

Ch 10: Infinite sequences and series

(1)

10.1: Sequences

Representing sequences

A sequence is a list of numbers

$$a_1, a_2, a_3, a_4, \dots, a_n, \dots$$

Example:

$$2, 4, 6, 8, 10, 12, \dots, 2n$$

$$a_n = 2n, n = 1, 2, 3, \dots$$

Example: $12, 14, 16, 18, 20, 22, \dots$

$\underbrace{12}_{10+2} \quad \downarrow \quad \underbrace{14}_{10+2 \cdot 2}$

$$a_n = 10 + 2n, n = 1, 2, \dots$$

Example:

$$a_n = \sqrt{n}$$

$$a_1 = 1$$

$$a_2 = \sqrt{2}$$

$$a_3 = \sqrt{3}$$

$$a_4 = \sqrt{4}$$

$$b_n = (-1)^{n+1} \cdot \frac{1}{n}$$

$$b_1 = 1$$

$$b_2 = -\frac{1}{2}$$

$$b_3 = \frac{1}{3}$$

$$b_4 = -\frac{1}{4}$$

$$\{b_n\} = \left\{ (-1)^{n+1} \cdot \frac{1}{n} \right\} = \left\{ 1, -\frac{1}{2}, \frac{1}{3}, -\frac{1}{4}, \dots \right\}$$

$$\{a_n\} = \{\sqrt{n}\} = \left[\sqrt{n} \right]_{n=1}^{\infty} = \{1, \sqrt{2}, \sqrt{3}, \sqrt{4}, \dots\}$$

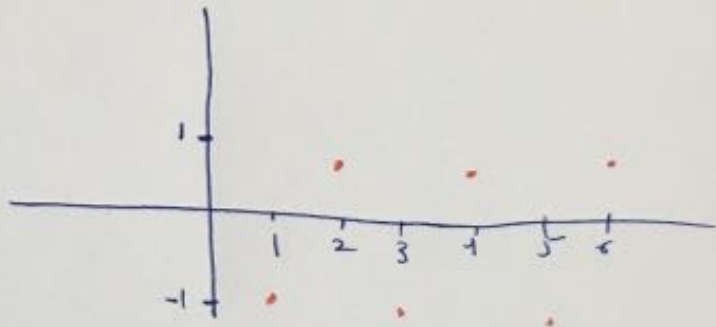
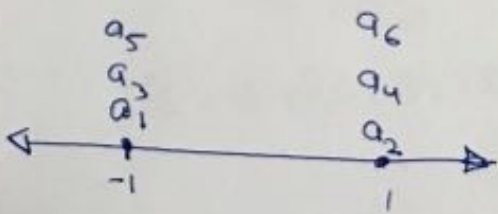
For sequences with n th term a_n

$$\{a_n\}_{n=1}^{\infty}$$

We can consider the sequence $\{a_n\}$ as a function whose domain is the integer values and its range is \mathbb{R} $a_n, n=1, 2, \dots$

So we have $(1, a_1), (2, a_2), (3, a_3), \dots$

Example: Represent $a_n = (-1)^n$



Convergence and Divergence.

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Sometimes the numbers in a sequence approach a single value as the index n increases

$$\left\{ 1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots, \frac{1}{n}, \dots \right\} \rightarrow 0$$

a

$$\left\{ 0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots, 1 - \frac{1}{n}, \dots \right\} \rightarrow 1 - 0 = 1$$

$$\left\{ \sqrt{1}, \sqrt{2}, \sqrt{3}, \sqrt{4}, \dots, \sqrt{n} \right\} \text{ Diverges}$$

$$\left\{ 1, -1, 1, -1, 1, -1, \dots, (-1)^{n+1}, \dots \right\} \text{ Diverges.}$$

Definition:

The sequence $\{a_n\}$ converges to the number L if for every positive number ϵ there correspond an integer N is for all n ,

$$n > N \rightarrow |a_n - L| < \epsilon$$

If no such L exists, we say that $\{a_n\}$ diverges

If $\{a_n\}$ converge to L , we write, $\lim_{n \rightarrow \infty} a_n = L$

or simply $a_n \rightarrow L$ and call L the limit of the sequence

Definition:

