

## MATH 6102 Spring 2009

Functions, Sequences and Limits

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### Certain Subsets of the Reals

We will make some simple definitions. Let  $a$  and  $b$  be any two real numbers with  $a < b$ .

$$(a,b) = \{x \in \mathbb{R} \mid a < x < b\}$$

$$[a,b] = \{x \in \mathbb{R} \mid a \leq x \leq b\}$$

$$(a,b] = \{x \in \mathbb{R} \mid a < x \leq b\}$$

$$[a,b) = \{x \in \mathbb{R} \mid a \leq x < b\}$$

$$(a,\infty) = \{x \in \mathbb{R} \mid a < x\}$$

$$[a,\infty) = \{x \in \mathbb{R} \mid a \leq x\}$$

$$(-\infty,b) = \{x \in \mathbb{R} \mid x < b\}$$

$$(-\infty,b] = \{x \in \mathbb{R} \mid x \leq b\}$$

26-Jan-2009

MATH 6102

2

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### Subsets of the Reals

If  $r \in \mathbb{R}$  then a *neighborhood* of  $r$  is an open interval  $(a,b)$  so that  $r \in (a,b)$ .

The neighborhood is *centered* at  $r$  if

$$r = (a + b)/2$$

If  $\varepsilon$  and  $a$  are reals, then the  $\varepsilon$ -neighborhood of  $a$  is the interval  $(a - \varepsilon, a + \varepsilon)$

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3

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### History of Function

Oresme – 1350  
 Galileo – 1500's  
 Descartes – 1600's  
 Newton – 1660's  
 Leibniz – 1673 - the first to use the term *function*  
 Jean Bernoulli – 1718  
 Leonhard Euler – 1748 & 1755

26-Jan-2009 MATH 6102 4

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### History of Function

- Cauchy – 1821 – still thinking of a function in terms of a formula (either explicit or implicit)
- Fourier – 1822 – introduced general Fourier series but fell back on old definitions
- Dirichlet – 1837 – defined general function and continuity (in modern terms)
- Weierstrauss – 1885 – any continuous function is the limit of a uniformly convergent sequence of polynomials
- Goursat – 1923 – modern definition

26-Jan-2009 MATH 6102 5

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### Definitions

Bernoulli – 1718 – *One calls here a function of a variable a quantity composed in any manner whatever of this variable and constants.*

Basically this meant +, -, ×, ÷, √, logs and sines.

They would say that  $f(x)$  depended *analytically* on the variable  $x$ .

26-Jan-2009 MATH 6102 6

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## Definitions

Dirichlet – 1837

$$f(x) = \begin{cases} 1 & \text{if } x \text{ is rational and } 0 \leq x \leq 1 \\ 0 & \text{if } x \text{ is irrational and } 0 \leq x \leq 1 \end{cases}$$

## A More Modern Definition

Let  $D$  be a set of real numbers. A function

$$f: D \rightarrow \mathbb{R}$$

is a rule that assigns a number  $f(x)$  to every element  $x$  of  $D$ .

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7

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## Sequences

Let  $N$  = the set of natural numbers (it will not matter if it starts with 0 or with 1).

A sequence is a function  $a: N \rightarrow \mathbb{R}$ .

We will normally denote a sequence by its set of outputs  $\{a_n\}$ , where  $a_n = a(n)$ .

Occasionally you will see  $a_0, a_1, a_2, a_3, \dots$  or  $\{a_n\}_{n=0}^{\infty}$

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8

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## Examples

- 1)  $\{1, 2, 3, 4, 5, 6, \dots\}$  – an arithmetic progression  
( $f(n) = n$ )
- 2)  $\{a + bn \mid n=0, 1, 2, 3, \dots\}$  – a different type of arithmetic progression – ( $f(n) = a + bn$ )
- 3)  $\{a^0, a^1, a^2, a^3, a^4, \dots\}$  – a geometric progression  
( $f(n) = a^n$ )
- 4)  $\{1, 1/2, 1/3, 1/4, 1/5, \dots\}$  – ( $f(n) = 1/n$ )
- 5)  $f(n) = a_n = (-1)^n$ . Note that the range is  $\{-1, 1\}$

