

Cor. (1.14) Suppose $\{s_n\}_{n \geq 1} \uparrow$, $\{v_n\}_{n \geq 1}$ any sequence s.t. $\textcircled{20}$ ₀₉

• $\exists N$ s.t. $\forall n \geq N, s_n \in v_n$.

Then 1) $\{v_n\}_{n \geq 1}$ converges $\Rightarrow \{s_n\}_{n \geq 1}$ conv. (since $v_n \rightarrow v$
 $\Rightarrow \{v_n\}$ bdd
 $\Rightarrow \{s_n\}$ bdd ...)

2) $\{s_n\}_{n \geq 1}$ diverges $\Rightarrow \{v_n\}$ diverges. (ex.)^{pf}

Defn (Infimum) If $B \subset \mathbb{R}$ is \dots , an infimum of B is a real number η s.t.
 (g.l.b.)

1) $\eta \leq x, \forall x \in B$

2) $\forall \varepsilon > 0, \exists x \in B$ s.t. $\eta \leq x < \eta + \varepsilon$.

Then

• If B is bdd below, $B \neq \emptyset$, $\inf B$ exists and is unique

Pf. Let $A := -B = \{-x \mid x \in B\}$. Then A is bdd above, $A \neq \emptyset$ so $s = \sup A$ exists. Let $\eta = -s$. Then $\eta = \inf B$ (ex.). Uniqueness of $\inf B$ follows from uniqueness of $\sup A$. \square .

Cor $\{t_n\}_{n \geq 1} \downarrow$, bdd below $\Rightarrow \{t_n\}_{n \geq 1}$ converges,
 (decreasing) $\lim_{n \rightarrow \infty} t_n = \inf \{t_n\}_{n \geq 1}$.

• e.g. (0 < q < 1) $s_n = q^n$. $A = \{q^n \mid n \in \mathbb{N}\}$

$q > 1$

$\inf A = 1$, $\sup A$ doesn't exist

$q = 1$

$\inf A = \sup A = 1$

$0 < q < 1$

$\inf A = 0$, $\sup A = 1$

e.g. let $x > 0$; $S_n = 1 + x + \frac{x^2}{2} + \frac{x^3}{3} + \dots + \frac{x^n}{n!}$

Since $x > 0$, $S_{n+1} > S_n \forall n$, so $\{S_n\}_{n \geq 1} \uparrow$.

Claim $\{S_n\}_{n \geq 1}$ is bdd above.

Pick $M \in \mathbb{N}$ s.t. $2x \leq M$. Then $\frac{x}{M} \leq \frac{1}{2}$. Set $P = S_{M-1}$.

Let $L = \frac{x^M}{M!}$, $n = M+k$, $k \in \mathbb{N}$. $\frac{x^n}{n!} = x^k \cdot \frac{x^M}{n!}$

Then $\frac{x^n}{n!} = \frac{\overbrace{x \cdot x \cdot \dots \cdot x}^k \cdot x^M}{(M+k)(M+k+1)\dots(M+1) \cdot M!} < \frac{1}{2^k} \cdot L$.

Hence for $n \geq M$, $S_n = P + \frac{x^n}{n!} + \dots + \frac{x^M}{M!} \leq P + L(1 + \frac{1}{2} + \dots + \frac{1}{2^{n-M}})$
 $n = M+k$
 $k \in \mathbb{N}$
 $= P + L \cdot \frac{1 - (\frac{1}{2})^{n-M+1}}{1 - \frac{1}{2}}$
 $\leq P + 2L!$

Thus, $\lim_{n \rightarrow \infty} S_n$ exists. Defⁿ $e^x = \lim_{n \rightarrow \infty} S_n(x)$.

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e.g. Suppose $p > 1$; Consider $\{p^{1/n}\}_{n \geq 1}$. (Defⁿ of " $p^{1/n}$ " later...)
 $p^{1/n} > 1$, and $p^{1/n} \downarrow$ (ex.). Write $p^{1/n} = 1 + h_n$ with $h_n > 0$.

