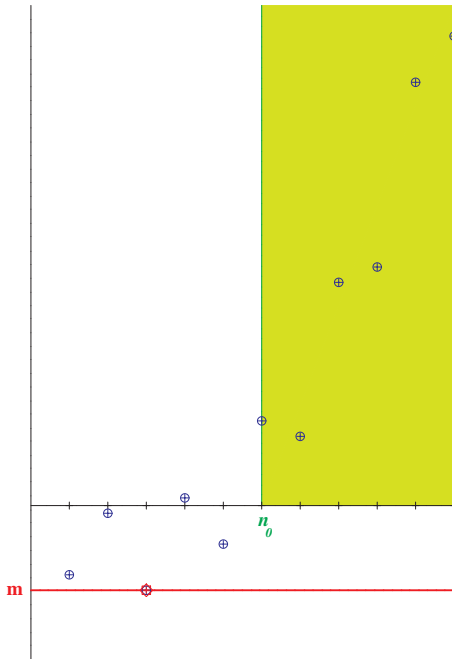
Exercise

Give an example of $a_n \rightarrow \infty$ and find its lower bound.

Theorem 3 (limit of a subsequence) holds also for infinite limits.







Definition

We define the **extended real line** by setting $\mathbb{R}^* = \mathbb{R} \cup \{+\infty, -\infty\}$ with the following extension of operations and ordering from \mathbb{R} :

- $a < +\infty$ and $-\infty < a$ for $a \in \mathbb{R}$, $-\infty < +\infty$,
- $a + (+\infty) = (+\infty) + a = +\infty$ for $a \in \mathbb{R}^* \setminus \{-\infty\}$,
- $a + (-\infty) = (-\infty) + a = -\infty$ for $a \in \mathbb{R}^* \setminus \{+\infty\}$,
- $a \cdot (\pm\infty) = (\pm\infty) \cdot a = \pm\infty$ for $a \in \mathbb{R}^*$, $a > 0$,
- $a \cdot (\pm\infty) = (\pm\infty) \cdot a = \mp\infty$ for $a \in \mathbb{R}^*$, $a < 0$,
- $\frac{a}{\pm\infty} = 0$ pro $a \in \mathbb{R}$.

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- $\frac{a}{\pm\infty} = 0$ pro $a \in \mathbb{R}$.

Exercise

1. $2 + \infty$

2. $-\infty + 3$

3. $\pi\infty$

4. $-4(-\infty)$

5. -7∞

6. $\frac{\infty}{-3}$

7. $\frac{5}{\infty}$

The following operations are not defined:

- $(-\infty) + (+\infty), (+\infty) + (-\infty), (+\infty) - (+\infty),$
 $(-\infty) - (-\infty),$
- $(+\infty) \cdot 0, 0 \cdot (+\infty), (-\infty) \cdot 0, 0 \cdot (-\infty),$
- $\frac{+\infty}{+\infty}, \frac{+\infty}{-\infty}, \frac{-\infty}{-\infty}, \frac{-\infty}{+\infty}, \frac{a}{0}$ for $a \in \mathbb{R}^*.$

Theorem 5' (arithmetics of limits)

Suppose that $\lim a_n = A \in \mathbb{R}^$ and $\lim b_n = B \in \mathbb{R}^*$. Then*

(i) $\lim(a_n \pm b_n) = A \pm B$ if the right-hand side is defined,

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Theorem 11

Suppose that $\lim a_n = A \in \mathbb{R}^$, $A > 0$, $\lim b_n = 0$ and there is $n_0 \in \mathbb{N}$ such that we have $b_n > 0$ for every $n \in \mathbb{N}$, $n \geq n_0$. Then $\lim a_n/b_n = +\infty$.*

https:

//www.geogebra.org/calculator/cpuzsnnh

Theorem 7 (limits and ordering) and Theorem 9 (two cops theorem) hold also for infinite limits. Even the following modification holds:

Theorem 9' (one policeman)

Let $\{a_n\}$ and $\{b_n\}$ be two sequences.

- *If $\lim a_n = +\infty$ and there is $n_0 \in \mathbb{N}$ such that $b_n \geq a_n$ for every $n \in \mathbb{N}$, $n \geq n_0$, then $\lim b_n = +\infty$.*
- *If $\lim a_n = -\infty$ and there is $n_0 \in \mathbb{N}$ such that $b_n \leq a_n$ for every $n \in \mathbb{N}$, $n \geq n_0$, then $\lim b_n = -\infty$.*

Definition

Let $A \subset \mathbb{R}$ be non-empty. If A is not bounded from above, then we define $\sup A = +\infty$. If A is not bounded from below, then we define $\inf A = -\infty$.

Definition

Let $A \subset \mathbb{R}$ be non-empty. If A is not bounded from above, then we define $\sup A = +\infty$. If A is not bounded from below, then we define $\inf A = -\infty$.

