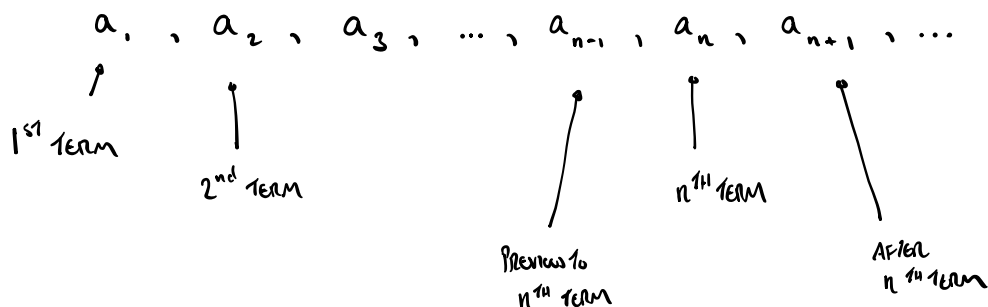


§11.1 Sequences

REAL NUMBERS

Def: A **sequence** is an ordered list of objects (called terms).



A **sequence is a function**. Domain of the function is $\mathbb{N}$
 NATURAL NUMBERS 1, 2, 3, ...

DOMAIN x	1	2	3	...	
SEQUENCE $f(x)$	a_1	a_2	a_3	...	"DISCRETE" NOT "CONTINUOUS"

ex. $\left\{ \frac{n-1}{n+1} \right\}_{n=1}^{\infty} = a_n = \frac{n-1}{n+1}$ for $n = 1, 2, 3, \dots$

(Left side: curly brackets contain formula for a_n)
 (Right side: MINORS FUNCTIONS NOTATION)

SIMILAR TO SUMMATION NOTATION $\sum_{n=1}^{\infty}$
 THIS GIVES START & END VALUE.
 THIS IS AN INFINITE SEQUENCE.

$$\left\{ \frac{n-1}{n+1} \right\}_{n=1}^{\infty} = \left\{ \frac{0}{2}, \frac{1}{3}, \frac{2}{4}, \frac{3}{5}, \dots \right\}$$

ex. $\left\{ (-1)^n \sqrt{n} \right\}_{n=1}^{\infty} = \left\{ (-1)^1 \sqrt{1}, (-1)^2 \sqrt{2}, (-1)^3 \sqrt{3}, \dots \right\}$

$= \left\{ \underset{\text{NEG}}{-\sqrt{1}}, \underset{\text{POS}}{\sqrt{2}}, \underset{\text{NEG}}{-\sqrt{3}}, \underset{\text{POS}}{\sqrt{4}}, \dots \right\}$

"**ALTERNATING SEQUENCE**"

SIGN OF TERMS :



ex. FIND A FORMULA FOR THE GENERAL TERM a_n OF THE SEQUENCE

n	1	2	3	4	5	
a_n	$\frac{1}{3}$	$-\frac{3}{6}$	$\frac{5}{9}$	$-\frac{7}{12}$	$\frac{9}{15}$	$\dots$

SETUP

ALTERNATES: $1, -1, 1, -1, 1, \dots$
 $(-1)^{n+1}$

NUMERATORS: $1, 3, 5, 7, 9$
 $(2n-1)$

DENOMINATORS: $3, 6, 9, 12$
 $(3n)$

$$a_n = \frac{(-1)^{n+1}(2n-1)}{3n}$$

ex. SUPPOSE $a_1 = 1, a_2 = 1$, AND FOR $n \geq 3$ $a_n = a_{n-2} + a_{n-1}$.

LIST THE FIRST 8 TERMS OF THIS RECURSIVELY DEFINED SEQUENCE

n	1	2	3	4	5	6	7	8	...
a_n	1	1	2	3	5	8	13	21	...

$$a_n = a_{n-2} + a_{n-1} \quad \text{FIBONACCI SEQUENCE.}$$

$$n=3: \quad a_3 = a_1 + a_2$$

$$n=4: \quad a_4 = a_2 + a_3$$

Q: WHAT IS a_{50} ?

WE NEED TO FIRST
FIND a_{48}, a_{49}

$$a_{50} = a_{48} + a_{49}$$

$$a_{48} = a_{46} + a_{47}$$

1 Definition A sequence $\{a_n\}$ has the **limit** L and we write

$$\lim_{n \rightarrow \infty} a_n = L \quad \text{or} \quad a_n \rightarrow L \text{ as } n \rightarrow \infty$$

if we can make the terms a_n as close to L as we like by taking n sufficiently large. If $\lim_{n \rightarrow \infty} a_n$ exists, we say the sequence **converges** (or is **convergent**). Otherwise, we say the sequence **diverges** (or is **divergent**).