Then $p = (1 + h_n)^n \geq 1 + nh_n \geq nh_n \implies h_n \leq \frac{p}{n}$
 $1 < p^{1/n} = 1 + h_n \leq 1 + \frac{p}{n}$.

This implies (ex.) that $\lim_{n \rightarrow \infty} p^{1/n} = 1 = \inf \{p^{1/n}\}_{n \geq 1}$.
(ex. $0 < p < 1 \implies \lim_{n \rightarrow \infty} p^{1/n} = 1$.)
e.g. $\{n^{1/n}\}_{n \geq 1}$. (D&D next week?) is decreasing, bdd below
 $\lim_{n \rightarrow \infty} n^{1/n} = 1$.

Accumulation points & Subsequences (P. 185) (22)

• Odd sequences don't always converge, but there is always a way to "pick out a subsequence" that will:

Defⁿ Let $\{s_n\}_{n \geq 1}$ be a sequence. Another sequence

$\{t_k\}_{k \geq 1}$ is a subsequence of $\{s_n\}_{n \geq 1}$ if

there is a function $\sigma: \mathbb{N} \rightarrow \mathbb{N}$ s.t.

1) $n < m \implies \sigma(n) < \sigma(m)$ (i.e. σ is an "increasing" f^n , order preserving)

2) $t_k = s_{\sigma(k)}$

We usually write $\sigma(k) = n_k$ and then denote

• t_k by s_{n_k} . i.e. $\{t_k\}_{k \geq 1} = \{s_{n_k}\}_{k \geq 1}$.

e.g. If $s_n = \frac{1}{n}$, define $s_{n_k} = \frac{1}{2k}$ (i.e. $\sigma(k) = 2k$)

$\{\frac{1}{2k}\}_{k \geq 1}$ is a subsequence.

$$a_n = \frac{n}{n^2 + 1}$$

$$i \quad a_{n_k} = \frac{k!}{k! + 1} \quad (\sigma(k) = k!)$$

$$b_{n_k} = \frac{k+1}{k+2} \quad (\sigma(k) = k+1).$$

Thm 1.17 Bolzano-Weierstrass (1874) A bdd sequence

has at least one convergent subsequence.

sequence of

1.7 Pf. Suppose $\{s_n\}$ is bdd by L . We subdivide $[-L, L]$ by bisection, creating a nested interval choosing an element of the sequence in each interval.



Now an infinite number of terms of sequence are in $[0, L]$ or $[-L, 0]$.

Choose one of these intervals, call it $[x_1, y_1]$, and choose $s_{n_1} \in [x_1, y_1]$. Bisect $[x_1, y_1]$.

At least one of the 2 subintervals contains alg many terms of sequence. Choose $n_2 > n_1$ s.t. $s_{n_2} \in [x_2, y_2]$. Note: $|x_2 - y_2| = \frac{2L}{2^2}$, $[x_2, y_2] \subset [x_1, y_1]$. ($\{j \mid s_j \in [x_1, y_1]\}$ is infinite \dots , $\forall z \geq 1$).

Continue in this way (inductively, if you wish), choosing a subsequence $\{s_{n_k}\}_{k \geq 1}$ (i.e. s.t. $n_{k+1} > n_k, \forall k \in \mathbb{N}$) with $s_{n_k} \in [x_k, y_k] \subset \bigcap_{j \leq k} [x_j, y_j]$ and $|x_k - y_k| = \frac{2L}{2^k}$. Hence,

By the nested interval theorem, $\lim_{k \rightarrow \infty} x_k = \lim_{k \rightarrow \infty} y_k = s \in \bigcap_{j \in \mathbb{N}} [x_j, y_j]$.

Then, $\lim_{k \rightarrow \infty} s_{n_k} = s$. (Let $\epsilon > 0$; choose N s.t. $|x_k - s| < \epsilon, |y_k - s| < \epsilon \forall k \geq N$.
 $\Rightarrow [x_k, y_k] \subset (s - \epsilon, s + \epsilon) \therefore s_{n_k} \in (s - \epsilon, s + \epsilon) \Leftrightarrow |s - s_{n_k}| < \epsilon, \forall k \geq N$)

Defⁿ A real number s is an accumulation point of a sequence $\{s_n\}_{n \geq 1}$ if there is a subsequence $\{s_{n_k}\}_{k \geq 1}$ converging to s , i.e. $\lim_{k \rightarrow \infty} s_{n_k} = s$.