Lemma 12

Let $M \subset \mathbb{R}$ be non-empty and $G \in \mathbb{R}^$. Then the following statements are equivalent:*

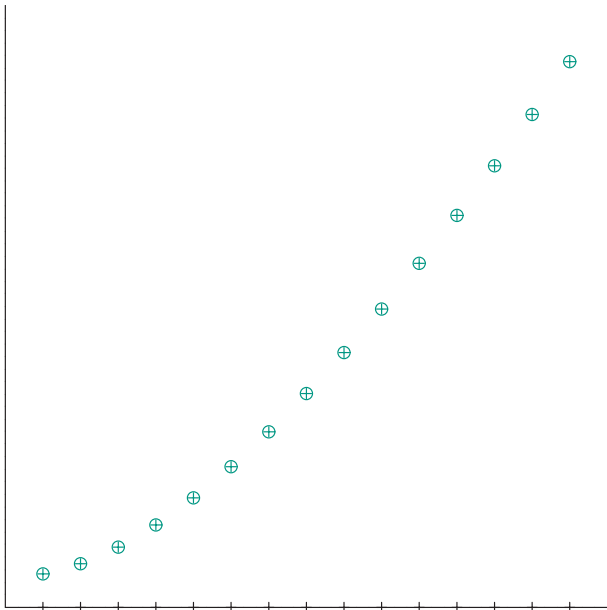
- (1) $G = \sup M$.
- (2) *The number G is an upper bound of M and there exists a sequence $\{x_n\}_{n=1}^{\infty}$ of members of M such that $\lim x_n = G$.*

Exercise

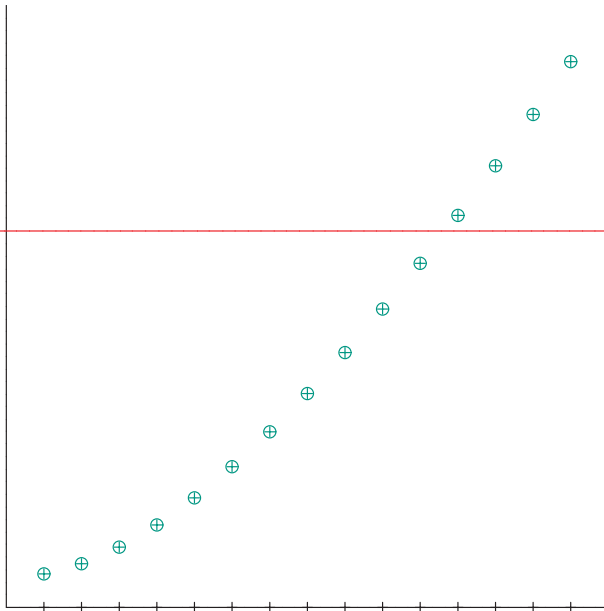
Find a sequence $\{x_n\}$ for a set $M = [2, 5)$.

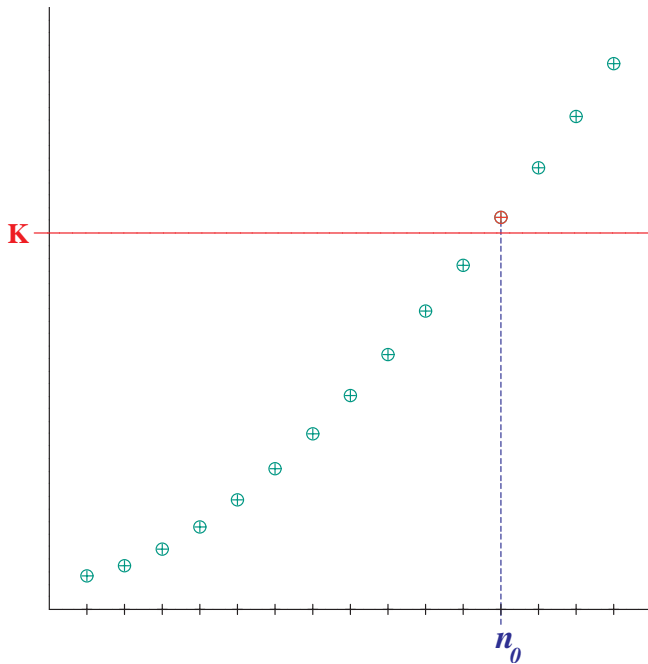
Theorem 13 (limit of a monotone sequence)

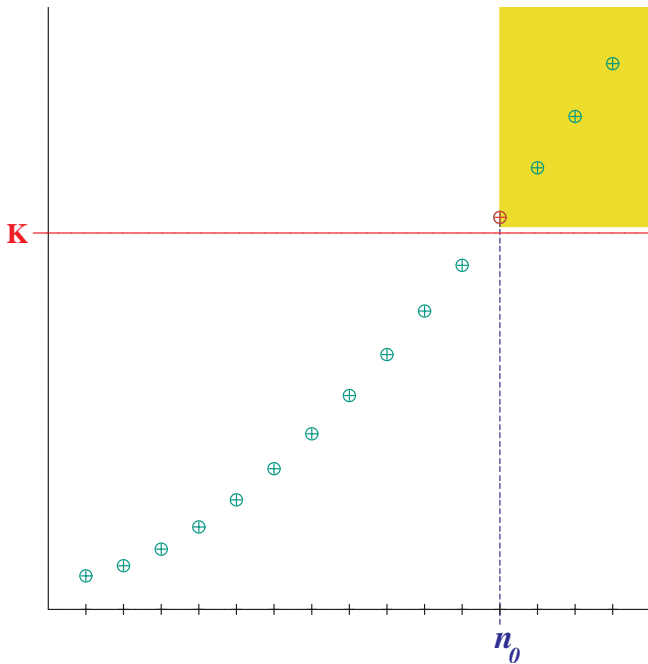
Every monotone sequence has a limit. If $\{a_n\}$ is non-decreasing, then $\lim a_n = \sup\{a_n; n \in \mathbb{N}\}$. If $\{a_n\}$ is non-increasing, then $\lim a_n = \inf\{a_n; n \in \mathbb{N}\}$.