IF YOU FAR ENOUGH INTO THE SEQUENCE,
ALL TERMS ARE CLOSE TO L .

SEQUENCE HAS A LIMIT $\Leftrightarrow$ SEQUENCE CONVERGES.

SEQUENCE DOESN'T HAVE A LIMIT $\Leftrightarrow$ SEQUENCE DIVERGES.

SPECIAL CASE $\lim_{n \rightarrow \infty} a_n = \infty$

TECHNICAL DEFINITION

2 Definition A sequence $\{a_n\}$ has the **limit** L and we write

$$\lim_{n \rightarrow \infty} a_n = L \quad \text{or} \quad a_n \rightarrow L \text{ as } n \rightarrow \infty$$

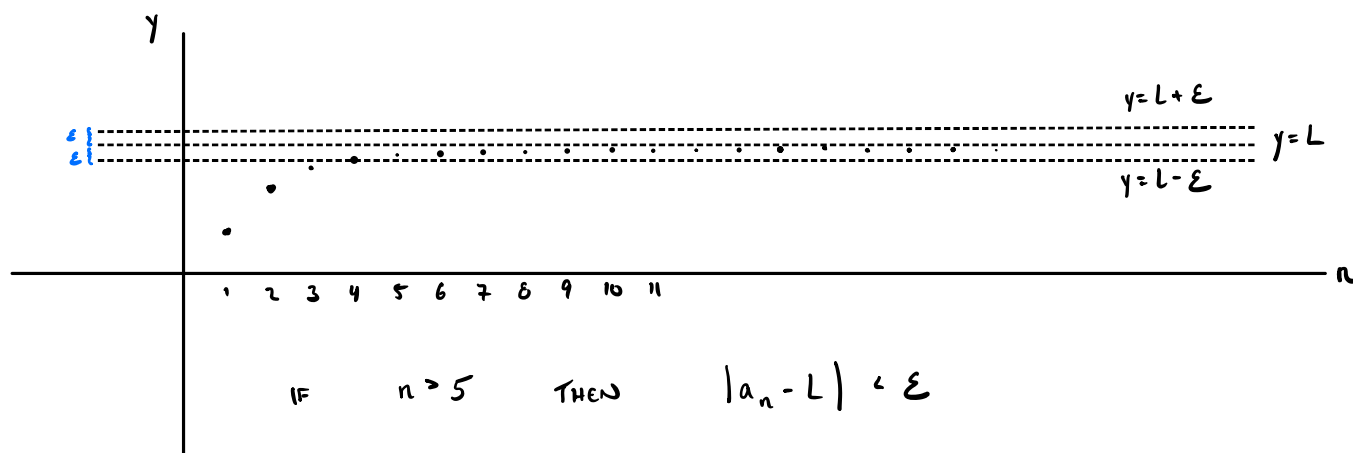
if for every $\varepsilon > 0$ there is a corresponding integer N such that

