- Topics: Sequences, (B)MCT and the big theorem
- Homework: Watch video 12.1, 12.4, 12.7 12.10 (12.1 12.6 recommended)
- Term test 3 takes place Monday 6:00 8:00 PM. Check BB for more details. Please contact us if you need to arrange an early sitting (at 3:30 5:30).

Write down the definition of the following statements:

- 1.  $a_n$  converges to a.
- 2. *a<sub>n</sub>* converges.
- 3. *a<sub>n</sub>* diverges.

4.  $a_n$  diverges to infinity (we also say converges to infinity for some reason:/).

## Properties

All the usual properties you know for limits of functions more or less applies to limits of sequences. In particular, (provided the RHS limits exist):

1. 
$$\lim_{n\to\infty}(a_n+kb_n)=\lim_{n\to\infty}a_n+k\lim_{n\to\infty}b_n.$$

2. 
$$\lim_{n\to\infty}(a_nb_n) = \lim_{n\to\infty}a_n\lim_{n\to\infty}b_n$$
.

3. 
$$\lim_{n \to \infty} \frac{a_n}{b_n} = \frac{\lim_{n \to \infty} a_n}{\lim_{n \to \infty} b_n} \text{ provided } \lim_{n \to \infty} b_n \neq 0.$$

4. If f is continuous, then 
$$\lim_{n\to\infty} f(a_n) = f(\lim_{n\to\infty} a_n)$$
.

5. If  $a_n \leq b_n \leq c_n$  and  $\lim_{n \to \infty} a_n = \lim_{n \to \infty} c_n$ , then  $\lim_{n \to \infty} b_n$  exists and equal the two limits.

The proofs of all of these are very similar to the corresponding proofs in the function case. Homework: Try proving a couple.

### Compute:

- 1.  $\lim_{n\to\infty}\frac{\sin(n)}{n}$ .
- 2.  $\lim_{n \to \infty} \frac{n^2 + 2n + 1}{3n^2 1}$ .
- 3.  $\lim_{n \to \infty} \frac{n^2 + 2n + 1}{3n^3 1}$ .
- 4.  $\lim_{n \to \infty} \frac{n^3 + 2n + 1}{3n^2 1}$ .
- 5.  $\lim_{n\to\infty}n-\sqrt{n^2+4n}.$

- 1. If  $\lim_{n \to \infty} a_n = 100$ , what is  $\lim_{n \to \infty} a_{n+3}$ ?
- 2. True or false: If  $a_n$  converges and  $b_n$  diverges, then  $a_n + b_n$  diverges.

3. True or false: If  $a_n$  diverges and  $b_n$  diverges, then  $a_n + b_n$  diverges. Given a function f,  $\forall n \in \mathbb{N}$ , define  $a_n = f(n)$ .

- 4. True or fase: If we know  $\lim_{n\to\infty} a_n = a$ , then  $\lim_{x\to\infty} f(x) = a$ .
- 5. True or false: If we know  $\lim_{x\to\infty} f(x) = a$ , then  $\lim_{n\to\infty} a_n = a$ .

## Warm-up

1. If  $\lim_{n \to \infty} a_n = 100$ , what is  $\lim_{n \to \infty} a_{n+3}$ ? 100

2. True or false: If  $a_n$  converges and  $b_n$  diverges, then  $a_n + b_n$  diverges. True.

3. True or false: If  $a_n$  diverges and  $b_n$  diverges, then  $a_n + b_n$  diverges. False.

Given a function f,  $\forall n \in \mathbb{N}$ , define  $a_n = f(n)$ .

- 4. True or fase: If we know  $\lim_{n\to\infty} a_n = a$ , then  $\lim_{x\to\infty} f(x) = a$ . False.
- 5. True or false: If we know  $\lim_{x\to\infty} f(x) = a$ , then  $\lim_{n\to\infty} a_n = a$ . True.

Note if you have a sequence defined this way and f itself satisfies the conditions of L'Hopital's rule, then you can apply it to find the limit of f and then use the second statement to say the limit of  $a_n$  must be the same.

# Prove from definition that $\lim_{n \to \infty} \frac{\sqrt{n+1}}{\sqrt{n}} = ?$

Prove from definition that if  $\lim_{n\to\infty} a_n = a$  then  $\lim_{n\to\infty} a_n^2 = a^2$ .

You've already done very similar proofs for functions and this is not very different.