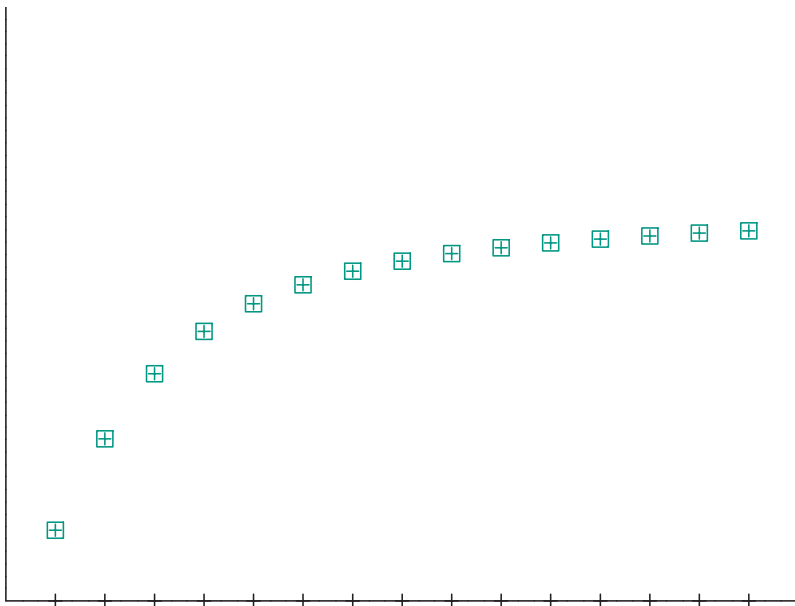


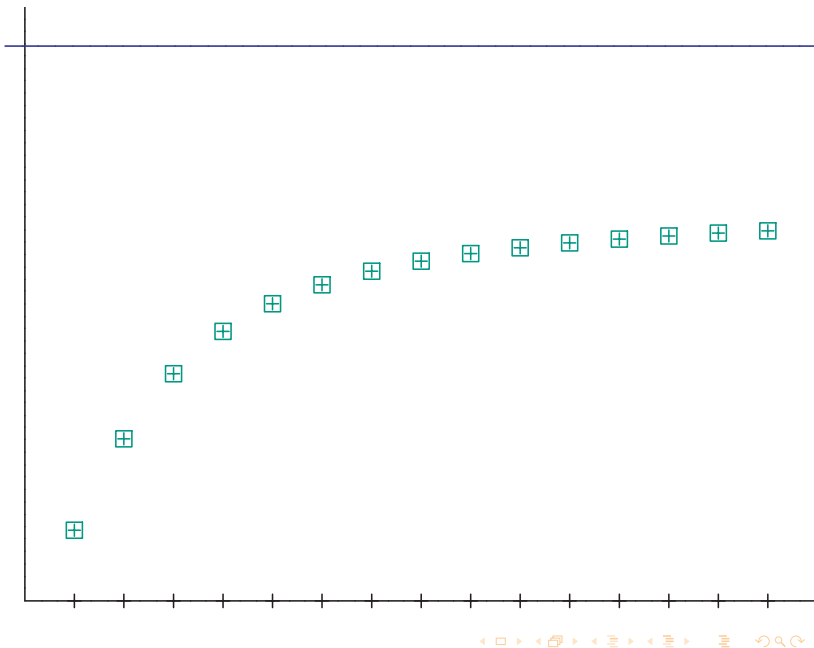
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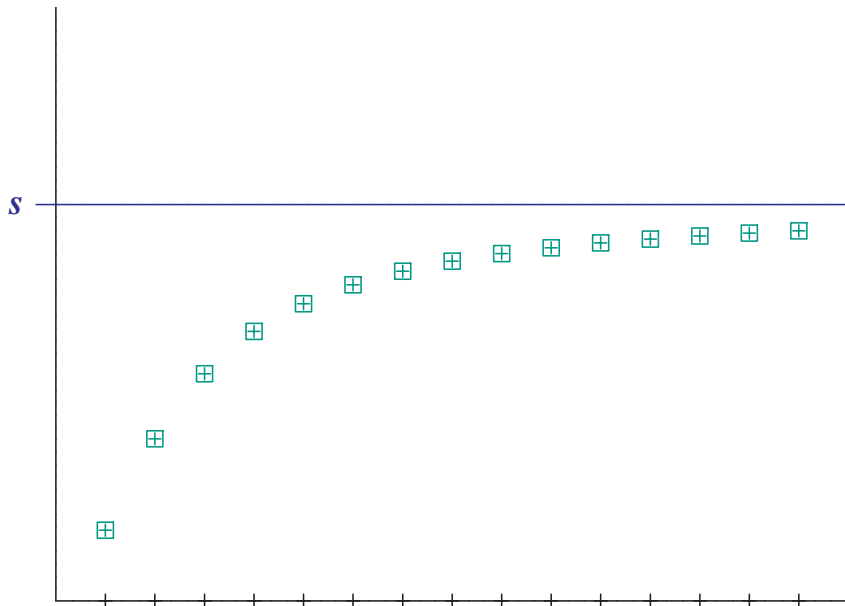