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9

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## Examples

- 1)  $f(n) = a_n = \cos(\pi n/3)$   
 $a_1 = \cos(\pi/3) = \cos 60^\circ = 1/2$   
 $\{a_n\} = \{1/2, -1/2, -1, -1/2, 1/2, 1, 1/2, -1/2, -1, -1/2, 1/2, 1, \dots\}$ . The function takes on only a finite number of values, but the sequence has an infinite number of elements.
- 2)  $f(n) = a_n = n^{1/n}$   
 $\{1, 2^{1/2}, 3^{1/3}, 4^{1/4}, \dots\} = \{1, 1.41421, 1.44225, 1.41421, 1.37973, 1.34801, 1.32047, 1.29684, 1.27652, 1.25893, \dots\}$   
 Also  $a_{100} = 1.04713$ ,  $a_{10,000} = 1.00092$
- 3)  $b_n = (1+1/n)^n$   
 $\{2, (3/2)^2, (4/3)^3, (5/4)^4, \dots\} = \{2, 2.25, 2.37037, 2.44141, 2.48832, 2.52163, 2.54650, 2.56578, 2.58117, 2.59374, \dots\}$   
 Also  $a_{100} = 2.74081$  and  $a_{10,000} = 2.71815$

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10

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## Almost all ...

Definition: It is said that *almost all the terms* of the sequence  $\{a_n\}$  have a certain property provided that there is an index  $N$  such that  $\{a_n\}$  possesses this property whenever  $n \geq N$ .

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11

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## Convergence

Definition 1: A sequence of real numbers is said to *converge* to a real number  $L$  if for every  $\epsilon > 0$  there is an integer  $N > 0$  such that if  $k > N$  then  $|a_k - L| < \epsilon$ .

Definition 2: A sequence of real numbers is said to *converge* to a real number  $L$  if every neighborhood of  $L$  contains almost all of the terms of  $\{a_n\}$ .

The number  $L$  is called the *limit* of the sequence.

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12

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## Convergence

**Lemma 1:** The sequence  $\{1/n\}$  converges to 0.

**Proof:** Let  $(a,b)$  be any neighborhood of 0. This means that  $a < 0 < b$ . Let  $N > \lceil 1/b \rceil$ , be an integer greater than  $1/b$ . Then  $1/N < b$  and for every integer  $n > N$ , we have that

$$a < 0 < 1/n < 1/N < b$$

and  $(a,b)$  contains almost all of the elements of the sequence. Thus, the sequence converges to 0.

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13

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## Convergence

**Lemma 1:** The sequence  $\{1/n\}$  converges to 0.

**Proof:** You prove this using Definition 1.

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14

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## Convergence

**Definition:** A sequence is *convergent* if it has a limit. If it is not convergent it is called *divergent*.

**Lemma 2:** The sequence  $\{a_n\}$  converges to  $L$  if and only if every neighborhood of  $L$  that is centered at  $L$  contains almost all of the terms of the sequence.

Note that this tells us that the two definitions are the same.

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15

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### Example

Let  $a_n = n/2^n$ .  $\{a_n\} = \{1/2, 2/2^2, 3/2^3, 4/2^4, \dots\}$

Educated guess:  $\{a_n\} \rightarrow 0$ .

Let  $\epsilon = 0.1, 0.01, 0.001, 0.0001, 0.00001$ .

We need to find an integer  $N$  so that  $|N/2^N - 0| < \epsilon$

Look in the table of values. Note that for  $N = 6$  the above is true if  $\epsilon = 0.1$

$\epsilon$	$N$
1	$N > 0$
0.1	$N > 5$
0.01	$N > 9$
0.001	$N > 14$
0.0001	$N > 18$
0.00001	$N > 22$

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16

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### Theorem (Convergent sequences are bounded)

Let  $\{a_n\}$  be a convergent sequence. Then the sequence is bounded, and the limit is unique.