The sequence $\{a_n\}$ diverges to ∞ if for $\forall M$ there is an integer N s.t. $\forall n$ larger than N , $a_n > M$. If this condition holds we write

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

Similarly if for every number m there is an integer N such that for all $n > N$ we have $a_n < m$, then we say $\{a_n\}$ diverges negatively to $-\infty$

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

Calculating Limits of sequences

Theorem 1: Let $\{a_n\}$ and $\{b_n\}$ be sequences of real numbers, and let A and B be real numbers. The following rules hold if $\lim_{n \rightarrow \infty} a_n = A$ and $\lim_{n \rightarrow \infty} b_n = B$

1. $\lim_{n \rightarrow \infty} (a_n + b_n) = A + B$

2. $\lim_{n \rightarrow \infty} (a_n - b_n) = A - B$

3. $\lim_{n \rightarrow \infty} k \cdot b_n = k \cdot B$

4. $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = A \cdot B$

5. $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{A}{B}$, if $B \neq 0$

Example:

(a) $\lim_{n \rightarrow \infty} \frac{-1}{n} = -1 \cdot \lim_{n \rightarrow \infty} \frac{1}{n} = -1 \cdot 0 = 0$

(b) $\lim_{n \rightarrow \infty} \left(\frac{n-1}{n}\right) = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right) = \lim_{n \rightarrow \infty} 1 - \lim_{n \rightarrow \infty} \frac{1}{n} = 1 - 0 = 1$

(c) $\lim_{n \rightarrow \infty} \frac{5}{n^2} = 5 \lim_{n \rightarrow \infty} \frac{1}{n} \cdot \lim_{n \rightarrow \infty} \frac{1}{n} = 5 \cdot 0 \cdot 0 = 0$

(d) $\lim_{n \rightarrow \infty} \frac{4-7n^6}{n^6+3} = \lim_{n \rightarrow \infty} \frac{\frac{4}{n^6} - 7}{1 + \frac{3}{n^6}} = \frac{-7}{1} = -7$

Example:

$\{a_n\} = \{1, 2, 3, 4, \dots\}$ Diverges

$\{b_n\} = \{-1, -2, -3, \dots\}$ Diverges

$\{a_n + b_n\} = \{0, 0, 0, 0, \dots\}$ Converge

any nonzero multiple of divergent sequence $\{a_n\}$ diverges.

Theorem- The Sandwich Th. for sequences

let $\{a_n\}$, $\{b_n\}$ and $\{c_n\}$ be sequences of real numbers

if $a_n \leq b_n \leq c_n$ holds for all n beyond some index N

and if $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = L$ then $\lim_{n \rightarrow \infty} b_n = L$ also

Example:

① $\frac{\cos n}{n}$

$$-\frac{1}{n} \leq \frac{\cos n}{n} \leq \frac{1}{n}$$

\downarrow S.T. \Downarrow \downarrow
 0 0 0

② $\frac{1}{2^n}$

$$0 \leq \frac{1}{2^n} \leq \frac{1}{2}$$

\downarrow S.T. \Downarrow \downarrow
 0 0 0

③ $(-1)^n \cdot \frac{1}{n}$

$$-\frac{1}{n} \leq (-1)^n \cdot \frac{1}{n} \leq \frac{1}{n}$$

\downarrow S.T. \Downarrow \downarrow
 0 0 0

Theorem: The Continuous function Th. for sequences

Let $\{a_n\}$ be a sequence of real numbers

If $a_n \rightarrow L$ and if f is a function that is continuous at L and defined at all a_n , then $f(a_n) \rightarrow f(L)$

Example:

Show that $\sqrt{\frac{n+1}{n}} \rightarrow 1$

$$\frac{n+1}{n} \rightarrow 1$$

$$\sqrt{\frac{n+1}{n}} \rightarrow \sqrt{1} = 1$$

$$a_n = \frac{n+1}{n} \quad a_n \rightarrow 1$$

$$f(x) = \sqrt{x} \quad f(a_n) \rightarrow f(1)$$

$$\sqrt{a_n} \rightarrow \sqrt{1} = 1$$

Example: $\left\{\frac{1}{n}\right\} \rightarrow 0$

$$2^{\frac{1}{n}} \rightarrow 2^0 = 1$$

so $a_n = \frac{1}{n} \quad a_n \rightarrow 0 \quad L = 0$

$$f(x) = 2^x$$

$$2^{\frac{1}{n}} = f\left(\frac{1}{n}\right) \rightarrow f(L) = 2^0 = 1$$

Using L'Hôpital's Rule.