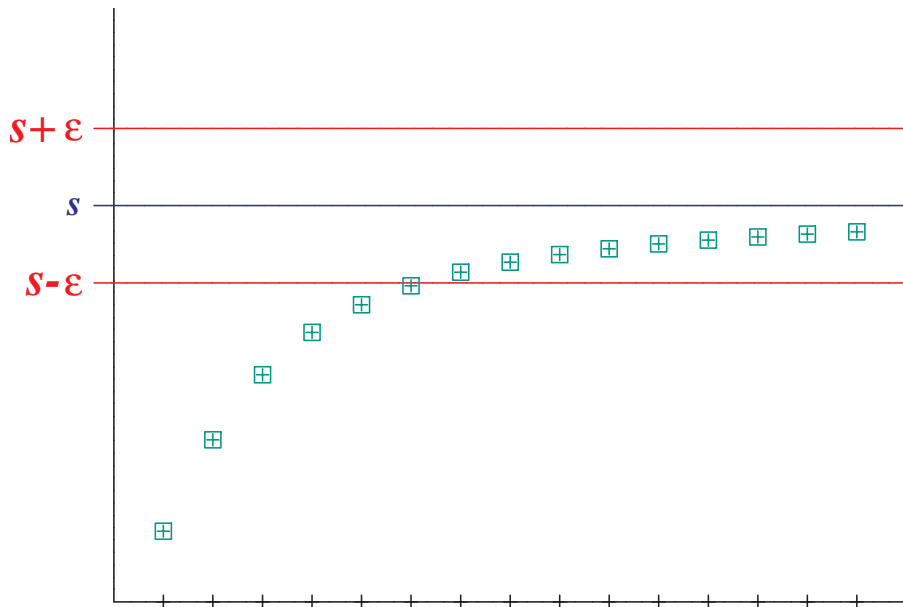


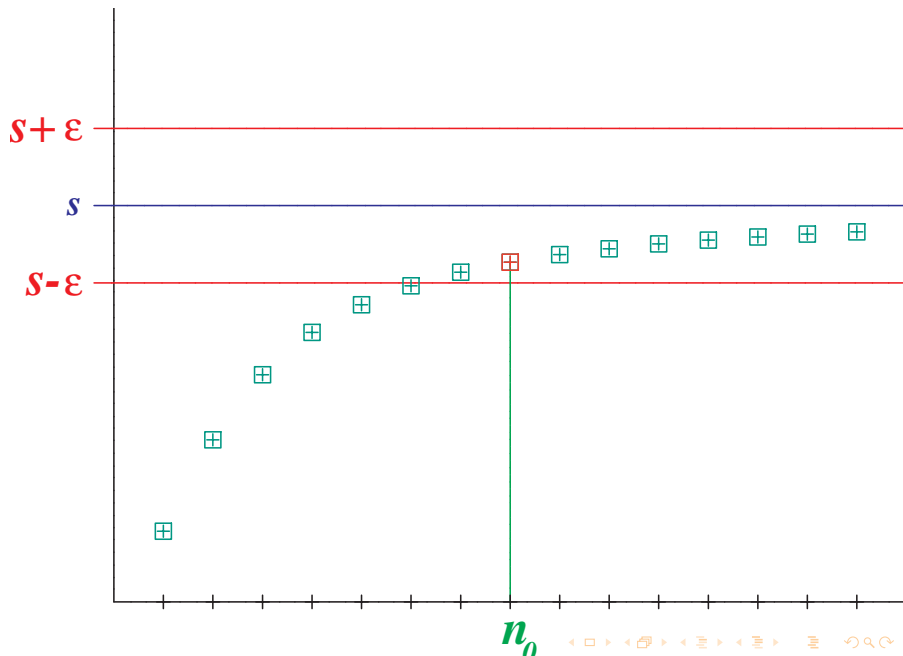


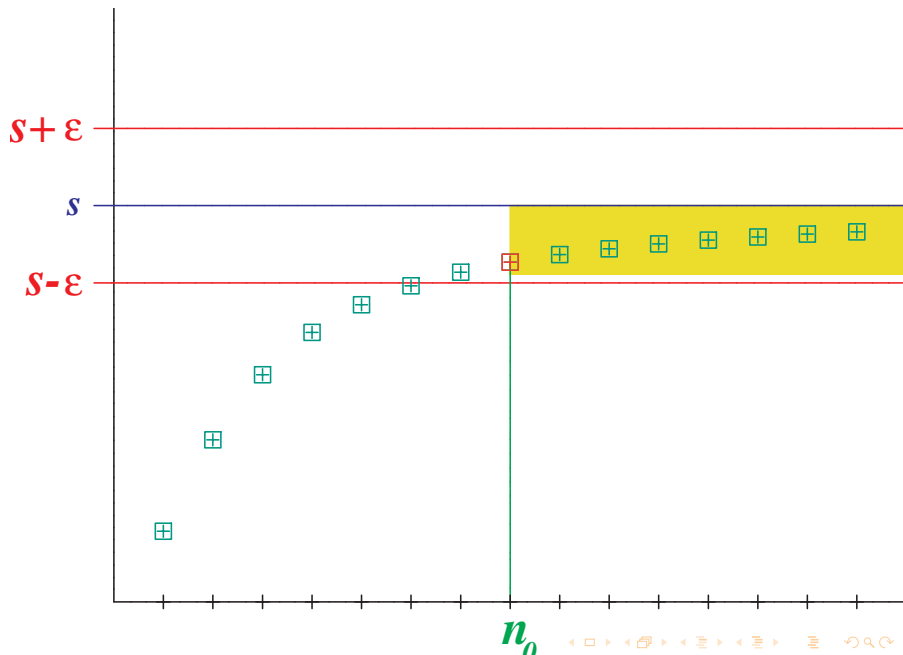












Theorem 14 (Cauchy criteria)

$$\exists \lim_{n \rightarrow \infty} a_n \in \mathbb{R} \iff \forall \varepsilon > 0 \exists N \in \mathbb{N} \forall n, m \geq N : |a_n - a_m| < \varepsilon.$$

Theorem 14 (Cauchy criteria)

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Proof

“ \Rightarrow ” Easy: if $b = \lim_{n \rightarrow \infty} a_n$, then

$$\forall \varepsilon \exists N \in \mathbb{N} \forall n, m \geq N : |a_n - a_m| \leq |a_n - b| + |a_m - b| < 2\varepsilon.$$

“ \Leftarrow ” Complicated: relies on the infimum axiom. Take a sequence of epsilons: $\varepsilon = \frac{1}{2}, \frac{1}{4}, \dots, \frac{1}{2^k}, \dots$