Prove from definition that if  $\lim_{n\to\infty} a_n = a$  and  $\lim_{n\to\infty} b_n = b$  then  $\lim_{n\to\infty} (2a_n + b_n) = 2a + b$  Write the following definitions: We say a sequence  $\{a_n\}$  is **bounded above** iff

We say a sequence  $\{a_n\}$  is **increasing** iff

We say a sequence  $\{a_n\}$  is **non-decreasing** iff

We say a sequence  $\{a_n\}$  is **eventually non-decreasing** iff

**MCT**: A sequence  $\{a_n\}$  which is bounded above and eventually non-decreasing converges.

I can put "eventually" in front of the "bounded above" too but does that matter?

There is a similar statement for bounded below and eventually non-increasing.

We define the sequence  $a_n$  recursively as follows:

$$a_0 = \sqrt{2}$$
$$a_{n+1} = \sqrt{2 + a_n} \ \forall n \in \mathbb{N}$$

1. Guess whether  $a_n$  is increasing or decreasing. Don't try to prove it yet. 2. If  $a_n$  does converge to some a, taking limits of the recursive relation, what must a be? (Keep in mind this is completely hypothetical as you have not yet proved that  $a_n$  converges.)

3. Guess an upper bound and a lower bound for  $a_n$  using 1 and 2, which is needed for MCT to work?

- 4. Prove your guess in 1.
- 5. Prove your bound in 3.
- 6. Does  $a_n$  converge? If so what does it converge to?

Give examples of sequences which satisfy the following or justify they don't exist.

- 1. decreasing, bounded below, convergent.
- 2. decreasing, bounded below, divergent.
- 3. decreasing, not bounded below, convergent.
- 4. decreasing, not bounded below, divergent.
- 5. not decreasing, bounded below, convergent.
- 6. not decreasing, bounded below, divergent.
- 7. not decreasing, not bounded below, convergent.
- 8. not decreasing, not bounded below, divergent.

Every convergent sequence is eventually monotone, that is, eventually increasing or decreasing.

Every convergent sequence is bounded.

If 
$$\lim_{n\to\infty} a_n = L$$
 then  $\lim_{n\to\infty} a_{n^3} = L$ .

If 
$$\lim_{n\to\infty} a_{2n} = L$$
 then  $\lim_{ng\to\infty} a_n = L$ .

 $a_n$  converges and every number in the sequence is an integer is an integer. What can you say about the sequence?.

Every convergent sequence have to be eventually monotone, that is, eventually increasing or decreasing. False.

Every convergent sequence have to be bounded. True.

If 
$$\lim_{n\to\infty} a_n = L$$
 then  $\lim_{n\to\infty} a_{n^3} = L$ . True.

If 
$$\lim_{n\to\infty} a_{2n} = L$$
 then  $\lim_{n\to\infty} a_n = L$ . False.

 $a_n$  converges and every number in the sequence is an integer. What can you say about the sequence?. It's eventually contant.

We use the notation  $a_n \ll b_n$  to say the sequence  $a_n$  is much smaller than  $b_n$ .

### Definition

Let  $\{a_n\}$ ,  $\{b_n\}$  be (positive) sequences.

$$a_n \ll b_n$$
 iff  $\lim_{n\to\infty} \frac{a_n}{b_n} = 0.$ 

True or false: If  $\forall n \in \mathbb{N}$ ,  $a_n \ll b_n$  then  $\forall n \in \mathbb{N}$ ,  $a_n < b_n$ .

True or false: If  $\forall n \in \mathbb{N}$ ,  $a_n < b_n$ , then  $\forall n \in \mathbb{N}$ ,  $a_n \ll b_n$ .

True or false: If  $a_n \ll b_n$  and  $b_n \ll c_n$  then  $a_n \ll c_n$ 

We use the notation  $a_n \ll b_n$  to say the sequence  $a_n$  is much smaller than  $b_n$ .

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True or false: If  $\forall n \in \mathbb{N}$ ,  $a_n \ll b_n$  then  $\forall n \in \mathbb{N}$ ,  $a_n < b_n$ . False. True or false: If  $\forall n \in \mathbb{N}$ ,  $a_n < b_n$ , then  $\forall n \in \mathbb{N}$ ,  $a_n \ll b_n$ . False. True or false: If  $a_n \ll b_n$  and  $b_n \ll c_n$  then  $a_n \ll c_n$ . True.

#### Compute:

- 1.  $\lim_{n \to \infty} \frac{n! + e^n}{3n! + 2e^n}$
- 2.  $\lim_{n \to \infty} \frac{2^n + (2n)^2}{2^{n+1} + n^2}$
- 3.  $\lim_{n \to \infty} \frac{n! + e^n}{n^n + n!}$