Theorem: Suppose that $f(x)$ is a function defined for all $x > n_0$ and that $\{a_n\}$ is a sequence of real numbers such that $a_n = f(n) \forall n \geq n_0$, then.

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

Example: $\lim_{n \rightarrow \infty} \frac{\ln n}{n}$

$$\lim_{x \rightarrow \infty} \frac{\ln x}{x} = \lim_{x \rightarrow \infty} \frac{\frac{1}{x}}{1} = 0$$

Example: Does the sequence $\{a_n\} = \left\{ \left(\frac{n+1}{n-1} \right)^n \right\}$ converge?

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n-1} \right)^n \quad (1^\infty)$$

$$\lim_{n \rightarrow \infty} \ln a_n = \lim_{n \rightarrow \infty} n \ln \left(\frac{n+1}{n-1} \right) = \lim_{n \rightarrow \infty} \left[\frac{\ln \left(\frac{n+1}{n-1} \right)}{\frac{1}{n}} \right] = \lim_{n \rightarrow \infty} \frac{-\frac{2}{n^2-1}}{\frac{-1}{n^2}}$$

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

$$\text{So } \lim_{n \rightarrow \infty} a_n = e^2$$

Commonly Occurring Limits

$$\textcircled{1} \lim_{n \rightarrow \infty} \frac{\ln n}{n} = 0$$

$$\textcircled{4} \lim_{n \rightarrow \infty} x^n = 0 \quad (|x| < 1)$$

$$\textcircled{2} \lim_{n \rightarrow \infty} \sqrt[n]{n} = 1$$

$$\textcircled{5} \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x \quad (\text{any } x)$$

$$\textcircled{3} \lim_{n \rightarrow \infty} x^{\frac{1}{n}} = 1$$

$$\textcircled{6} \lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0 \quad (\text{any } x)$$

In Formulas (3) through (6) x remains fixed as $n \rightarrow \infty$

Example:

a) ~~lim~~

$$\text{a) } \lim_{n \rightarrow \infty} \frac{\ln n^2}{n} = \lim_{n \rightarrow \infty} \frac{2 \ln n}{n} = 2 \cdot 0 = 0$$

$$\text{b) } \lim_{n \rightarrow \infty} \sqrt[n]{n^2} = \lim_{n \rightarrow \infty} \left(\sqrt[n]{n}\right)^2 = (1)^2 = 1$$

$$\text{c) } \sqrt[n]{3n} = (3n)^{\frac{1}{n}} = 3^{\frac{1}{n}} \cdot n^{\frac{1}{n}} \rightarrow 1 \cdot 1 = 1$$

$$\text{d) } \left(\frac{-1}{2}\right)^n \rightarrow 0$$

$$\text{e) } \left(\frac{n-2}{n}\right)^n = \left(1 - \frac{2}{n}\right)^n \rightarrow e^{-2}$$

$$f) \frac{100^n}{n!} \rightarrow 0$$

(6)

Recursive Definitions:

~~Satz~~

Example:

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

$$a_1 = 1$$

$$a_2 = a_1 + 1 = 1 + 1 = 2$$

$$a_3 = a_2 + 1 = 2 + 1 = 3$$

$$a_4 = a_3 + 1 = 3 + 1 = 4$$

⋮

$$\textcircled{2} a_n = n a_{n-1}, \quad n > 1, \quad a_1 = 1$$

$$a_1 = 1$$

$$a_2 = 2 \cdot a_1 = 2 \cdot 1 = 2$$

$$a_3 = 3 a_2 = 3 \cdot 2 = 6$$

$$a_4 = 4 a_3 = 4 \cdot 6 = 24$$

⋮

$$\textcircled{3} a_{n+1} = a_n + a_{n-1}, \quad n > 2$$

$$a_1 = 1, \quad a_2 = 1$$

$$a_3 = a_2 + a_1 = 1 + 1 = 2$$

$$a_4 = a_3 + a_2 = 2 + 1 = 3$$

$$a_5 = 5 \dots$$

$$(46) \{a_n\} = \left\{ \frac{\sin^2 n}{2^n} \right\}$$

Does the sequence $\{a_n\}$ converge?