Thus, B-W may be restated as "Every bdd sequence has at least one accumulation pt."

See the book for another pf: idea: Let $A = \{x \in [-K, K] \mid \text{there are infinitely many terms of } \{s_n\}_{n \geq 1} \text{ in } [x, K]\}$. Then $A \neq \emptyset$ ($-K \in A$), A is bdd above by K , so $t = \sup A$ exists. (x, or read book): t is an accumulation pt of $\{s_n\}_{n \geq 1}$ (in fact, the "largest"; ("lim sup s_n ", $\sup s_n$); late N.B.)

e.g. $\{(-1)^n\}$ has 2 accumulation pts, 1 & -1 . Having just 1 acc. pt \Rightarrow convergence. $a_n = \begin{cases} 1 + \frac{1}{n}, & n \text{ even} \\ 1 - \frac{1}{n}, & n \text{ odd} \end{cases}$

See book P. 185 for an example (seen before last week) of a

sequence in $[0, 1]$ for which every real number in $[0, 1]$ is an accumulation

H. " $\{s_n\}_{n \geq 1}$ is dense in $[0, 1]$ ". $0, \frac{1}{2}, \frac{2}{2}, \frac{1}{3}, \frac{2}{3}, \frac{3}{3}, \frac{1}{4}, \frac{2}{4}, \frac{3}{4}, \frac{4}{4}, \dots$

Exercise: If $s_n \rightarrow s$, then every subsequence of $\{s_n\}_{n \geq 1}$ also converges to s ! (indeed, trivially, "iff").

Th. 2 Series

(2)

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Suppose $\{a_n\}_{n \geq 1}$ is a sequence (in \mathbb{R}).

Let $S_n := \sum_{k=1}^n a_k = a_1 + \dots + a_n$.

Defⁿ The series " $\sum_{k=1}^{\infty} a_k$ " converges if $\{S_n\}_{n \geq 1}$ converges.

If $S_n \rightarrow S$, we write $\sum_{k=1}^{\infty} a_k = S$. (If $\{S_n\}_{n \geq 1}$ does not converge

we say $\sum_{k=1}^{\infty} a_n$ ($\sum a_n$) does not.) We will also write $\sum_{n \geq 1} a_n$ converges. ($n \in \mathbb{N}$)

e.g. $a_n = \frac{1}{2^{n-1}}$ $S_n = 1 + \frac{1}{2} + \dots + \frac{1}{2^{n-1}}$. We know $S_n = \frac{1 - \frac{1}{2^{n+1}}}{1 - \frac{1}{2}} = 2 \cdot \frac{1 - \frac{1}{2^{n+1}}}{1 - \frac{1}{2}}$

Hence, $\lim_{n \rightarrow \infty} S_n = 2$ so so $\sum_{n \geq 1} \frac{1}{2^{n-1}} = 2$ or $\sum_{k=0}^{\infty} \frac{1}{2^k} = 2$.

e.g. Indeed if $a_n = A \cdot q^n$ and $0 \leq q < 1$, then $\sum_{n \geq 1} a_n$ converges to $A \cdot \left(\frac{q}{1-q}\right)$.

e.g. $a_n = \frac{1}{n(n+1)}$, $S_n = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \dots + \frac{1}{n(n+1)}$

Recall: $\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$ $\therefore S_n = (1 - \frac{1}{2}) + (\frac{1}{2} - \frac{1}{3}) + \dots + (\frac{1}{n} - \frac{1}{n+1}) = 1 - \frac{1}{n+1} \rightarrow 1$.