#### Proof:

(i) Uniqueness: Suppose the sequence has two limits,  $L$  and  $K$ . Let  $\epsilon > 0$ . There is an integer  $N_K$  such that  $|a_n - K| < \epsilon/2$  if  $n > N_K$ .

Also, there is an integer  $N_L$  such that  $|a_n - L| < \epsilon/2$  if  $n > N_L$ .

By Triangle Inequality:

$$|L - K| < |a_n - L| + |a_n - K| < \epsilon/2 + \epsilon/2 = \epsilon$$

if  $n > \max\{N_K, N_L\}$ .

Therefore  $|L - K| < \epsilon$  for any  $\epsilon > 0$ . But this means that  $L = K$ .

26-Jan-2009

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17

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### Convergent sequences are bounded

#### Proof:

(ii) Boundedness. Since the sequence converges, choose any  $\epsilon > 0$ . Specifically take  $\epsilon = 1$ . There is  $N$  so that

$$|a_n - L| < 1 \text{ if } n > N.$$

Fix  $N$ . Then

$$|a_n| \leq |a_n - L| + |L| < 1 + |L| = P \text{ for all } n > N.$$

Let  $M = \max\{|a_1|, |a_2|, \dots, |a_N|, P\}$ . Thus  $|a_n| < M$  for all  $n$ , which makes the sequence bounded.

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18

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**Theorem:** If  $\{a_n\} \rightarrow L$ ,  $\{b_n\} \rightarrow M$  and  $\alpha$  is a real number, then

1.  $\lim_{n \rightarrow \infty} \alpha = \alpha$ .
2.  $\lim_{n \rightarrow \infty} (a_n \pm b_n) = L \pm M$
3.  $\lim_{n \rightarrow \infty} (a_n \times b_n) = L \times M$
4.  $\lim_{n \rightarrow \infty} (\alpha a_n) = \alpha L$
5. If  $a_n \leq b_n$  for all  $n \geq m$ , then  $L \leq M$
6. If  $b_n \neq 0$  for all  $n$  and if  $M \neq 0$ , then  $\text{glb}\{|b_n|\} > 0$ .
7.  $\lim_{n \rightarrow \infty} (a_n/b_n) = L/M$ , provided  $M \neq 0$ .

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19

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**Proof:**

1.  $\lim_{n \rightarrow \infty} \alpha = \alpha$   
Since  $\alpha - \alpha = 0$ , for any  $\varepsilon > 0$ ,  $|\alpha - \alpha| < \varepsilon$  and we are done.
2.  $\lim_{n \rightarrow \infty} (a_n \pm b_n) = L \pm M$   
Do this for the sum. The difference is similar.  
Let  $\varepsilon > 0$ , there exist  $N_a$  and  $N_b$  so that  

$$|a_n - L| < \varepsilon/2 \quad \text{if } n > N_a \text{ and}$$

$$|b_n - M| < \varepsilon/2 \quad \text{if } n > N_b.$$
Let  $K = \max\{N_a, N_b\}$ , then if  $n > K$   

$$|(a_n + b_n) - (L + M)| \leq |a_n - L| + |b_n - M| < \varepsilon/2 + \varepsilon/2 = \varepsilon$$

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20

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3.  $\lim_{n \rightarrow \infty} (a_n \times b_n) = L \times M$

Note:

$$\begin{aligned} |(a_n b_n) - (LM)| &\leq |(a_n - L) b_n + L(b_n - M)| \\ &\leq |(a_n - L) b_n| + |L(b_n - M)| \\ &= |(a_n - L)| |b_n| + |L| |(b_n - M)| \end{aligned}$$

Then use the fact that  $\{b_n\}$  is bounded.

4.  $\lim_{n \rightarrow \infty} (\alpha a_n) = \alpha L$

Consider  $\varepsilon/\alpha$  if  $\alpha \neq 0$ . If  $\alpha = 0$  this is easy.