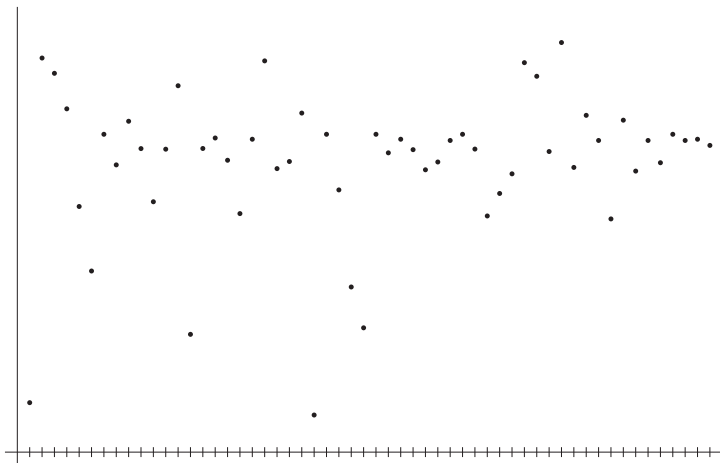
For $\varepsilon = \frac{1}{2} \exists N_1 \in \mathbb{N} \forall n, m \geq N_1 : |a_n - a_m| < \frac{1}{2}$. Put $m = N_1$, then for all $n \geq N_1 : a_n \in [A_1 := a_{N_1} - \frac{1}{2}, B_1 := a_{N_1} + \frac{1}{2}]$.

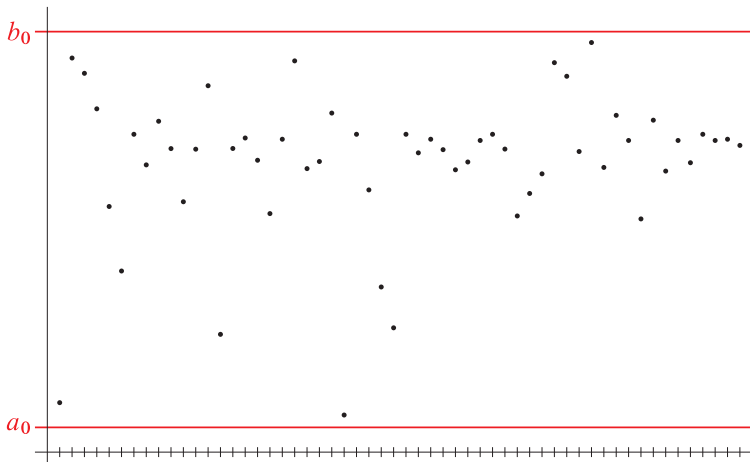
For $\varepsilon = \frac{1}{4} \exists \tilde{N}_2 \in \mathbb{N} \forall n, m \geq \tilde{N}_2 : |a_n - a_m| < \frac{1}{4}$. Set $m = N_2 := \max \{N_1, \tilde{N}_2\}$, then for all $n \geq \tilde{N}_2 : a_n \in [A_2, B_2]$, where $A_2 = \max \{A_1, a_{N_2} - \frac{1}{4}\}$, $B_2 = \min \{B_1, a_{N_2} + \frac{1}{4}\}$.

