

SEQUENCES & LIMITS

SEQUENCES

- $\mathbb{N} = \{1, 2, 3, \dots\}$
- **Sequence:** ordered list of real numbers $x_1, x_2, x_3, \dots$ **notation:** (x_n)
 - $(1/n) = 1, 1/2, 1/3, 1/4, \dots$ Decreasing
 - $(2n - 1) = 1, 3, 5, 7, \dots$ Increasing
 - $(5) = 5, 5, 5, \dots$ Constant sequence - both increasing and decreasing
 - $(1 - \frac{1}{n}) = 0, 1/2, 2/3, 3/4, \dots$ Increasing
 - $(\frac{(-1)^n}{n}) = -1, 1/2, -1/3, 1/4, \dots$ Oscillating
 - $((-1)^n) = -1, 1, -1, 1, \dots$ Oscillating
- (x_n) is **increasing** if $x_1 \leq x_2 \leq \dots \leq x_n \leq \dots$ (monotone)
- (x_n) is **decreasing** if $x_1 \geq x_2 \geq \dots \geq x_n \geq \dots$ (monotone)

SEQUENCES & LIMITS

- What happens to the sequence (x_n) as n increases?
 - $(1/n) = 1, 1/2, 1/3, 1/4, \dots$ “approaches 0”
 - $(2n - 1) = 1, 3, 5, 7, \dots$
 - $(5) = 5, 5, 5, \dots$ constant
 - $(1 - \frac{1}{n}) = 0, 1/2, 2/3, 3/4, \dots$ “approaches 1”
 - $(\frac{(-1)^n}{n}) = -1, 1/2, -1/3, 1/4, \dots$ oscillating but “approaches 0”
 - $((-1)^n) = -1, 1, -1, 1, \dots$ oscillating
- How to formalize “approaches ℓ ”?

TAILS & NEIGHBORHOOD

- Tail of a sequence (x_n) is $x_N, x_{N+1}, x_{N+2}, \dots$ for some $N \in \mathbb{N}$
 - $(1/n) = 1, 1/2, 1/3, 1/4, \dots$
 - $1, 1/2, 1/3, 1/4, \dots$ is a tail of $(1/n)$
 - $1/94, 1/95, 1/96, 1/97, \dots$ is a tail of $(1/n)$
- Write 3 tails of $(1/n)$ and $(1 - \frac{1}{n})$
- ϵ -neighborhood of ℓ is $(\ell - \epsilon, \ell + \epsilon) := \{r \in \mathbb{R} : \ell - \epsilon < r < \ell + \epsilon\}$
 - For $\ell = 2, \epsilon = 0.5, (1.5, 2.5) := \{r \in \mathbb{R} : 1.5 < r < 2.5\}$
 - For $\ell = 1.5, \epsilon = 1, (0.5, 2.5) := \{r \in \mathbb{R} : 0.5 < r < 2.5\}$
 - For $\ell = 0, \epsilon = 0.01, (-0.01, 0.01) := \{r \in \mathbb{R} : -0.01 < r < 0.01\}$

CONVERGENCE

- **Definition:** (x_n) is said to **converge** to $\ell \in \mathbb{R}$ if every ϵ -neighborhood of ℓ contains a tail of (x_n) and we say ℓ is the limit of (x_n) and write as $\lim_{n \rightarrow \infty} x_n = \ell$ or $x_n \rightarrow \ell$, we also say (x_n) converges to ℓ
- $(1/n) = 1, 1/2, 1/3, 1/4, \dots$, converges to 0
- $(5) = 5, 5, 5, \dots$ converges to 5
- $(1 - \frac{1}{n}) = 0, 1/2, 2/3, 3/4, \dots$ converges to 1
- $(\frac{(-1)^n}{n}) = -1, 1/2, -1/3, 1/4, \dots$ converges to 0
- $(2n - 1) = 1, 3, 5, 7, \dots$ does not converge?
- $((-1)^n) = -1, 1, -1, 1, \dots$ does not converge?

CALCULATING LIMITS

- Show that $1/n \rightarrow 0$
 - Take $\epsilon = 0.01$ and show that a tail is contained in $(-0.01, 0.01)$
 - We want $\frac{1}{n} < 0.01$ so take $n > 100$ and $1/101, 1/102, 1/103, \dots$ is the required tail
 - Take $\epsilon = 0.001$ and show that a tail is contained in $(-0.001, 0.001)$
 - We want $\frac{1}{n} < 0.001$ so take $n > 1000$ and a required tail is $1/1001, 1/1002, 1/1003, \dots$
 - Consider arbitrary $\epsilon > 0$
 - We want $\frac{1}{n} < \epsilon$ so take $n > 1/\epsilon$. Let N be a natural number $> \frac{1}{\epsilon}$ and $1/N, 1/(N+1), 1/(N+2), \dots$ is the required tail

CALCULATING LIMITS

- Show that $1 - 1/n \rightarrow 1$
 - Consider arbitrary $\epsilon > 0$
 - We want $1 - \frac{1}{n} < \epsilon + 1$ and so take $n > 1/\epsilon$
 - Let N be a natural number $> \frac{1}{\epsilon}$
 - $1 - 1/N, 1 - 1/(N + 1), 1 - 1/(N + 2), \dots$ is the required tail
- Show that $(1) \rightarrow 1$
 - Consider arbitrary $\epsilon > 0$
 - We want $1 < \epsilon + 1$ which is true for all $n \geq 1$

CALCULATING LIMITS

➤ When do you say (x_n) does not converge to ℓ ?