HOW CLOSE TO L

if $n > N$ then $|a_n - L| < \varepsilon$

HOW FAR OUT

IN THE SEQUENCE

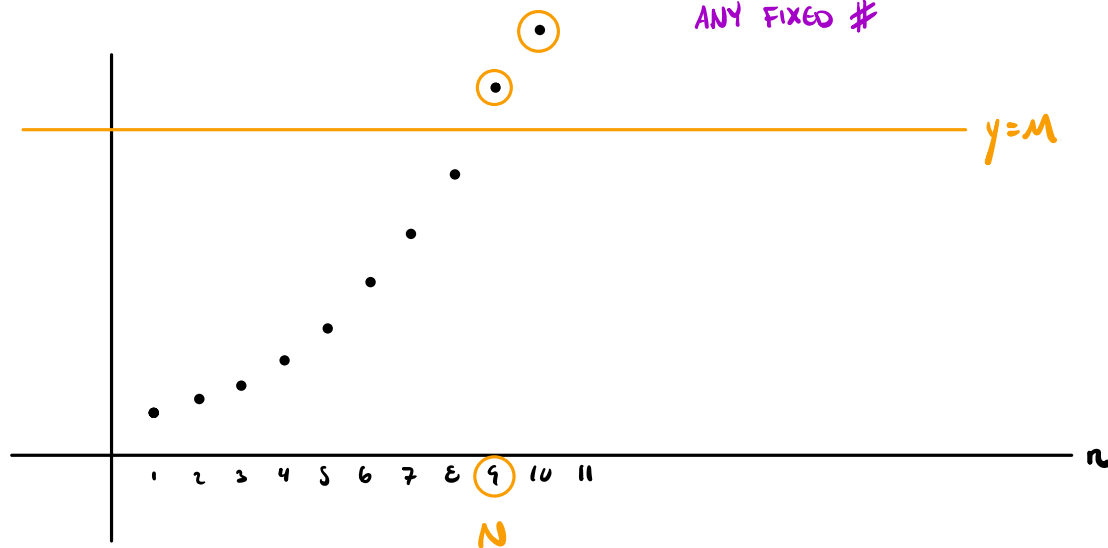


5 Definition $\lim_{n \rightarrow \infty} a_n = \infty$ means that for every positive number M there is an integer N such that

if $n > N$ then $a_n > M$

EVENTUALLY

THE TERMS EXCEED ANY FIXED #



CONNECTION BETWEEN FUNCTIONS OF A REAL VARIABLE (e.g. DOMAIN $[1, \infty)$)

↓
& SEQUENCES :

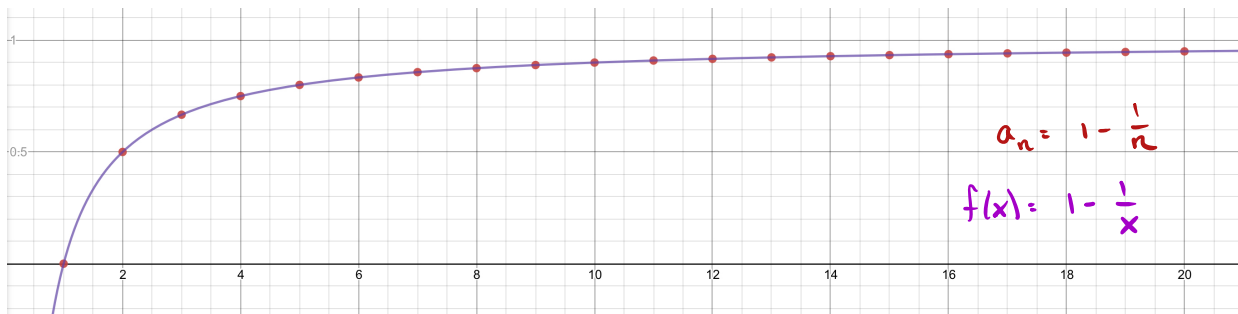
3 Theorem If $\lim_{x \rightarrow \infty} f(x) = L$ and $f(n) = a_n$ when n is an integer, then $\lim_{n \rightarrow \infty} a_n = L$.

$f(x)$ is defined for all real #'s, and $f(n) = a_n$
 $\uparrow$
 integer

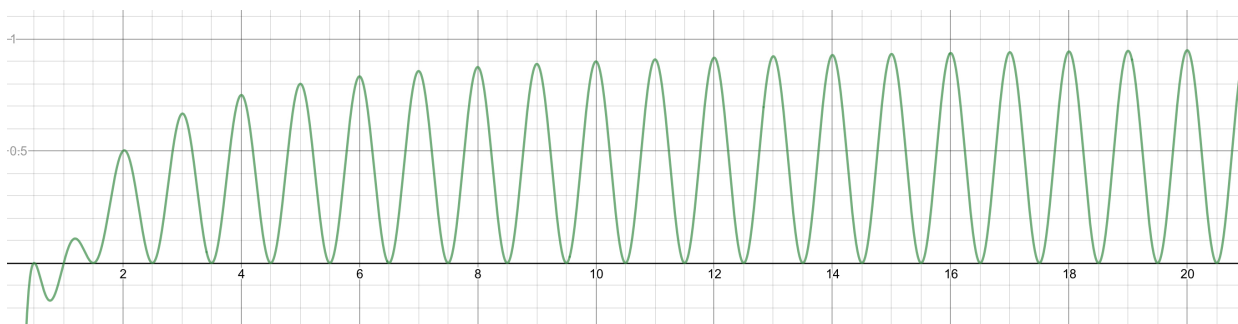
ex. $\left\{ 1 - \frac{1}{n} \right\}_{n=1}^{\infty} = \left\{ 0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots \right\}$