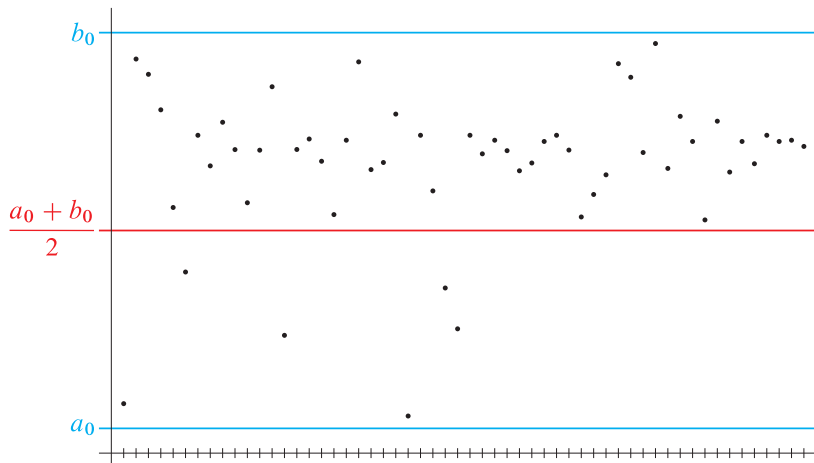
Continuing, we construct a sequence of nested contracting segments $\{[A_p, B_p],\}$, $A_1 \leq A_2 \leq \dots A_p \leq B_p \leq \dots \leq B_2 \leq B_1$.

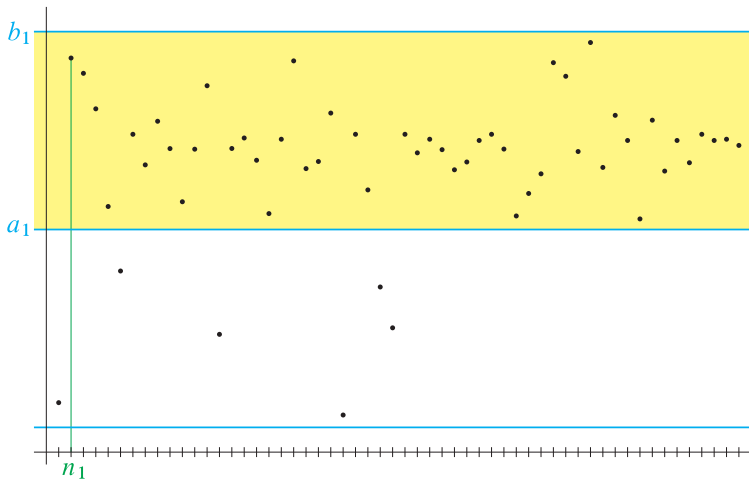
Theorem 15 (Bolzano-Weierstraß)

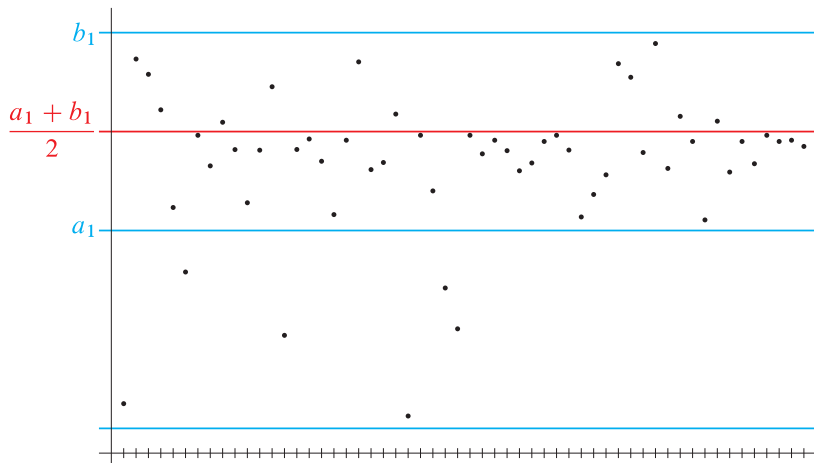
Every bounded sequence contains a convergent subsequence.