➤ $\exists \epsilon > 0$ such that the ϵ -neighborhood of ℓ does not contain any tail



➤ Show that $1/n \not\rightarrow 0.5$

➤ Take $\epsilon = 0.1$ and observe that $(0.4, 0.6)$ has no tail of $(1/n)$

➤ Show that $(-1)^n \not\rightarrow 1$

➤ Take $\epsilon = 1$ and observe that $(0, 2)$ has no tail of $(-1)^n$ as $-1 \notin (0, 2)$

➤ To show $((-1)^n) \not\rightarrow \ell$ for any ℓ , note that no tail is in $(\ell - 0.5, \ell + 0.5)$

➤ Subsequences (1) and (-1) of $((-1)^n)$ converge to 1 and -1 resp.

UNIQUENESS OF LIMIT

- The **limit** of a sequence, if it exists, is **unique**
- Suppose there are two different limits ℓ, ℓ'
- Take $\epsilon > 0$ such that $(\ell - \epsilon, \ell + \epsilon)$ & $(\ell' - \epsilon, \ell' + \epsilon)$ have no common number



- $(\ell - \epsilon, \ell + \epsilon)$ & $(\ell' - \epsilon, \ell' + \epsilon)$ contain a tail of (x_n) - not possible

CONVERGENCE, BOUNDEDNESS & MONOTONICITY

➤ When can monotone sequences converge?

➤ $(1/n) = 1, 1/2, 1/3, 1/4, \dots$ decreasing, converges to 0

➤ $(2n - 1) = 1, 3, 5, 7, \dots$ increasing, does not converge

➤ $(5) = 5, 5, 5, \dots$ both increasing and decreasing, converges to 5

➤ $(1 - \frac{1}{n}) = 0, 1/2, 2/3, 3/4, \dots$ increasing, converges to 1

➤ (x_n) is **bounded** if there are numbers A, B s.t for each n , $A \leq x_n \leq B$

➤ Every **convergent** sequence is **bounded**

➤ Fix an ϵ , say $\epsilon = 1$, let x_i and x_j be max and min element of (x_n) that is outside $(\ell - \epsilon, \ell + \epsilon)$, if they exist



➤ $\min\{x_j, \ell - \epsilon\}$ gives a lower bound and $\max\{x_i, \ell + \epsilon\}$ is an upper bound

➤ Can bounded sequences converge?

CONVERGENCE, BOUNDEDNESS & MONOTONICITY

➤ Monotone Convergence Theorems

- If (x_n) is increasing and bounded then (x_n) converges to its least upper bound (which exists by the completeness of $\mathbb{R}$)

$$\frac{\ell - \epsilon}{\text{---}} \left(\text{---} \frac{\ell}{\bullet} \text{---} \right) \frac{\ell + \epsilon}{\text{---}} \quad \ell \text{ is the lub}$$

- As ℓ is the least upper bound, $\ell - \epsilon$ is not an upper bound
- There exists $x_N \in (\ell - \epsilon, \ell + \epsilon)$
- As (x_n) is increasing, its tail starting from x_N is contained in $(\ell - \epsilon, \ell + \epsilon)$
- If (x_n) is decreasing and bounded then (x_n) converges to its greatest lower bound (which exists by the completeness of $\mathbb{R}$)

PROPERTIES OF LIMITS

- Consider sequence (x_n) such that $x_n \geq 0$ for all n . Then $\lim_{n \rightarrow \infty} x_n$ (if it exists) ≥ 0 .
- Consider sequence (x_n) such that $x_n > 0$ for every $n \in \mathbb{N}$. If $(x_n) \rightarrow \ell$ then $(1/x_n) \rightarrow 1/\ell$
- Consider sequences (x_n) and (y_n) . If $(x_n) \rightarrow \ell$ and $(y_n) \rightarrow k$ then $(x_n + y_n) \rightarrow \ell + k$

FIBONACCI SEQUENCE & GOLDEN RATIO

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➤ Fibonacci sequence (F_n): 1, 1, 2, 3, 5, 8, 13, 21, 35, 56,...

➤ $F_1 = 1$, $F_2 = 1$, and $F_n = F_{n-1} + F_{n-2}$ for $n > 2$



➤ Fibonacci sequences appear in sunflowers, scales on pinecone, branching in trees, arrangement of leaves on a stem, the fruitlets of a pineapple, flower petals, nautilus shells, ...

➤ (F_n) is an increasing sequence and (F_n) is not convergent

FIBONACCI SEQUENCE & GOLDEN RATIO

- Fibonacci sequence (F_n) : 1, 1, 2, 3, 5, 8, 13, 21, 35, 56,...
- $F_1 = 1$, $F_2 = 1$, and $F_n = F_{n-1} + F_{n-2}$ for $n > 2$
- Let (a_n) be a new sequence defined by $a_n = \frac{F_{n+1}}{F_n}$ for $n \geq 1$
- (a_n) is bounded between 1 and 2
- $(a_{2n}) = a_2, a_4, a_6, a_8, \dots$ is decreasing and converges to $\frac{1 + \sqrt{5}}{2}$
- $(a_{2n-1}) = a_1, a_3, a_5, a_7, \dots$ is increasing and converges to $\frac{1 + \sqrt{5}}{2}$
- (a_n) converges to $\frac{1 + \sqrt{5}}{2}$ (golden ratio ϕ)
- Two quantities $a > b > 0$ are in golden ratio if $\frac{a+b}{a} = \frac{a}{b}$