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21

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5. If  $a_n \leq b_n$  for all  $n \geq m$ , then  $L \leq M$

6. If  $b_n \neq 0$  for all  $n$  and if  $M \neq 0$ , then  $\text{glb}\{|b_n|\} > 0$ .

Let  $\varepsilon = |M|/2 > 0$ .  $\{b_n\} \rightarrow M$  so there is  $N$  so that if  $n > N$  then  $|b_n - M| < |M|/2$ .

So if  $n > N$  we must have  $|b_n| \geq |M|/2$ .

If not by the Triangle Inequality

$$\begin{aligned} |M| &= |M - b_n + b_n| \leq |M - b_n| + |b_n| \\ &< |M|/2 + |M|/2 = |M| \end{aligned}$$

So set

$$m = \min \{ |M|/2, |b_1|, |b_2|, \dots, |b_N| \}.$$

Then  $m > 0$  and  $|b_n| \geq m$  for all  $n$

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22

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7.  $\lim_{n \rightarrow \infty} (a_n/b_n) = L/M$ , provided  $M \neq 0$ .

Reduce to  $\lim_{n \rightarrow \infty} (1/b_n) = 1/M$  – How?

Let  $\varepsilon > 0$ . By (6) there is  $m > 0$  so that  $|b_n| \geq m$ . Since  $\{b_n\}$  is convergent there is  $N$  so that if  $n > N$

$$|M - b_n| < \varepsilon m |M|$$

Then for  $n > N$

$$\begin{aligned} |1/b_n - 1/M| &= |b_n - M|/|b_n M| \\ &\leq |b_n - M|/(m|M|) < \varepsilon \end{aligned}$$

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23

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## Example

$$\begin{aligned} &\lim_{n \rightarrow \infty} \frac{3n^4 + 4n^3 - 7n^2 - 5280n + 3216547}{7n^4 + 5588741226n^2 - 7} \\ &= \lim_{n \rightarrow \infty} \frac{3 \frac{n^4}{n^4} + 4 \frac{n^3}{n^4} - 7 \frac{n^2}{n^4} - 5280 \frac{n}{n^4} + 3216547 \frac{1}{n^4}}{7 \frac{n^4}{n^4} + 5588741226 \frac{n^2}{n^4} - 7 \frac{1}{n^4}} \\ &= \lim_{n \rightarrow \infty} \frac{3 + \frac{4}{n} - \frac{7}{n^2} - \frac{5280}{n^3} + \frac{3216547}{n^4}}{7 + \frac{5588741226}{n^2} - \frac{7}{n^4}} = \frac{3}{7} \end{aligned}$$

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24

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## The Squeeze Theorem

**Theorem:** If  $\{a_n\} \rightarrow L$ ,  $\{b_n\} \rightarrow L$  and  
 $a_n \leq c_n \leq b_n$  for all  $n \geq m$   
 Then  $\{c_n\} \rightarrow L$ .

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25

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## The Power Theorem

**Theorem:** Let  $a$  be fixed. Then

$$\lim_{n \rightarrow \infty} a^n = \begin{cases} 0 & \text{if } |a| < 1 \\ 1 & \text{if } a = 1 \\ dne & \text{if } |a| > 1 \\ dne & \text{if } a = -1 \end{cases}$$