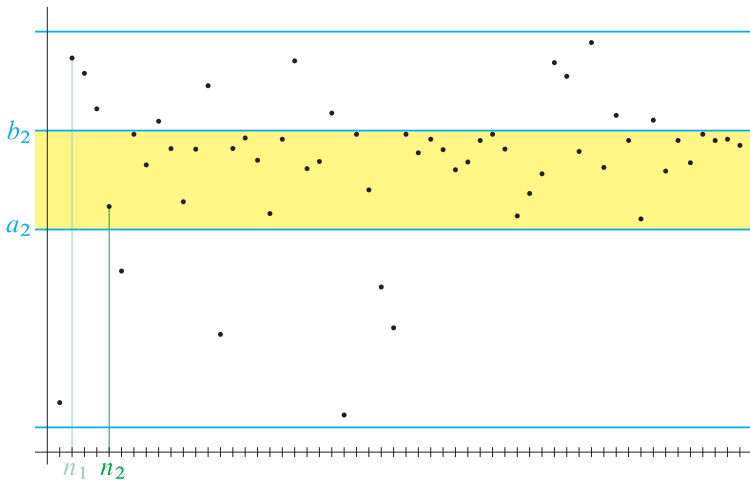


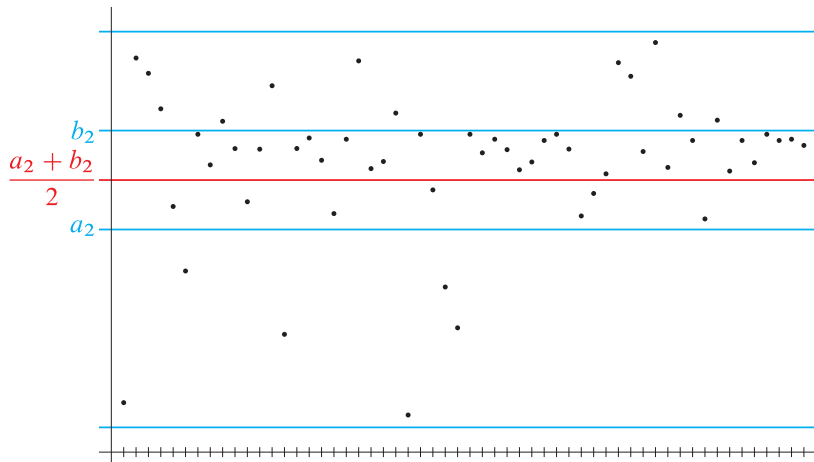


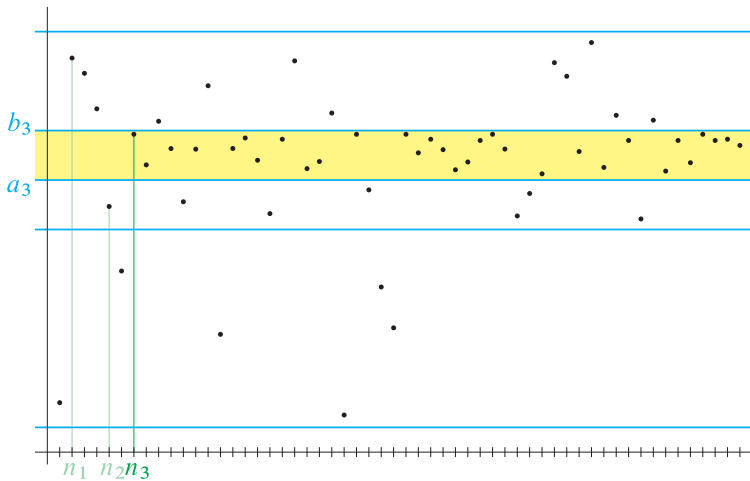


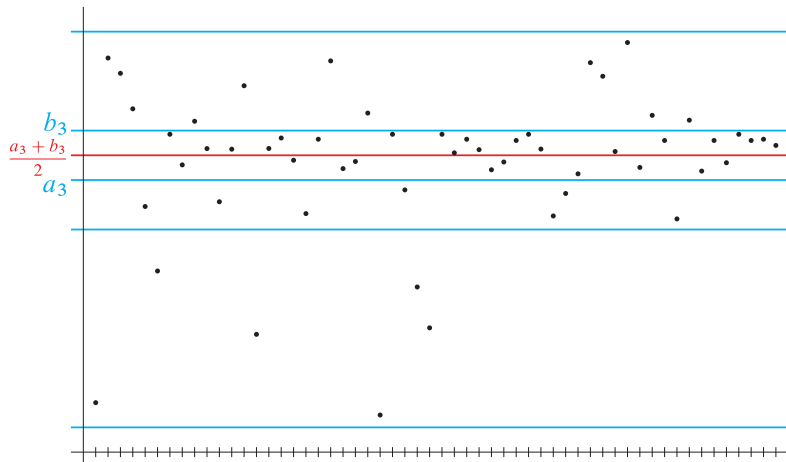


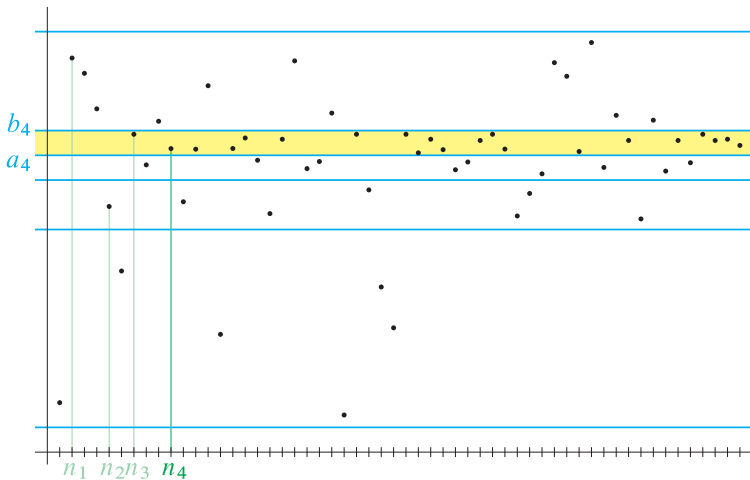


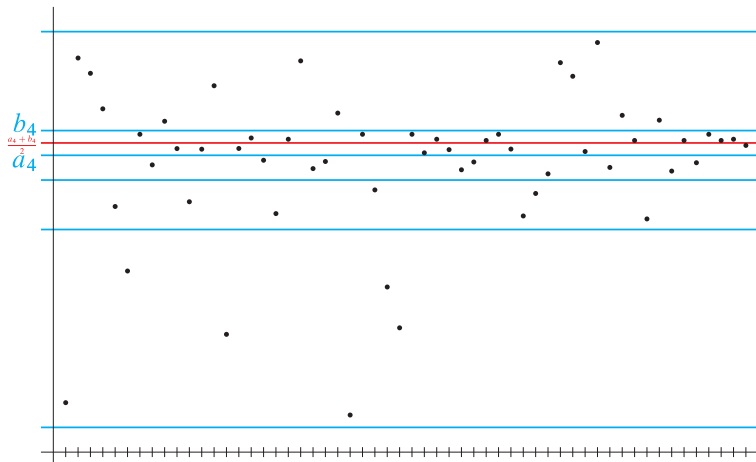


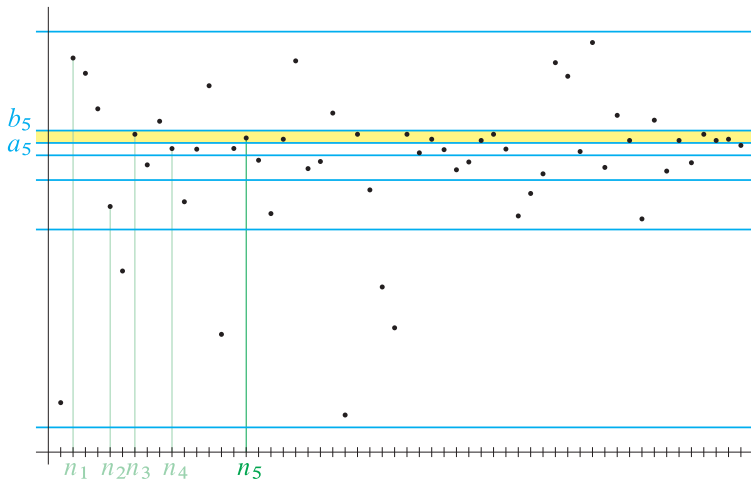