Let $f(x) = 1 - \frac{1}{x}$. Note: $f(n) = 1 - \frac{1}{n} = a_n$

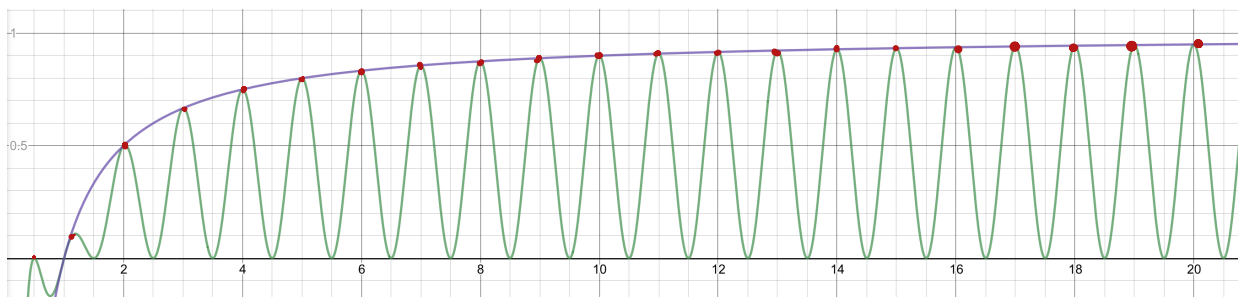
Since $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} 1 - \frac{1}{x} = 1 \Rightarrow \lim_{n \rightarrow \infty} a_n = 1$



Function converges $\Rightarrow$ Sequence converges
 $\uparrow$ $a_n = f(n)$



$$y = \left(1 - \frac{1}{x}\right) \cos^2(\pi x)$$



$\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right) \cos^2(\pi x)$ DIVERGES.

9 The sequence $\{r^n\}$ is convergent if $-1 < r \leq 1$ and divergent for all other values of r .

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

SEQUENCE $r, r^2, r^3, r^4, \dots$ GEOMETRIC SEQUENCE.

IF $r = 1$: $r = r^2 = r^3 = \dots = 1 \Rightarrow \lim_{n \rightarrow \infty} r^n = 1$

IF $0 < r < 1$ THEN $r = \frac{1}{s}$, $s > 1$

$$\begin{array}{ccccccc} r & r^2 & r^3 & r^4 & \longrightarrow & 0 & \checkmark \\ \frac{1}{s} & \frac{1}{s^2} & \frac{1}{s^3} & \frac{1}{s^4} & \longrightarrow & 0 & \end{array}$$

IF $r = 0 \Rightarrow r, r^2, \dots, r^n \rightarrow 0$

IF $-1 < r < 0 \dots$

ex. What about $\{r^{1/n}\}$? $\{r^{-n}\}$?

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0 \Rightarrow \lim_{n \rightarrow \infty} r^{1/n} = \lim_{x \rightarrow 0} r^x = r^0 = 1$$

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

DIVERGES OTHERWISE.

If $\{a_n\}$ and $\{b_n\}$ are convergent sequences and c is a constant, then

$$\lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} (a_n - b_n) = \lim_{n \rightarrow \infty} a_n - \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} ca_n = c \lim_{n \rightarrow \infty} a_n \quad \lim_{n \rightarrow \infty} c = c$$

$$\lim_{n \rightarrow \infty} (a_n b_n) = \lim_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} b_n} \quad \text{if } \lim_{n \rightarrow \infty} b_n \neq 0$$

$$\lim_{n \rightarrow \infty} a_n^p = \left[\lim_{n \rightarrow \infty} a_n \right]^p \quad \text{if } p > 0 \text{ and } a_n > 0$$

LIMIT RULES FOR SEQUENCES.

SAME AS LIMIT RULES FOR FUNCTIONS.

SANDWICH THEOREM.

If $a_n \leq b_n \leq c_n$ for $n \geq n_0$ and $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = L$, then $\lim_{n \rightarrow \infty} b_n = L$.