Hence $\sum_{n \geq 1} \frac{1}{n(n+1)} = 1$.

e.g. (DUP #3 19-9-08 #4 -09) $1 + \frac{1}{2} + \frac{1}{3} + \dots$ "Harmonic series"

$S_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}$

$S_{2n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots + \frac{1}{8} + \dots + \frac{1}{2^{n-1}} + \dots + \frac{1}{2^n}$
 $\underbrace{\quad}_{> \frac{1}{2}} \quad \underbrace{\quad}_{> \frac{1}{2}} \quad \underbrace{\quad}_{> \frac{1}{2}} \quad \underbrace{\quad}_{> \frac{1}{2}}$

$> \frac{n}{2}$. Hence $\sum_{n \geq 1} \frac{1}{n}$ diverges.

Remark $\{S_n\}$ seq. of partial sums of $\sum a_n$; $\{S_n\}$ conv $\Leftrightarrow \{S_n\}$ Cauchy. (25)

Prop 2.3 $\sum a_n$ conv. $\Leftrightarrow \forall \epsilon > 0 \exists N$ s.t. $\forall n \geq N, \forall p \geq 1$ ($n = p +$

$$(|S_{n+p} - S_n| = |a_{n+1} + \dots + a_{n+p}| < \epsilon$$

Pf. Clear

Cor. If $\sum a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$. (Put $p=1$ in Prop 2.3).

(Hence, cd replace criterion by $\dots |a_n + \dots + a_{n+p}| < \epsilon$!)

Remark The converse of the Cor. is not true i.e. $\lim_{n \rightarrow \infty} a_n = 0 \not\Rightarrow \sum a_n$ conv.,

since (e.g.) $\frac{1}{n} \rightarrow 0$ but $\sum \frac{1}{n}$ diverges.

Series with positive terms (Why? $S_n \uparrow$!)

Suppose $\{a_n\}_{n \geq 1} \subset [0, \infty)$ i.e. $a_n \geq 0, \forall n \in \mathbb{N}$. Then $S_m = \sum_{j=1}^m a_j$

satisfies $S_{n+1} = S_n + a_{n+1} \geq S_n$, i.e. $\{S_n\}_{n \geq 1}$ is increasing.

We know that an increasing sequence converges \Leftrightarrow it is bdd above!
 i.e. $\sum a_n$ converges \Leftrightarrow its partial sums are bounded above!

N.B. Comparison Theorem 2.5 If $\forall n, 1 \leq a_n \leq b_n$ for $n \geq N$, then

- 1) $\sum b_n$ converges $\Rightarrow \sum a_n$ converges
- 2) $\sum a_n$ diverges $\Rightarrow \sum b_n$ diverges.

Pf. 1) $\sum b_n$ converges \Rightarrow partial sums of $\sum b_n$ conv \Rightarrow partial sums of $\sum a_n$ are bdd. But $a_n \leq b_n \Rightarrow$ partial sums of $\sum a_n$ are bdd by partial sums of $\sum b_n$, hence partial sums of $\sum a_n$ are bdd above.
 2) (Contrapositive of 1.)

l.g. $\sum_{n=1}^{\infty} \frac{1}{(n+1)^2}$; $0 \leq a_n = \frac{1}{(n+1)^2} < \frac{1}{n(n+1)}$; we know $\sum \frac{1}{n(n+1)}$ conv.

$\therefore \sum_{n=1}^{\infty} \frac{1}{(n+1)^2}$ conv. i.e. $\frac{1}{2^2} + \frac{1}{3^2} + \dots$ conv.

$\therefore \forall k \geq 2 \sum_{n=1}^{\infty} \frac{1}{n^k}$ conv. i.e. $1 + \frac{1}{2^k} + \frac{1}{3^k} + \dots$ conv. i.e. $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges.

Ratio Test (Cauchy: cf 2.10)

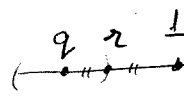
$$\sum_{n=N}^{\infty} a_n \quad \left(\begin{array}{l} \text{s.t. } a_n \geq 0 \quad \forall n \\ \exists N \text{ s.t. } a_n > 0, n \geq N. \end{array} \right)$$

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If $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = q$, and

- 1) $q < 1$, then $\sum a_n$ conv,
- 2) $q > 1$, then $\sum a_n$ div.,
- 3) $q = 1$, anything can happen.

