

for $\forall \epsilon > 0$ $\exists N \in \mathbb{N}$ such that $n \geq N \implies |a_n - b| < \epsilon$

raha $\sqrt{a} - b = \frac{\sqrt{a} - b}{\sqrt{a} + b} \cdot \frac{a - b^2}{\sqrt{a} + b}$

Ch 8, 9
Loks ch
laks.

Ross 9.2 - 9.6

Limit theorems Let $S_n \rightarrow s$ and $t_n \rightarrow t$, $s, t \in \mathbb{R}$

- 1) (KS_n) converge to KS
- 2) $(S_n + t_n)$ converge to $s + t$
- 3) $(S_n t_n)$ converge to st
- 4) If $t_n \neq 0$ for all $n \in \mathbb{N}$ $\forall \epsilon > 0 \exists N \in \mathbb{N}$ $(\frac{1}{t_n})$ converge to $\frac{1}{t}$

Example $2n^2 - 7n \rightarrow 2$

$(\frac{1}{n})$ $\frac{2 - \frac{7}{n}}{1 - \frac{1}{n} + \frac{8}{n^2}}$ $(1, 1, \dots)$ converge to 1

$1 - \frac{1}{n} + \frac{8}{n^2} \neq 0$ $\lim (1 - \frac{1}{n} + \frac{8}{n^2}) = \lim 1 - \lim \frac{1}{n} - 8(\lim \frac{1}{n})(\lim \frac{1}{n})$
 $= 1 - 0 - 8(0)(0) = 1$

$\lim (2 - \frac{7}{n}) = 2 - 7 \lim \frac{1}{n} = 2 - 7(0) = 2$

$\lim \frac{2 - \frac{7}{n}}{1 - \frac{1}{n} + \frac{8}{n^2}} = \frac{\lim (2 - \frac{7}{n})}{\lim (1 - \frac{1}{n} + \frac{8}{n^2})} = \frac{2}{1} = 2$

Proof Ideas

- 1) $|KS_n - KS| = (K|S_n - s|)$
- 2) $|S_n + t_n - (s + t)| \leq |S_n - s| + |t_n - t|$
- 3) $|S_n t_n - st| = |S_n t_n - s t_n + s t_n - st| \leq |S_n - s| |t_n| + |s| |t_n - t|$
- 4) $|\frac{1}{t_n} - \frac{1}{t}| = \frac{|t - t_n|}{|t| |t_n|}$

Proof


Proof

$(\frac{1}{n})$ is bounded, $0 < \frac{1}{n} \leq 1$

Def A seq (S_n) is bounded if set of values $\{S_n\}$ is bounded

Thm If (S_n) converges, (S_n) is bounded.

(converse: If (S_n) is bounded, (S_n) does not converge $(1, 2, 3, \dots)$)

Proof Assume $S_n \rightarrow S$. Choose $\epsilon = 1$; there exists $N \in \mathbb{N}$ such

that if $n > N$, $|S_n - S| < \epsilon = 1$, so $S_n < S + 1$.

$M \in \mathbb{N}$, $M \leq N < M+1$

(or 0 if $N \leq 0$)



Let $M = \max \{S_1, \dots, S_M\}$.

If $n \leq M$, $S_n \in \{S_1, \dots, S_M\}$ and $S_n \leq M$

If $n > M$

$S_n < S + 1$

so $S_n \leq \max \{M, S+1\}$ for all $n \in \mathbb{N}$,

so $\{S_n\}$ is bounded also. (proof below is similar)

Thm If $a, b \in \mathbb{R}$, $a \leq S_n \leq b$ for all $n \in \mathbb{N}$,

then $S_n \rightarrow S$, then $a \leq S \leq b$.

(See 11.1)

Thm If $a_n \leq S_n \leq b_n$ for all $n \in \mathbb{N}$ and $a_n \rightarrow a$, $b_n \rightarrow b$,
then $S_n \rightarrow S$.

Important Limits (see 9.7)

1) If $p > 0$, $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$

2) If $|a| < 1$, $\lim_{n \rightarrow \infty} a^n = 0$

3) $n^{1/n} \rightarrow 1$

4) If $a > 0$, $\lim_{n \rightarrow \infty} a^{1/n} = 1$

A sequence (S_n) is increasing if $S_n \leq S_{n+1}$

A sequence (S_n) is decreasing if $S_n \geq S_{n+1}$

A sequence is monotone if it is increasing or decreasing.

Thm A bounded monotone sequence converges.

If (S_n) is bounded and increasing, then $S_n \leq \lim S_n$
(decreasing) $S_n \geq \lim S_n$

Proof Let (S_n) be bounded and increasing.

Then $\{S_n \mid n \in \mathbb{N}\}$ is nonempty and bounded.

Let $r = \sup\{S_n \mid n \in \mathbb{N}\}$.

We claim that $S_n \rightarrow r$.

Let $\varepsilon > 0$. Since $r - \varepsilon < r$, there exists

S_{n_0} such that $r - \varepsilon < S_{n_0} \leq r$. Choose

$N = n_0$. If $n > n_0$, then

$$r - \varepsilon < S_{n_0} \leq S_n \leq r$$

$$\text{so } |S_n - r| < \varepsilon.$$

$S_n \leq \lim S_n = r$ by definition of r .

Def Let (S_n) be a sequence. A tail of (S_n) is a set of the form

$$T_N = \{ S_n \mid n > N \}$$

for some $N \in \mathbb{R}$.

$S_n \rightarrow S$ if and only if for all $\varepsilon > 0$ there exists $N \in \mathbb{R}$ such that

$$T_N \subset (S - \varepsilon, S + \varepsilon) .$$