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26

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Find

$$\lim_{n \rightarrow \infty} \frac{3n^2 + 5n + 1}{n + 1}$$

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27

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Find

$$\lim_{n \rightarrow \infty} \frac{3n^2 + 5n + 1}{n^2 + 1}$$

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28

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Find

$$\lim_{n \rightarrow \infty} \frac{3n^2 + 5n + 1}{n^3 + 1}$$

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29

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Find

$$\lim_{n \rightarrow \infty} \frac{0.5^n + 3\sin(n)}{\sqrt{n}}$$

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30

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Find

$$\lim_{n \rightarrow \infty} \frac{2^n - 1}{3^n + 1}$$

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31

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Find

$$\lim_{n \rightarrow \infty} \frac{2^n + 1}{3^n - 1}$$

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32

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Find

$$\lim_{n \rightarrow \infty} \frac{3^n + 2^n}{3^n - 2^n}$$

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33

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Find

$$\lim_{n \rightarrow \infty} \frac{3^n + 4^{n-3}}{5^{n+2} - 2^{n+4}}$$

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34

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Find

$$\lim_{n \rightarrow \infty} \frac{4^{2n-3} + 2^{5n+6}}{5^{3n-2} - 3^{n+10}}$$

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35

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Find

$$\lim_{n \rightarrow \infty} n^n$$

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36

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Find

$$\lim_{n \rightarrow \infty} \frac{1}{n^n}$$

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37

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Find

$$\lim_{n \rightarrow \infty} \left( 1 - \left| \frac{\sin(n)}{n} \right| \right)$$

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38

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Find

$$\lim_{n \rightarrow \infty} \frac{n}{2^n}$$

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39

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Find

$$\lim_{n \rightarrow \infty} \frac{n^2}{2^n}$$

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40

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Find

$$\lim_{n \rightarrow \infty} \frac{n!}{n^n}$$

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41

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Find

$$\lim_{n \rightarrow \infty} \frac{n!}{2^n}$$

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42

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**$+\infty$  and  $-\infty$**

- 1) They are **not** real numbers and do **not** necessarily obey the rules of arithmetic for real numbers.
- 2) We often act as if they do.
- 3) We need guidelines.

Add  $+\infty$  and  $-\infty$  to  $\mathbf{R}$  and extend the ordering by  

$$-\infty < a < +\infty$$
 for every real number  $a \in \mathbf{R} \cup \{+\infty, -\infty\}$ .

26-Jan-2009 MATH 6102 43

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**$+\infty$  and  $-\infty$**

If  $a \in \mathbf{R}$  then we define the following

- 1)  $a + \infty = +\infty$
- 2)  $a - \infty = -\infty$
- 3) If  $a > 0$ , then  $a \times \infty = \infty$  and  $a \times -\infty = -\infty$
- 4) If  $a < 0$ , then  $a \times \infty = -\infty$  and  $a \times -\infty = +\infty$

We may adopt the following conventions:  
 $a/\infty = 0$  and  $a/(-\infty) = 0$

26-Jan-2009 MATH 6102 44

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**Limits of Sequences**

Limit of  $\{a_n\}$  exists IFF we can compute  $L$ .

Will this always work?

Can we always find the limit?

Do we have to be able to find the limit as a number?

26-Jan-2009 MATH 6102 45

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## Theorem

**Theorem:** Every convergent sequence is bounded.

Is the converse true?

Is it true that every bounded sequence converges?

Find a proof or a counterexample.

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46

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## Definitions

A sequence  $\{a_n\}$  is **increasing** if  $a_n \leq a_{n+1}$  for every  $n$ .

A sequence  $\{a_n\}$  is **decreasing** if  $a_n \geq a_{n+1}$  for every  $n$ .

A sequence is *monotone (monotonic)* if it is either increasing or decreasing.

26-Jan-2009

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47

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## Monotone Convergence Theorem

**Theorem:** Every bounded monotonic sequence converges.

**Proof:**

Let  $\{a_n\}$  be a bounded increasing sequence and let  $S = \{a_n \mid n \in \mathbb{N}\}$ . Since the sequence is bounded,  $a_n < M$  for some real number  $M$  and for all  $n$ .

Therefore  $S$  is bounded and has a least upper bound. Let  $u = \text{lub } S$  and let  $\varepsilon > 0$ .

26-Jan-2009

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48

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### Theorem

Since  $u = \text{lub } S$  and  $\varepsilon > 0$ ,  $u - \varepsilon$  is **not** an upper bound for  $S$ . Thus there is an integer  $K$  so that  $a_K > u - \varepsilon$ . Since  $\{a_n\}$  is increasing then for all  $n > K$ ,  $a_n \geq a_K$  and for all  $n > K$

$$u - \varepsilon < a_n \leq u.$$

Thus,  $|a_n - u| < \varepsilon$  for all  $n > K$  and  $\lim a_n = u = \text{lub } S$ .