PROOF: $\lim_{n \rightarrow \infty} a_n = L \Rightarrow \forall \varepsilon > 0, \exists N_1 \text{ s.t. } n \geq N_1 \Rightarrow |a_n - L| < \varepsilon.$

FOR ANY $\varepsilon > 0$, THERE EXISTS N_1 SUCH THAT

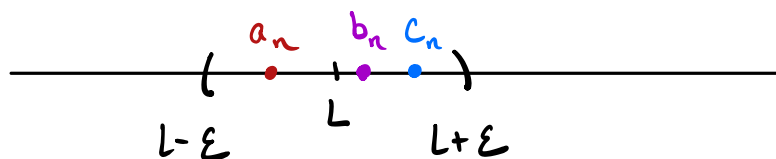
$$\text{IF } n \geq N_1, \text{ THEN } |a_n - L| < \varepsilon$$

$$\lim_{n \rightarrow \infty} c_n = L \Rightarrow \forall \varepsilon > 0, \exists N_2 \text{ s.t. } n \geq N_2 \Rightarrow |c_n - L| < \varepsilon.$$

THEN $\forall \varepsilon > 0$, IF $n \geq \max(N_1, N_2)$ THEN

$$|a_n - L| < \varepsilon$$

$$|c_n - L| < \varepsilon$$



SINCE $a_n \leq b_n \leq c_n \Rightarrow |b_n - L| < \varepsilon$

Q.E.D.

6 Theorem

If $\lim_{n \rightarrow \infty} |a_n| = 0$, then $\lim_{n \rightarrow \infty} a_n = 0$.

(conclusion)

$$\begin{array}{ccc}
 -|a_n| \leq a_n \leq |a_n| & & \\
 \downarrow & \searrow & \downarrow \\
 \lim_{n \rightarrow \infty} -|a_n| = -\lim_{n \rightarrow \infty} |a_n| = 0 & & \lim_{n \rightarrow \infty} |a_n| = 0 \\
 & \searrow & \\
 \lim_{n \rightarrow \infty} a_n = 0 & &
 \end{array}$$

(GIVEN)

SQUEEZE THM
SANDWICH THM.

7 Theorem If $\lim_{n \rightarrow \infty} a_n = L$ and the function f is continuous at L , then

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

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

DEF. of continuity.

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

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

10 Definition A sequence $\{a_n\}$ is called **increasing** if $a_n < a_{n+1}$ for all $n \geq 1$, that is, $a_1 < a_2 < a_3 < \dots$. It is called **decreasing** if $a_n > a_{n+1}$ for all $n \geq 1$. A sequence is **monotonic** if it is either increasing or decreasing.

a_n **Monotonic** IF EITHER $a_1 \leq a_2 \leq a_3 \leq a_4 \leq \dots$ NON-DECREASING
 MORE GENERAL $a_1 \geq a_2 \geq a_3 \geq a_4 \geq \dots$ NON-INCREASING

ex. SHOW THAT THE SEQUENCE $\{\sqrt{2}, \sqrt{2\sqrt{2}}, \sqrt{2\sqrt{2\sqrt{2}}}, \dots\}$

IS INCREASING.

$$2^{1/2} \quad (2 \cdot 2^{1/2})^{1/2} \quad (2(2 \cdot 2^{1/2})^{1/2})^{1/2}$$

$$2^{1/2} \quad 2^{3/4} \quad 2^{7/8}$$

EXPONENTS INCREASING.

2^x IS INCREASING

$$\downarrow$$

$$\frac{d}{dx} [2^x] = 2^x \ln(2) > 0$$

$$f(x) = 2^x, \quad f(n) = a_n$$

SINCE f IS INCREASING, a_n IS INCREASING. ✓

§11.1 SEQUENCES (CONTINUED)

11 Definition A sequence $\{a_n\}$ is **bounded above** if there is a number M such that

$$a_n \leq M \quad \text{for all } n \geq 1$$

M upper bound (ceiling)

It is **bounded below** if there is a number m such that

$$m \leq a_n \quad \text{for all } n \geq 1$$

m lower bound (floor)

If it is bounded above and below, then $\{a_n\}$ is a **bounded sequence**.

ex. $1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$

upper bound: 23, 55, ∞ many upper bounds

1 least upper bound

lower bound: -100, -200

0 greatest lower bound

ex. SHOW THAT THE SEQUENCE $\sqrt{2}, \sqrt{2+\sqrt{2}}, \sqrt{2+\sqrt{2+\sqrt{2}}}, \dots$ IS BOUNDED.

