

Example

$$0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots$$

$$a_n = \frac{n-1}{n}$$

$$f(x) = \frac{x-1}{x} = 1 - \frac{1}{x}$$

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$$\lim_{x \rightarrow \infty} 1 - \frac{1}{x} = 1 \Rightarrow \lim_{n \rightarrow \infty} \frac{n-1}{n} = 1$$

Example (geometric sequences)

$$a_n = r^n$$

e.g.

$$2, 4, 8, 16, 32, \dots$$

$$a_n = 2^n$$

$$\frac{1}{3}, \frac{1}{9}, \frac{1}{27}, \frac{1}{81}, \dots$$

$$a_n = \frac{1}{3^n}$$

$$1, 1, 1, 1, \dots$$

$$a_n = 1^n$$

Fact

$$\lim_{n \rightarrow \infty} r^n = \begin{cases} \infty & r > 1 \\ 1 & r = 1 \\ 0 & |r| < 1 \end{cases}$$

Rules for limits of sequences: same as rules for limits of functions.

Assume $a_n \rightarrow L$, $b_n \rightarrow M$ then

$$\lim_{n \rightarrow \infty} a_n + b_n = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n = L + M$$

$$\lim_{n \rightarrow \infty} a_n b_n = \left(\lim_{n \rightarrow \infty} a_n \right) \left(\lim_{n \rightarrow \infty} b_n \right) = LM$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} b_n} = \frac{L}{M}$$

$$\lim_{n \rightarrow \infty} c a_n = c \lim_{n \rightarrow \infty} a_n = cL$$

c constant.

Squeeze Thm

$$\text{If } a_n \leq b_n \leq c_n$$

$$\text{and } \lim_{n \rightarrow \infty} a_n = L$$

$$\lim_{n \rightarrow \infty} c_n = L$$

$$\text{Then } \lim_{n \rightarrow \infty} b_n = L$$

Example $\lim_{n \rightarrow \infty} \frac{R^n}{n!} = 0$ for any R .

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Note there is an integer M s.t. $M \leq R \leq M+1$

$$0 < \frac{R^n}{n!} = \underbrace{\frac{R}{1} \cdot \frac{R}{2} \cdots \frac{R}{M}}_{\text{call this } C} \cdot \underbrace{\frac{R}{M+1} \cdot \frac{R}{M+2} \cdots \frac{R}{n}}_{\leq 1} \leq C \frac{R}{n}$$

but $\lim_{n \rightarrow \infty} C \frac{R}{n} = 0$. so $\lim_{n \rightarrow \infty} \frac{R^n}{n!} = 0$.

Thm If $f(x)$ is continuous and $\lim_{n \rightarrow \infty} a_n = L$,

then $\lim_{n \rightarrow \infty} f(a_n) = f(\lim_{n \rightarrow \infty} a_n) = f(L)$.

Important f cts. Non-example:

$$f(x) = \begin{cases} 0 & x \leq 0 \\ 1 & x > 0 \end{cases}$$

then $\frac{1}{n} \rightarrow 0$

$f(\frac{1}{n}) = 1$ for all n . but $f(0) = 0 \neq 1$.

Example compute $\lim_{n \rightarrow \infty} e^{n/(n+1)}$ start with $\lim_{n \rightarrow \infty} \frac{n}{n+1} = \lim_{n \rightarrow \infty} \frac{1}{1+1/n} = 1$.

so $\lim_{n \rightarrow \infty} e^{n/(n+1)} = e^{\lim_{n \rightarrow \infty} n/(n+1)} = e^1 = e$.

Defn A sequence $\{a_n\}$ is

- bounded above if $a_n \leq M$ for all n
- bounded below if $L \leq a_n$ for all n
- bounded if $L \leq a_n \leq M$ for all n .

Thm Convergent sequences are bounded.

Warning Bounded sequences need not converge.

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Example

$$a_n = 1, 0, 1, 0, 1, 0, \dots$$

$$a_n = \frac{1 + (-1)^n}{2}$$

Thm Bounded monotonic sequences converge.

- If $\{a_n\}$ is increasing and $a_n \leq M$ then $\lim_{n \rightarrow \infty} a_n$ exists and is $\leq M$
- If $\{a_n\}$ decreasing and $L \leq a_n$, then $\lim_{n \rightarrow \infty} a_n$ exists and is $\geq L$.

Example $a_n = \frac{1}{n}$. decreasing. want: $\frac{1}{n} > \frac{1}{n+1}$.

lower bound $L = -100$.

$$\text{so } \lim_{n \rightarrow \infty} \frac{1}{n} \geq -100.$$

$$\text{show: } n < n+1 \Rightarrow \frac{1}{n} > \frac{1}{n+1}.$$

Example Show $a_n = \sqrt{n+1} - \sqrt{n}$ is decreasing and bounded below.

by: $f(x) = \sqrt{x+1} - \sqrt{x} = (x+1)^{1/2} - x^{1/2} > 0$ so bounded below by 0.

$$f'(x) = \frac{1}{2}(x+1)^{-1/2} - \frac{1}{2}x^{-1/2} \\ = \frac{1}{2} \left(\frac{1}{\sqrt{x+1}} - \frac{1}{\sqrt{x}} \right) < 0$$

note:

$$x+1 > x.$$

$$\sqrt{x+1} > \sqrt{x}.$$

$$\frac{1}{\sqrt{x+1}} < \frac{1}{\sqrt{x}}.$$

so $f'(x) < 0 \Rightarrow$ decreasing

§10.2 Series

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Defⁿ A series is an infinite sum $a_1 + a_2 + a_3 + \dots = \sum_{n=1}^{\infty} a_n$

Example

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots$$

$$1 + 1 + 1 + 1 + \dots$$

$$\frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots$$

$$1 - 1 + 1 - 1 + 1 - 1 + 1 - \dots$$

Defⁿ The n -th partial sum $S_N = a_1 + a_2 + \dots + a_N = \sum_{n=1}^N a_n$

Defⁿ The sum of the infinite series is defined to be the limit of the partial sums, if this limit exists. $\sum_{n=1}^{\infty} a_n = \lim_{N \rightarrow \infty} S_N$

If $\lim_{N \rightarrow \infty} S_N = S$ then $\sum_{n=1}^{\infty} a_n$ converges and we write $\sum_{n=1}^{\infty} a_n = S$.

Example

① $1 + 1 + 1 + 1 + \dots$

$$S_N = \underbrace{1 + 1 + \dots + 1}_{N\text{-times}} = N$$

$$\lim_{N \rightarrow \infty} N = \infty$$

$$\text{so } \sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} 1$$

does not converge.

② $1 - 1 + 1 - 1 + \dots$

$$S_1 = 1$$

$$S_2 = 1 - 1 = 0$$

$$S_3 = 1 - 1 + 1 = 1$$

$$S_n = \frac{1 - (-1)^n}{2}$$

$$(S_n) = 1, 0, 1, 0, 1, 0, 1, \dots$$

does not converge.