26-Jan-2009

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49

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### Consequences

- 1) The decimal representation of a real number converges.

$$m < m.d_1d_2d_3d_4\dots = m + \frac{d_1}{10} + \frac{d_2}{10^2} + \frac{d_3}{10^3} + \dots \leq m + 1$$

Let  $a_n = m.d_1d_2d_3d_4\dots d_n$ . Then  $a_n \leq a_{n+1}$  so  $\{a_n\}$  is increasing.

- 2) Let  $a_0 = 1$  and  $a_{n+1} = 1/(1 + a_n)$

26-Jan-2009

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50

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### Consequences

- 2) Let  $a_0 = 1$  and  $a_{n+1} = 1 + \sqrt{a_n}$ .

Does it converge? Is it monotone?

$$a_0 = 1 \quad a_1 = 1 + \sqrt{a_0} = 2$$

$$a_2 = 1 + \sqrt{a_1} = 1 + \sqrt{2} \approx 2.4142\dots$$

$$a_3 = 1 + \sqrt{a_2} = 1 + \sqrt{2.4142\dots} \approx 2.55377\dots$$

**Prove it is increasing by induction on  $n$ .**

26-Jan-2009

MATH 6102

51

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### Consequences

2) Let  $a_0 = 1$  and  $a_{n+1} = 1 + \sqrt{a_n}$ .  
 Converges by Monotone Convergence Theorem. To what does it converge?  
 Assume:  $\lim_{n \rightarrow \infty} a_n = L$   
 $a_{n+1} = 1 + \sqrt{a_n}$   
 $\lim_{n \rightarrow \infty} a_{n+1} = 1 + \lim_{n \rightarrow \infty} \sqrt{a_n}$   
 $L = 1 + \sqrt{(\lim_{n \rightarrow \infty} a_n)}$   
 $L = 1 + \sqrt{L}$   
 $(L - 1)^2 = L$  so  $L^2 - 3L + 1 = 0$   
 $L = (3 \pm \sqrt{9 - 4})/2 = (3 \pm \sqrt{5})/2$   
 Which one is it? It cannot be both. Why?

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52

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### Theorem

**Theorem:** Let  $\{a_n\}$  be a sequence of real numbers.  
 (i) If  $\{a_n\}$  is an unbounded monotonically increasing sequence, then  $\lim a_n = +\infty$ .  
 (ii) If  $\{a_n\}$  is an unbounded monotonically decreasing sequence, then  $\lim a_n = -\infty$ .

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53

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### Theorem

**Theorem:** Suppose that  $\{a_n\}$  is a monotone increasing sequence and  $\{b_n\}$  is a monotone decreasing sequence such that  
 $a_n \leq b_n$  for all  $n = 0, 1, 2, \dots$   
 and  
 $\{a_n - b_n\} \rightarrow 0$   
 Then  $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$ .

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54

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## Bolzano-Weierstrauss Theorem

**Theorem:** *Every sequence contains a monotone subsequence.*

**Theorem:** (Bolzano – Weierstrauss)  
*Every bounded sequence has a convergent subsequence.*

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55

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## The Cauchy Property

**Definition:** A sequence  $\{a_n\}$  is said to have the Cauchy property if for every  $\epsilon > 0$  there is an index  $K$  so that if  $n, m > K$  then

$$|a_m - a_n| < \epsilon.$$

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56

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## Theorems

**Lemma:**

*Convergent sequences have the Cauchy property.*

**Theorem:**

*A sequence is a convergent sequence if and only if it has the Cauchy property.*

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57

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## Problems

Compute the limit if it exists:

$$a_0 = 1 \text{ and}$$

$$a_{n+1} = \sqrt{a_n + \frac{1}{a_n}}$$

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58

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## Problems

Compute the limit if it exists:

$$a_0 = 1 \text{ and}$$

$$a_{n+1} = 3 - \frac{1}{a_n}$$

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59

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## Problems

Compute the limit if it exists:

$$a_0 = 0 \text{ and}$$

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

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60

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## Problems

Compute the limit if it exists:

$$a_0 = 1 \text{ and}$$

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

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61

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## Problems

Compute the limit if it exists:

$$a_0 = 0 \text{ and}$$

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

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62

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## Limits of Functions

How can we approach the definition of the limit of a function at a point in its domain?