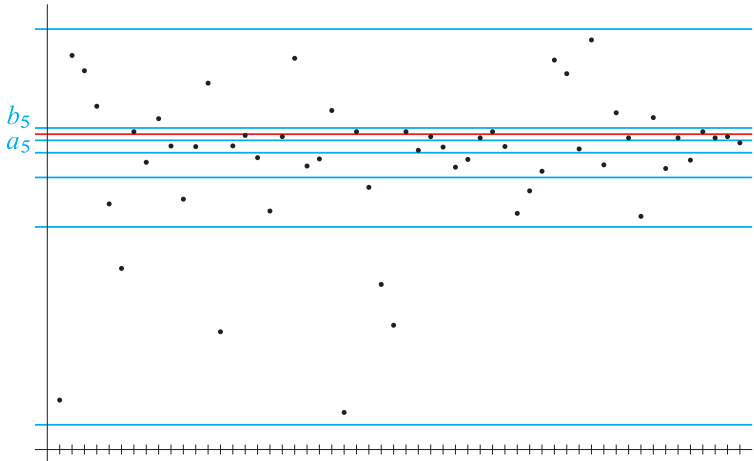


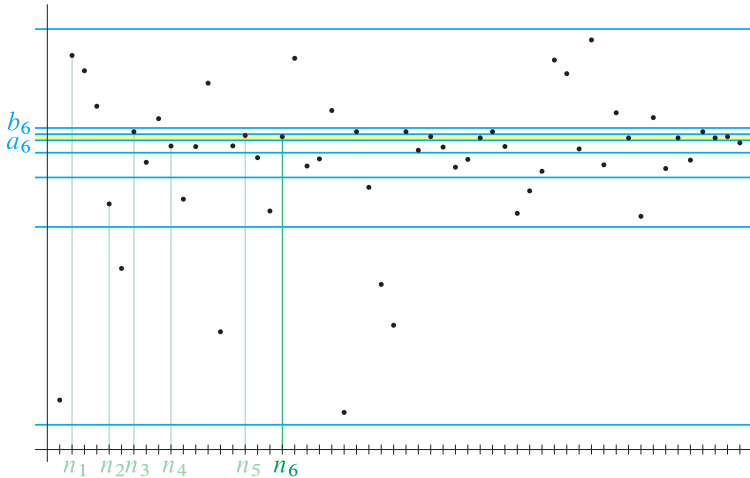












Theorem 16 (Bolzano-Weierstraß)

Every bounded sequence contains a convergent subsequence.

Exercise

Find a convergent subsequence:

A $a_n = (-1)^n$

B $a_n = \{0, 2, 0, 0, 2, 0, 0, 0, 2, 0, 0, 0, 0, 2, \dots\}$