

1. Let $\{a_n\}$ be a real sequence and $L \in \mathbf{R}$. State the definition: $a_n \rightarrow L$ as $n \rightarrow \infty$. Find the limit. Using just the definition, prove that your answer is correct. $L = \lim_{n \rightarrow \infty} \frac{3n + \sin n}{2n + \sin n}$.

We say that $a_n \rightarrow L$ as $n \rightarrow \infty$ if for every $\varepsilon > 0$ there is an $N \in \mathbf{R}$ such that $|a_n - L| < \varepsilon$ whenever $n > N$.

We show that the limit is $L = \frac{3}{2}$. Choose $\varepsilon > 0$. Let $N = \frac{1}{4\varepsilon} + \frac{1}{2}$. For every $n \in \mathbf{N}$ such that $n > N$, since $n > N > \frac{1}{2}$ we have $2n > 1$ but $|\sin n| \leq 1$ implies we also have $2n + \sin n \geq 2n - 1 > 0$. Hence

$$\begin{aligned} \left| \frac{3n + \sin n}{2n + \sin n} - \frac{3}{2} \right| &= \frac{|2(3n + \sin n) - 3(2n + \sin n)|}{2|2n + \sin n|} \\ &= \frac{|-\sin n|}{2(2n + \sin n)} \\ &\leq \frac{1}{2(2n - 1)} \\ &= \frac{1}{4n - 2} \\ &< \frac{1}{4N - 2} = \varepsilon. \quad \square \end{aligned}$$

2. Let $E \subset \mathbf{R}$ be a nonempty subset and $f : E \rightarrow \mathbf{R}$ be a function. Define: $S = \inf_{x \in E} f(x)$. Find $\inf_{x \in E} f(x)$ and prove your answer, where $E = (0, \infty)$ and $f(x) = \frac{1+x}{x}$.

Definition of *infimum*: if f is not bounded below on E then $\inf_{x \in E} f(x) = -\infty$. Otherwise, the infimum is the greatest lower bound. First, S is a lower bound: $(\forall x \in E)(f(x) \geq S)$ and second, S is the greatest of lower bound: $(\forall b > S)(\exists x \in E)(f(x) < b)$.

For this E and f we have $S = 1$. If $x \in E$ then $x > 0$ and $f(x) = \frac{1+x}{x} = 1 + \frac{1}{x} > 1 + 0$, so $S = 1$ is a lower bound. Choose $b > 1$ then for $x = \frac{2}{b-1} > 0$ so $x \in E$ we have

$$f(x) = \frac{1+x}{x} = \frac{1 + \frac{2}{b-1}}{\frac{2}{b-1}} = \frac{b-1}{2} + 1 = \frac{b+1}{2} < \frac{b+b}{2} = b. \quad \square$$

3. Determine whether the following statements are true or false. If true, give a proof. If false, give a counterexample.

(a) STATEMENT: Let $\{a_n\}$ and $\{b_n\}$ be real sequences such that $a_n \rightarrow a$ and $b_n \rightarrow b$ as $n \rightarrow \infty$. Assume $a_n < b_n$ for all n . Then $a < b$.

FALSE. Let $a_n = -\frac{1}{n}$ and $b_n = \frac{1}{n}$. Then $a_n < b_n$ for all n but

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{-1}{n} = 0 = \lim_{n \rightarrow \infty} \frac{1}{n} = \lim_{n \rightarrow \infty} b_n.$$

- (b) STATEMENT: $|x| \geq |y| - |x - y|$ for all $x, y \in \mathbf{R}$.
 TRUE. By the triangle inequality we have

$$|y| = |x + (y - x)| \leq |x| + |y - x|.$$

- (c) STATEMENT: Let $\{x_n\}$ be a real sequence. Suppose for every $L \in \mathbf{R}$ there is an $n \in \mathbf{N}$ such that $x_n > L$. Then $\lim_{n \rightarrow \infty} x_n = \infty$.

FALSE. The given condition is for unboundedness above. The definition of $\lim_{n \rightarrow \infty} x_n = \infty$ is: $(\forall L \in \mathbf{R})(\exists N \in \mathbf{R})(\forall n \in \mathbf{N})(n > N \implies x_n > L)$.

Thus a counterexample is given by

$$x_n = \begin{cases} n, & \text{if } n \text{ is even;} \\ 0, & \text{if } n \text{ is odd.} \end{cases}$$

The condition holds: for every $L \in \mathbf{R}$ there is $m \in \mathbf{N}$ such that $m > L$ by the Archimidean Property, so $n = 2m > L$ and $x_n = n > L$ since n is even, but the limit is not infinite. For $L > 0$ it is not true that there is an $N \in \mathbf{R}$ such that $x_n > L$ for all $n > N$ because, no matter what N is, there are odd numbers n with $n > N$, such that $x_n = 0$ which is not greater than L .