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{\sin^2 n}{2^n}$$

$$0 \leq \sin^2 n \leq 1$$

$$0 \leq \frac{\sin^2 n}{2^n} \leq \frac{1}{2^n}$$

\downarrow \downarrow \downarrow
 0 S.T. 0
 0

So the sequence $\{a_n\}$ converges

$$(59) a_n = \frac{\ln n}{n^{\frac{1}{n}}} = \infty \text{ "Diverges"}$$

$$(68) a_n = \ln\left(1 + \frac{1}{n}\right)^n$$

$$\lim_{n \rightarrow \infty} \ln\left(1 + \frac{1}{n}\right)^n = \ln\left(\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n\right) = \ln(e) = 1$$

So $\{a_n\}$ converges

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$$(84) \quad a_n = \sqrt[n]{n^2+n}$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \sqrt[n]{n^2+n}$$

$$= \lim_{n \rightarrow \infty} (n^2+n)^{\frac{1}{n}}$$

$$\lim_{n \rightarrow \infty} \ln (n^2+n)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \left[\frac{\ln(n^2+n)}{n} \right] = \lim_{n \rightarrow \infty} \left[\frac{2n+1}{(n^2+n)} \right] = 0$$

$$\text{So } \lim_{n \rightarrow \infty} \sqrt[n]{n^2+n} = e^0 = 1$$

Bounded Monotonic Sequences

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Definition:

A sequence $\{a_n\}$ is bounded from above if there exists a number M such that $\forall a_n \leq M \quad \forall n$.

The number M is an upper bound for $\{a_n\}$

If M is an upper bound for $\{a_n\}$ but no number less than

M is an upper bound for $\{a_n\}$, then M is the least upper bound for $\{a_n\}$

A sequence $\{a_n\}$ is bounded from below, if there exists a number m such that $a_n \geq m \quad \forall n$. The number m is

a lower bound for $\{a_n\}$

If m is a lower bound for $\{a_n\}$ but no number greater than m is a lower bound for $\{a_n\}$, then m is the greatest lower bound for $\{a_n\}$.

If $\{a_n\}$ is bounded from above and below, then

$\{a_n\}$ is bounded.

If $\{a_n\}$ is not bounded (bdd) then $\{a_n\}$ is said to be unbounded.

Example:

① The sequence $1, 2, 3, 4, \dots, n, \dots$

has no Lower bound

It's bounded below by any number less than or equal to 1

Ex. G.L.B = greatest Lower bound is 1

② $\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \frac{5}{6}, \dots, \frac{n}{n+1}, \dots$

is bdd above by any number greater than or equal to 1

$M=1$ Least upper bound

$m=\frac{1}{2}$ greatest Lower bound

Definition:

A sequence $\{a_n\}$ is **nondecreasing** if $a_n \leq a_{n+1} \forall n$

that is $a_1 \leq a_2 \leq a_3 \leq a_4 \leq \dots$

The sequence is **nonincreasing** if $a_n \geq a_{n+1} \forall n$

The sequence is **monotonic** if it either nonincreasing or nondecreasing

Example:

① $1, 2, 3, 4, \dots, n, \dots$ nondecreasing

② $\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots, \frac{n}{n+1}, \dots$ nondecreasing

③ $1, \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \dots, \frac{1}{2^n}, \dots$ nonincreasing

④ $3, 3, 3, \dots, 3, \dots$ both nondecreasing and non-increasing

⑤ $1, -1, 1, -1, 1, -1, \dots$ not monotonic

Theorem: The monotonic sequence th.

If a sequence $\{a_n\}$ is both bdd and monotonic, then the sequence converges