Sequences continued

Ananda Dasgupta

MA211, Lecture 13

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► A real sequence converges iff it is Cauchy.



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For sequences that converge or that diverge to $\pm \infty$ the limit exists on the extended real line

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- ► The sequence $a_n = -\alpha n^2$, $\alpha > 0$ diverges to $-\infty$.
 - Here $N(M) = \operatorname{int}\left(\sqrt{M/\alpha}\right) + 1$.

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So for N(M) in our definition we can choose $\max \{N'(M), 1\}$

Thus

$$\lim_{n\to\infty} a_n = +\infty$$



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Note that for these properties - the fact that \mathbb{R} is ordered is crucial - in particular, they don't make sense for complex sequences!



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Subsequences

Let $a=(a_n)_{n\in\mathbb{N}}$ be a sequence and $f:\mathbb{N}\to\mathbb{N}$ be an increasing function. Then $a\circ f$ is called a **subsequence** of the sequence a. We denote $a(f(k))=a_{n_k}$ where $f:k\mapsto n_k$.

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Theorem

Let $a = (a_n)_{n \in \mathbb{N}}$ be a convergent sequence. Then every subsequence $a = (a_{n_k})$ of $a = (a_n)$ is a convergent sequence and (\bigcirc)

 $\lim a_{n_k} = \lim a_n$



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Bolzano-Weirstrass theorem : Every bounded sequence of real numbers has at least one cluster point.

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 (u_n) and (v_n) are bounded monotone sequences. Both the sequences converge.

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These limits always exist on the extended real line

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For a real sequence (a_n) we define its upper and lower limits by

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\limsup a_n = \lim_{n \to \infty} \left( \sup \left\{ a_{n+p} : p \in \mathbb{N} \right\} \right)\liminf a_n = \lim_{n \to \infty} \left( \inf \left\{ a_{n+p} : p \in \mathbb{N} \right\} \right)
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$$\{u_n\} = \{-1, -1, -1, \ldots\}$$
 and $\{v_n\} = \{1, 1, 1, \ldots\}$.

Thus, $\liminf a_n = -1$ and $\limsup a_n = +1$.



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- ▶ lim inf a_n is the smallest cluster point of (a_n) .
- ▶ $\limsup a_n = a$ iff for every $\epsilon > 0$ there is only a finite number of n's such that $a_n > a + \epsilon$ and an infinite number of n's for which $a_n > a \epsilon$.

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- ▶ lim sup $a_n = a$ iff for every $\epsilon > 0$ there is only a finite number of n's such that $a_n > a + \epsilon$ and an infinite number of n's for which $a_n > a \epsilon$.
- ▶ lim inf $a_n = a$ iff for every $\epsilon > 0$ there is only a finite number of n's such that $a_n < a \epsilon$ and an infinite number of n's for which $a_n < a + \epsilon$.

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ullet Compare : a complex sequence is a map $\mathbb{N} \to \mathbb{C}$.

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This gives us the simplest notion of convergence of a sequence of functions.

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- ▶ This means that $\forall z \in S$ and $\forall \epsilon > 0$, $\exists k_0(z, \epsilon) \in \mathbb{N}$:

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▶ In general, the value of $k_0(z, \epsilon)$ depends on the point z as well as the value of ϵ .



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Case 2 : The proof for $\lim a_n = -\infty$ is similar.





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Thus

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 $:: \epsilon > 0$ is arbitrary, we must have

$$\lim \inf a_n = \lim \sup a_n = a = \lim a_n$$

 $\limsup a_n = \liminf a_n \Longrightarrow a_n \text{ converges}$





Left as an exercise!!