

Announcements:

- Midterm 2: 15/11. Tutorial next week will be on Friday, 17/11.

Midterm Review

Defn: $\{x_n\}$ converges to $x \in \mathbb{R}$ if $\forall \varepsilon > 0, \exists N(\varepsilon) \in \mathbb{N}$ s.t. if $n \geq N$, $|x_n - x| < \varepsilon$.

- $\{x_n\}$ is increasing if $x_n \leq x_{n+1}$ for all $n \in \mathbb{N}$.
- decreasing if $x_n \geq x_{n+1}$ for all $n \in \mathbb{N}$
- monotone if it is increasing or decreasing.
- let $\{x_n\}$ be a sequence and $n_1 < n_2 < \dots < n_k < \dots$ be a sequence of natural numbers then the sequence given by $(x_{n_1}, x_{n_2}, \dots, x_{n_k}, \dots)$ is a subsequence of $\{x_n\}$.

$$\{x_{n_k}\}$$

$$\{x_n\} : f: \mathbb{N} \rightarrow \mathbb{R}, \quad f(1) = x_1$$

$$f(2) = x_2$$

⋮

Subsequence is $f \circ g: \mathbb{N} \rightarrow \mathbb{R}$
where $g: \mathbb{N} \rightarrow \mathbb{N}$ and is strictly increasing
 $f \circ g(1) = n_1, \quad g(2) = n_2, \dots$

$$f \circ g(1) = f(u_1) = x_{n_1}$$

$$f \circ g(2) = f(u_2) = x_{n_2}$$

$$\vdots$$

$$f \circ g(k) = f(u_k) = x_{n_k}.$$

- Given a sequence $\{x_n\}$. $\limsup_{n \rightarrow \infty}(x_n) = \inf_{n \geq 0} \sup_{k \geq n} x_k$
- $\{x_n\}$ is Cauchy if $\forall \varepsilon > 0$, $\exists N(\varepsilon) \in \mathbb{N}$ s.t. if $m, n > N$, $|x_m - x_n| < \varepsilon$.

Thus:

- Bolzano-Weierstrass: Any bounded sequence has convergent subsequence.
- Monotone Convergence Thm: A monotone sequence converges iff it is bounded.
- Cauchy Criterion: A sequence converges iff it is Cauchy.
- If $\{x_n\}$ converges to x , then all subsequences converge to x .
- $\{x_n\}$ does not converge / is divergent if either

- $\{x_n\}$ is unbounded
- $\{x_n\}$ has two subsequences $\{x_{n_k}\}, \{x_{m_k}\}$ where $\lim_{k \rightarrow \infty} x_{n_k} \neq \lim_{k \rightarrow \infty} x_{m_k}$.
- Equivalent defns of limit.
- Squeeze Thm.

Q1: Show that if $\{x_n\}$ is unbounded, then \exists subsequence $\{x_{n_k}\}$ s.t. $\lim_{k \rightarrow \infty} \frac{1}{x_{n_k}} = 0$.

Pf: $\{x_n\}$ is unbounded, so $\forall M \in \mathbb{R}, \exists n \in \mathbb{N}$ s.t. $|x_n| > M$.

So for each $K \in \mathbb{N}$, choose n_k s.t. $|x_{n_k}| > K, n_k > n_{k-1}$.

So consider the sequence $\left\{\frac{1}{x_{n_k}}\right\}$. WTS $\lim_{k \rightarrow \infty} \frac{1}{x_{n_k}} = 0$.

Let $\varepsilon > 0$. By AP, $\exists K \in \mathbb{N}$ s.t. $\frac{1}{K} < \varepsilon$. So $\exists n_k$ s.t. If $n_m > n_k$,

$$\left| \frac{1}{x_{n_m}} \right| < \left| \frac{1}{x_{n_k}} \right| \leq \frac{1}{K} < \varepsilon. \quad /.$$

Q2. Show that $x_n = \sqrt{n}$ satisfies $\lim_{n \rightarrow \infty} |x_{n+1} - x_n| = 0$ but it is not Cauchy.

Pf: $\{x_n\}$ is not Cauchy because it is not bounded and therefore diverges.

Let $M \in \mathbb{R}$. Then by A.P. of N , $\exists N \geq M^2$. So $|x_N| = \sqrt{N} \geq M$.

$$|x_{n+1} - x_n| = |\sqrt{n+1} - \sqrt{n}| = \left| \frac{1}{\sqrt{n+1} + \sqrt{n}} \right| \rightarrow 0 \text{ as } n \rightarrow \infty \text{ by A.P.}$$

$$\begin{aligned} \text{Observe: } \sqrt{n+1} - \sqrt{n} &= \underbrace{\sqrt{n+1}(\sqrt{n+1} + \sqrt{n})}_{\sqrt{n+1} + \sqrt{n}} - \underbrace{\sqrt{n}(\sqrt{n+1} + \sqrt{n})}_{\sqrt{n+1} + \sqrt{n}} \\ &= \frac{(\sqrt{n+1})^2 - (\sqrt{n})^2}{\sqrt{n+1} + \sqrt{n}} = \frac{1}{\sqrt{n+1} + \sqrt{n}}. \end{aligned}$$