4. Let $\{a_n\}$ be a real sequence and $a \in \mathbf{R}$. Suppose $a_n \rightarrow a$ as $n \rightarrow \infty$. Using just the definition of limit (and not the Main Limit Theorem), show that cube sequence converges

$$(a_n)^3 \rightarrow a^3 \quad \text{as } n \rightarrow \infty.$$

Choose $\varepsilon > 0$. Since $a_n \rightarrow a$, for $\varepsilon' = 1$, there is an $N_1 \in \mathbf{R}$ such that

$$|a_n - a| < \varepsilon' = 1, \quad \text{whenever } n > N_1.$$

For such n we have by the triangle inequality

$$|a_n| = |a + (a_n - a)| \leq |a| + |a_n - a| < |a| + \varepsilon' = |a| + 1.$$

Also since $a_n \rightarrow a$, for $\varepsilon'' = \frac{\varepsilon}{3(|a| + 1)^2}$ there is $N_2 \in \mathbf{R}$ such that

$$|a_n - a| < \varepsilon'' = \frac{\varepsilon}{3(|a| + 1)^2} \quad \text{whenever } n > N_2.$$

Let $N = \max\{N_1, N_2\}$. For any $n \in \mathbf{N}$ satisfying $n > N$, since $n > N_1$ we have $|a_n| \leq |a| + 1$ and since also $n > N_2$,

$$\begin{aligned} |a_n^3 - a^3| &= |(a_n - a)(a_n^2 + a_n a + a^2)| \\ &\leq |a_n - a| (|a_n|^2 + |a_n||a| + |a|^2) \\ &\leq |a_n - a| \cdot ((|a| + 1)^2 + (|a| + 1)|a| + |a|^2) \\ &\leq |a_n - a| \cdot 3(|a| + 1)^2 \\ &< \frac{\varepsilon}{3(|a| + 1)^2} \cdot 3(|a| + 1)^2 = \varepsilon. \quad \square \end{aligned}$$

5. Define a sequence recursively by $a_1 = 1$ and $a_{n+1} = 1 - \frac{1}{2 + a_n}$. Prove that the sequence $\{a_n\}$ converges. What is $\lim_{n \rightarrow \infty} a_n$? Why?

Computing the first several terms we find $a_1 = 1$, $a_2 = \frac{2}{3}$, $a_3 = \frac{5}{8}$, $a_4 = \frac{13}{21}$, which suggests a_n is decreasing. We shall show that $\{a_n\}$ is decreasing and bounded below. Hence, by the Monotone Convergence Theorem, there is $a \in \mathbf{R}$ such that $a_n \rightarrow a$ as $n \rightarrow \infty$.

First we show that $a_n > 0$ for all $n \in \mathbf{N}$ so that $\{a_n\}$ is bounded below by zero. Argue by induction. Base case: the first term is defined $a_1 = 1$ so it is greater than zero. Induction case: assume for some $n \in \mathbf{N}$ that $a_n > 0$. Then

$$a_{n+1} = 1 - \frac{1}{2 + a_n} = \frac{1 + a_n}{2 + a_n} = \frac{(+)}{(+)} > 0$$

since both numerator and denominator are positive by the induction hypothesis. This completes the argument that $a_n > 0$ for all $n \in \mathbf{N}$.

Next we show that a_n is decreasing by induction. Base case: we have

$$a_2 = 1 - \frac{1}{2 + a_1} = 1 - \frac{1}{2 + 1} = \frac{2}{3} < 1 = a_1$$

so that $a_2 - a_1 < 0$. Induction case: assume that for any $n \in \mathbf{N}$ we have $a_{n+1} - a_n < 0$. Then

$$\begin{aligned} a_{n+2} - a_{n+1} &= \left(1 - \frac{1}{2 + a_{n+1}}\right) - \left(1 - \frac{1}{2 + a_n}\right) \\ &= \frac{-(2 + a_n) + (2 + a_{n+1})}{(2 + a_{n+1})(2 + a_n)} \\ &= \frac{a_{n+1} - a_n}{(2 + a_n)(2 + a_{n+1})} \\ &= \frac{(-)}{(+)(+)} < 0, \end{aligned}$$

where we have used the induction hypothesis on the numerator and the positivity of a_n in the denominator. This completes the argument that a_n is decreasing.

Finally, we compute a . By the Subsequences Theorem we see that $a_{n+1} \rightarrow a$ as $n \rightarrow \infty$. Taking limits of both sides of the recursion equation yields by the Main Limit Theorem,

$$a = \lim_{n \rightarrow \infty} a_{n+1} = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{2 + a_n}\right) = 1 - \frac{1}{2 + a}.$$

Solve for a by cross multiplying $a(2 + a) = (2 + a) - 1$ so $a^2 + a - 1 = 0$. By the quadratic formula

$$a = \frac{-1 \pm \sqrt{1^2 - 4 \cdot 1 \cdot (-1)}}{2} = \frac{-1 \pm \sqrt{5}}{2}.$$

Since $a_n > 0$ for all n we have $a = \lim_{n \rightarrow \infty} a_n \geq 0$ so only the positive root gives the limit

$$a = -\frac{1}{2} + \frac{\sqrt{5}}{2} = 0.61803. \quad \square$$