Pf. 1) $q < 1 \Rightarrow \exists N$ s.t. $\frac{a_{n+1}}{a_n} < r < 1$ for some r ,
 (outline) $\forall n \geq N$.



e.g. $(\epsilon = \frac{1-q}{2})$

Now compare with series $(\frac{a_N}{r^N}) \cdot r^n$, which is conv. \dots

$$(a_{n+k} < r^k a_n \text{ i.e. } a_n < r^{n-N} a_N = \frac{r^n}{r^N} a_N \text{ for } n \geq N+1 \dots)$$

2) $q > 1 \Rightarrow \exists N$ s.t. $\frac{a_{n+1}}{a_n} > r > 1$ for all $n \geq N$. Then $a_n > a_{n+1}$, s.t. $n \geq N+1$

$a_n \not\rightarrow 0$. Hence $\sum a_n$ diverges.

3) $\sum \frac{1}{n(n+1)}$ converges, and $\frac{a_{n+1}}{a_n} = \frac{n(n+1)}{(n+1)(n+2)} = \frac{n}{n+2} \rightarrow 1$.

$\sum \frac{1}{n}$ diverges, and $\frac{a_{n+1}}{a_n} = \frac{n}{n+1} \rightarrow 1$.

Root Test (Cauchy) (a_n : "eventually positive").

If $\lim_{n \rightarrow \infty} \sqrt[n]{a_n} = r$ and

- 1) $r < 1$, then $\sum a_n$ conv.
- 2) $r > 1$, then $\sum a_n$ diverges
- 3) $r = 1$, anything can happen.

Pf. (outline) 1) $r < 1 \Rightarrow \exists N$ s.t. $\forall n \geq N$ $0 \leq \sqrt[n]{a_n} \leq s < 1$ (for some $s < 1$).
 $\Rightarrow 0 \leq a_n \leq s^n, s < 1$. Now use comparison.

2) $r > 1 \Rightarrow \exists N$ s.t. $\forall n \geq N, \sqrt[n]{a_n} \geq 1 \Rightarrow a_n \geq 1, \forall n \geq N \dots$

3) $\sum \frac{1}{n^2}$ conv, and $\sqrt[n]{\frac{1}{n^2}} = \frac{1}{(n^{\frac{1}{n}})^2} \rightarrow 1$

$\sum \frac{1}{n}$ diverges, and $\sqrt[n]{\frac{1}{n}} \rightarrow 1$ too. $\Gamma n^{\frac{1}{n}} = 1 + h_n, h_n > 0, \text{ so } n = (1+h_n)^n \geq \frac{n(n-1)}{2} h_n^2 \dots$

e.g. $\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s} - \begin{cases} s \leq 1 \Rightarrow \text{series diverges} \\ s > 1 \Rightarrow \text{series converges} \end{cases}$ (27)

($s=1$ - seen; $s < 1 \Rightarrow \frac{1}{n^s} > \frac{1}{n}$, so by comparison, the series $\sum \frac{1}{n^s}$ diverges)

Let $p_n := n^{\text{th}}$ partial sum = $\sum_j^n \frac{1}{j^s}$

Let $k \in \mathbb{N}$; then $P_{2^{k+1}} = 1 + \frac{1}{2^s} + \frac{1}{3^s} + \underbrace{\frac{1}{4^s} + \dots + \frac{1}{8^s}} + \dots + \frac{1}{(2^k)^s} + \dots + \frac{1}{(2^{k+1})^s}$

$$\begin{aligned}
 &< 1 + \frac{2}{2^s} + \frac{4}{4^s} + \frac{8}{8^s} + \dots + \frac{2^k}{(2^k)^s} \\
 &= 1 + \frac{1}{2^{s-1}} + \frac{1}{4^{s-1}} + \left(\frac{1}{2^{s-1}}\right)^3 + \left(\frac{1}{2^{s-1}}\right)^k
 \end{aligned}$$

$$\therefore P_{2^{k+1}} < \sum_{j=0}^k \left(\frac{1}{2^{s-1}}\right)^j$$

But if $s > 1$, $2^{s-1} > 1 \Rightarrow \frac{1}{2^{s-1}} < 1$. Hence $\sum_{j=0}^{\infty} \left(\frac{1}{2^{s-1}}\right)^j$ converges and hence is bdd. Thus, p_n is bdd (by $\frac{1}{1 - (\frac{1}{2^{s-1}})!} \Rightarrow \sum \frac{1}{n^s}$ conv.)