NOTE: THIS IS A RECURSIVE SEQ.

$$a_1 = \sqrt{2}, \quad a_n = \sqrt{2 + a_{n-1}}$$

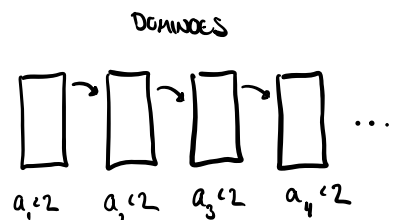
$$a_1 < 2$$

$$\text{IF } a_{n-1} < 2 \quad \text{THEN } 2 + a_{n-1} < 4$$

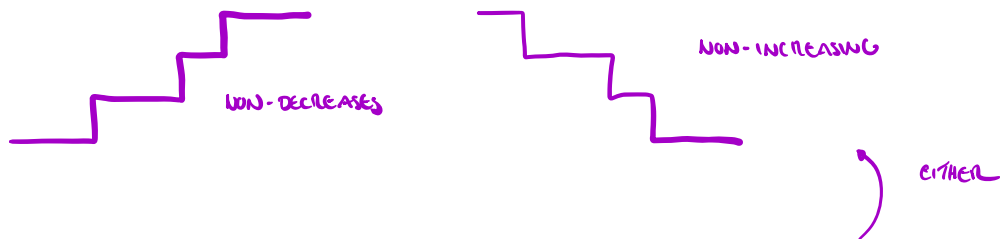
$$\text{AND SO } a_n = \sqrt{2 + a_{n-1}} < \sqrt{4} = 2$$

$$\text{IF } a_{n-1} < 2 \quad \text{THEN } a_n < 2 \quad (\text{REPEAT})$$

"INDUCTION"

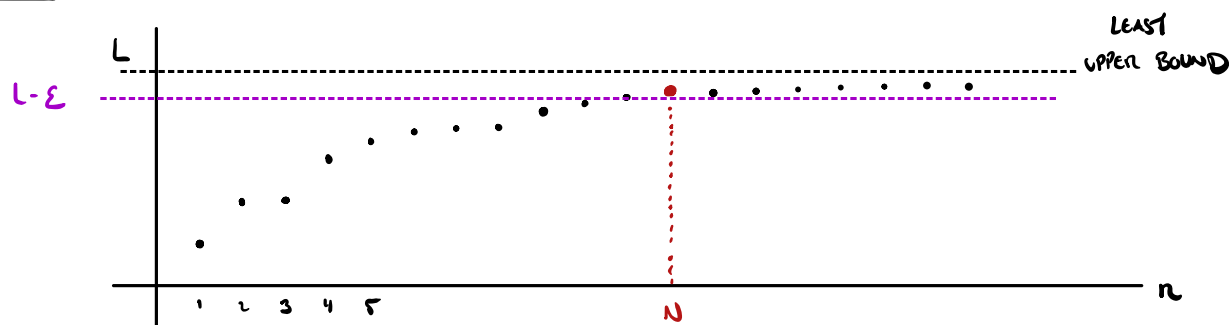


$\therefore$ ALL TERMS $a_n < 2$. 2 IS AN UPPER BOUND.



12 Monotonic Sequence Theorem Every bounded, **monotonic** sequence is convergent.

Proof: Suppose $\{a_n\}$ is NON-DECREASING $a_{n-1} \leq a_n$ & BOUNDED ABOVE.



THEN THERE EXISTS A LEAST UPPER BOUND, L .

FOR ALL $\epsilon > 0$ THERE EXISTS N S.T. $a_N > L - \epsilon$

NON-DECREASING $\Rightarrow a_n > L - \epsilon$ FOR $n \geq N$

$$\Rightarrow L - a_n < \epsilon$$

$$\Rightarrow |L - a_n| < \epsilon \Rightarrow \lim_{n \rightarrow \infty} a_n = L.$$

■

ex. FIND THE $\lim_{n \rightarrow \infty} a_n$ WHERE $a_1 = \sqrt{2}$

	A	B
1	n	a _n
2		1.414213562
3		1.847759065
4		1.961570561
5		1.990369453
6		1.997590912
7		1.999397637
8		1.999849404
9		1.999962351
10		1.999990588

$$a_2 = \sqrt{2 + \sqrt{2}}$$

$$a_3 = \sqrt{2 + \sqrt{2 + \sqrt{2}}}$$

$\vdots$

$$\text{Let } x = \lim_{n \rightarrow \infty} a_n = \sqrt{2 + \sqrt{2 + \sqrt{2 + \dots}}}$$

$$\text{Then } \sqrt{2 + x} = \sqrt{2 + \sqrt{2 + \sqrt{2 + \sqrt{2 + \dots}}}} = x$$

$$\sqrt{2 + x} = x \Rightarrow 2 + x = x^2 \Rightarrow x^2 - x - 2 = 0$$

$$x = \frac{1 \pm \sqrt{1 - 4(1)(-2)}}{2(1)} = \frac{1 \pm \sqrt{9}}{2} = 2, -1$$

(x)