Thus far, we have only defined the limit of a sequence. Can we make use of this?

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63

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### Limits of Functions

**Definition:** Let  $S \subset \mathbf{R}$ , and let  $a \in \mathbf{R}^* = \mathbf{R} \cup \{-\infty, \infty\}$  that is the limit of some sequence in  $S$ . Let  $L \in \mathbf{R}^*$ . We say that

$$\lim_{x \rightarrow a} f(x) = L$$

if  $f$  is a function defined on  $S$  and for every sequence  $\{x_n\} \subset S$ ,  $\lim_{n \rightarrow \infty} x_n = a$ , we have that  $\lim_{n \rightarrow \infty} f(x_n) = L$ .

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64

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### Limits of Functions

What are some of the positive aspects of this definition?

What are some of the drawbacks of this definition?

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65

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### Limits of Functions

Definition:

a) For  $a \in \mathbf{R}$  and  $f: \mathbf{R} \rightarrow \mathbf{R}$  we shall write

$$\lim_{x \rightarrow a} f(x) = L$$

provided  $\lim_{x \rightarrow a} f(x) = L$  for some  $S = J \setminus \{a\}$ , where  $J$  is an open interval containing  $a$ .

$\lim_{x \rightarrow a} f(x) = L$  is the *two-side limit* of  $f$  at  $a$ .

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66

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## Limits of Functions

b) For  $a \in \mathbf{R}$  and  $f: \mathbf{R} \rightarrow \mathbf{R}$  we shall write

$$\lim_{x \rightarrow a^+} f(x) = L$$

provided  $\lim_{x \rightarrow a^+} f(x) = L$  for some open interval  $S = (a, b)$ .

$\lim_{x \rightarrow a^+} f(x) = L$  is the *right-hand limit* of  $f$  at  $a$ .

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67

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## Limits of Functions

c) For  $a \in \mathbf{R}$  and  $f: \mathbf{R} \rightarrow \mathbf{R}$  we shall write

$$\lim_{x \rightarrow a^-} f(x) = L$$

provided  $\lim_{x \rightarrow a^-} f(x) = L$  for some open interval  $S = (c, a)$ .

$\lim_{x \rightarrow a^-} f(x) = L$  is the *left-hand limit* of  $f$  at  $a$ .

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68

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## Consequences for Functions

**Theorem:** Let  $f_1$  and  $f_2$  be functions for which the limits  $\lim_{x \rightarrow a^+} f_1(x) = L_1$  and  $\lim_{x \rightarrow a^+} f_2(x) = L_2$  exist and are finite. Then

1.  $\lim_{x \rightarrow a^+} (f_1 + f_2)(x)$  exists and equals  $L_1 + L_2$ .
2.  $\lim_{x \rightarrow a^+} (f_1 f_2)(x)$  exists and equals  $L_1 L_2$ .
3.  $\lim_{x \rightarrow a^+} (f_1 / f_2)(x)$  exists and equals  $L_1 / L_2$  provided  $L_2 \neq 0$  and  $f_2(x) \neq 0$  for  $x \in S$

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69

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## Consequences for Functions

**Theorem:** Let  $f$  be a function for which the limit  $\lim_{x \rightarrow a} f(x) = L$  and is finite. If  $g$  is a function defined on the set  $\{f(x) | x \in S\} \cup \{L\}$ , then  $\lim_{x \rightarrow a} g(f(x))$  exists and equals  $g(L)$ .