Series with arbitrary terms

Defⁿ $\sum_{n \geq 1} a_n$ is absolutely convergent if $\sum_{n \geq 1} |a_n|$ converges. (converges absolutely)

Prop^m A series which converges absolutely, converges. (absolutely!)

Pf. We consider 4 series constructed from $\{a_n\}$:

(I) $\sum a_n$

(II) $\sum |a_n|$

(III) $\sum b_n$, where $b_n = \max\{a_n, 0\}$ (so $b_n \geq 0$) (picks out +ve term $\sum_{a_n > 0} a_n$)

(IV) $\sum c_n$, " $c_n = \max\{-a_n, 0\}$ (so $c_n \geq 0$; picks out negative terms, changes sign.)

Then $a_n = b_n - c_n$ and $|a_n| = b_n + c_n$; If $s_n^I, s_n^{II}, s_n^{III}, s_n^{IV}$ denote the n^{th} partial sum of each series. Then note that II, III & IV are series with positive terms. As well

$$S_n^- = S_n^{III} - S_n^{IV}, \quad S_n^+ = S_n^{III} - S_n^{IV}$$

By hypothesis, S_n^{II} converges. Hence $\{S_n^{II}\}$ is bdd. Hence, both $\{S_n^{III}\}$ & $\{S_n^{IV}\}$ are bdd too! Hence $\{S_n^{III}\}$, $\{S_n^{IV}\}$ both converge. Hence $S_n^{III} \rightarrow S^{III}$, $S_n^{IV} \rightarrow S^{IV}$, so that

$$(\sum a_n) : S_n^I \rightarrow S^{III} - S^{IV}. \quad \therefore \sum a_n \text{ converges}$$

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N.B.

Corollary of pf. 1) If a series converges absolutely, ^{both} the series of positive terms and the series of negative terms converge, and the series converges to their sum.

2) If a series converges, but not absolutely, both the series of positive terms and the series of negative terms diverge.

$S_n = S_n^+ + S_n^-$	$S_n^+ = \frac{1}{2} (S_n + S_n^{abs})$	$\sum a_n$	$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} \dots$
$S_n^{abs} = S_n^+ - S_n^-$	$S_n^- = \frac{1}{2} (S_n - S_n^{abs})$	+	$1 + 0 + \frac{1}{3} + 0 + \frac{1}{5} + 0$
		-	$0 - \frac{1}{2} + 0 - \frac{1}{4} + 0 - \frac{1}{6}$
		abs	$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6}$

Theorem (Leibniz 1682) Suppose $\{a_n\}_{n \geq 1} \downarrow$, $a_n \geq 0$ & $\lim_{n \rightarrow \infty} a_n = 0$.

Then, $\sum_{n=0}^{\infty} (-1)^n a_n \rightarrow s$ (converges), and $|s - s_n| \leq a_{n+1}$, $n \geq 0$.

Pf. Let $S_n := \sum_{k=0}^n (-1)^k a_k = a_0 - a_1 + a_2 - a_3 + a_4 - a_5 \dots$

$\leftarrow S_{2n} \downarrow \leq a_0$

$S_{2n+1} \leq S_{2n}$

≥ 0 ≥ 0 ≥ 0 $\leftarrow S_{2n+1} \uparrow$

Then,

$$S_{2n+2} = S_{2n} - a_{2n+1} + a_{2n+2} \leq S_{2n}$$

$$= S_{2n+1} + a_{2n+2} \geq S_{2n+1}$$

$$S_{2n+1} = S_{2n-1} + a_{2n} - a_{2n-1} \geq S_{2n-1}$$

$$S_{2n-1} \leq S_{2n+1} \leq S_{2n+2} \leq S_{2n}$$

ie.