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70

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## Example

$$f(x) = 1 + x \sin \frac{\pi}{x}, x \neq 0 \quad g(x) = \begin{cases} 4 & x \neq 1 \\ -4 & x = 1 \end{cases}$$

$$\lim_{x \rightarrow 0} f(x) = 1 \text{ and } \lim_{x \rightarrow 1} g(x) = 4$$

$$\lim_{x \rightarrow 0} g(f(x)) = ?$$

Is it 4? Are you sure?

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71

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## Example

Let  $x_n = \frac{2}{n}$

$$f(x_n) = 1 + \frac{2}{n} \sin \frac{n\pi}{2} = \begin{cases} 1 & \text{if } n \text{ is even} \\ 1 \pm \frac{2}{n} \neq 1 & \text{if } n \text{ is odd} \end{cases}$$

$$g(f(x_n)) = \begin{cases} -4 & \text{if } n \text{ is even} \\ 4 & \text{if } n \text{ is odd} \end{cases}$$

$$\lim_{n \rightarrow \infty} x_n = 0, \text{ but } \lim_{x \rightarrow 0} g(f(x)) \text{ does not exist.}$$

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72

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## More Results on Limits

**Theorem:** Let  $f$  be a function defined on  $S \subseteq \mathbf{R}$ , let  $a \in \mathbf{R}$  be a limit of some sequence in  $S$ , and let  $L \in \mathbf{R}$ . Then the limit  $\lim_{x \rightarrow a} f(x) = L$  if and only if for each  $\varepsilon > 0$  there exists a  $\delta > 0$  so that if  $x \in S$  and  $|x - a| < \delta$  then  $|f(x) - L| < \varepsilon$ .

**Corollary 1:** Let  $f$  be a function defined on  $J \setminus \{a\}$  for some open interval  $J$  containing  $a$  and let  $L \in \mathbf{R}$ . Then  $\lim_{x \rightarrow a} f(x) = L$  if and only if for each  $\varepsilon > 0$  there exists a  $\delta > 0$  so that if  $0 < |x - a| < \delta$  then  $|f(x) - L| < \varepsilon$ .

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73

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## More Results on Limits

**Corollary 2:** Let  $f$  be a function defined on  $(a, b)$  and let  $L \in \mathbf{R}$ . Then the limit  $\lim_{x \rightarrow a^+} f(x) = L$  if and only if for each  $\varepsilon > 0$  there exists a  $\delta > 0$  so that if  $a < x < a + \delta$  then  $|f(x) - L| < \varepsilon$ .

**Theorem 2:** Let  $f$  be a function defined on  $J \setminus \{a\}$  for some open interval  $J$  containing  $a$ . Then  $\lim_{x \rightarrow a} f(x)$  exists if and only if the limits  $\lim_{x \rightarrow a^+} f(x)$  and  $\lim_{x \rightarrow a^-} f(x)$  both exist and are equal, in which case all three limits are equal.

26-Jan-2009

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74

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## Operational Results for Limits

Let  $a \in \mathbf{R}^* = \mathbf{R} \cup \{-\infty, \infty\}$ ;  $L, M \in \mathbf{R}$ ; and let  $f$  and  $g$  be functions. Let  $\lim_{x \rightarrow a} f(x) = L$  and  $\lim_{x \rightarrow a} g(x) = M$ . Then if  $c$  is a constant,

- $\lim_{x \rightarrow a} c = c$ ;
- $\lim_{x \rightarrow a} [cf(x)] = cL$ ;
- $\lim_{x \rightarrow a} [f(x) + g(x)] = L + M$ ;
- $\lim_{x \rightarrow a} [f(x)g(x)] = LM$ ;
- $\lim_{x \rightarrow a} [f(x)/g(x)] = L/M$  if  $M \neq 0$ ;
- $\lim_{x \rightarrow a} x = a$ ;
- $\lim_{x \rightarrow a} x^n = a^n$ ;
- $\lim_{x \rightarrow a} x^{1/n} = a^{1/n}$ , if  $a^{1/n}$  is defined.

26-Jan-2009

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75

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