

**PART A: Definitions & Statements of Theorems**

[10 points each] Be precise and careful.

1. Carefully state the **Quotient Theorem** for sequences.

Let  $\{a_n\}$  and  $\{b_n\}$  be sequences and assume that  $a_n \rightarrow L$  and  $b_n \rightarrow M$ .

Then  $\frac{a_n}{b_n} \rightarrow \frac{L}{M}$  provided that  $L \neq 0$  and  $b_n \neq 0$  for all  $n$ .

2. State the **general triangle inequality**. Aka (the extended triangle inequality).

Let  $a_1, a_2, \dots, a_n \in \mathbb{R}$ . Then  $|a_1 + a_2 + \dots + a_n| \leq |a_1| + |a_2| + \dots + |a_n|$

3. Let  $\{a_n\}$  be a sequence,  $L$  be real, and  $\varepsilon > 0$ .

Define  $a_n \approx_{\varepsilon} L$  for  $n \gg 1$ .

$|a_n - L| < \varepsilon$  for  $n \gg 1$

4. State the **Subsequence Theorem**.

Let  $\{a_n\}$  be a convergent sequence, with limit  $L$ . Then every subsequence of  $\{a_n\}$  converges to  $L$ .

5. State the **Nested Intervals Theorem**.

Let  $I_n = [a_n, b_n]$  be a sequence of nested intervals, that is, for all  $n \geq 1$   $[a_{n+1}, b_{n+1}] \subseteq [a_n, b_n]$ , and assume that  $b_n - a_n \rightarrow 0$ .

Then there exists a unique number  $L$  such that  $L \in \bigcap_{n=1}^{\infty} I_n$ . Moreover,  $a_n \rightarrow L$  and  $b_n \rightarrow L$ .

6. Define  $\lim_{n \rightarrow \infty} a_n = \infty$ .

$\lim_{n \rightarrow \infty} a_n = \infty$  means that  $\forall M \ a_n > M$  for  $n \gg 1$ .

7. State the **Sequence Location Theorem**.

Let  $\{a_n\}$  be a convergent sequence. Then

$\lim a_n < M \Rightarrow a_n < M$  for  $n \gg 1$

and  $\lim a_n > M \Rightarrow a_n > M$  for  $n \gg 1$ .

**PART B: True or False [6 points each]**

Determine if each of the following statements is *True* or *False*. If *False*, provide a *precise counter-example*; if *True*, give a *very brief* justification.

- i** If  $\{a_n\}$  and  $\{b_n\}$  are sequences that are each bounded below, then so is the sequence  $\{c_n\}$  defined by  $c_n = a_n + b_n$

**TRUE:** *Since  $\{a_n\}$  and  $\{b_n\}$  are sequences that are each bounded below, there exist  $M$  and  $K$  such that*

$$a_n \geq M \text{ and } b_n \geq K \quad \forall n \geq 1$$

*Hence*

$$a_n + b_n \geq M + K \quad \forall n \geq 1$$

- ii** Let  $\{a_n\}$  and  $\{b_n\}$  be sequences such that  $\{a_n + b_n\}$  converges. Then the sequences  $\{a_n\}$  and  $\{b_n\}$  each converge.

**FALSE:**

*Let  $a_n = n$  and  $b_n = -n$  for all  $n$ . Clearly  $\{a_n + b_n\}$  converges yet  $\{a_n\}$  fails to converge..*

- iii** Let  $\{a_n\}$  and  $\{b_n\}$  be sequences, such that the sequence  $\{a_n + b_n\}$  diverges. Then either  $\{a_n\}$  or  $\{b_n\}$  (or possibly both) diverges.

**TRUE:**

*The contrapositive is: If both  $\{a_n\}$  and  $\{b_n\}$  converge, then  $\{a_n + b_n\}$  converges. This follows from the limit law for sums.*

- iv** Let  $\{a_n\}$  and  $\{b_n\}$  be sequences for which each of  $\{2a_n + 3b_n\}$  and  $\{4a_n - 5b_n\}$  converges. Then the sequences  $\{a_n\}$  and  $\{b_n\}$  each converge.

**TRUE:** *Note that  $a_n = \frac{5(2a_n + 3b_n) + 3(4a_n - 5b_n)}{22} = \frac{1}{22} (5(2a_n + 3b_n) + 3(4a_n - 5b_n))$*

*So  $\lim a_n = 5 \lim(2a_n + 3b_n) + 3 \lim(4a_n - 5b_n)$ .*

*We can use a similar argument to show that  $\{b_n\}$  converges.*

- v** If  $\{a_n\}$  converges to 0, then  $\{|a_n|\}$  converges to 0.

**TRUE:** *Let  $\varepsilon > 0$ . Then  $|a_n - 0| < \varepsilon$  for  $n \gg 1$  since  $a_n \rightarrow 0$ . Now  $||a_n| - 0| = |a_n - 0| < \varepsilon$ .*

*Hence  $|a_n| \rightarrow 0$ .*

vi Suppose that  $\{a_n\}$  and  $\{b_n\}$  are sequences satisfying  $0 < a_n < b_n$  for all  $n \in \mathbf{Z}^+$ . Then, if  $\{a_n\}$  diverges, it follows that  $\{b_n\}$  diverges.

**FALSE:** Let  $\{a_n\}$  be the sequence, 1, 2, 1, 2, 1, 2, ...

Let  $\{b_n\}$  be the sequence 3, 3, 3, 3, ...

Then  $0 < a_n < b_n$  for all  $n$ ,  $\{a_n\}$  diverges, yet  $\{b_n\}$  converges.

vii Consider a sequence  $\{a_n\}$  for which the sequence  $\left\{\frac{a_n}{\sqrt{n}}\right\}$  converges. Then  $\{a_n\}$  converges.

**FALSE:** Let  $a_n = \sqrt{n}$ . Then  $\frac{a_n}{\sqrt{n}} = 1$  for all  $n$ .

Hence  $\left\{\frac{a_n}{\sqrt{n}}\right\}$  converges, yet  $\{a_n\}$  diverges.

viii Let  $\{a_n\}$  be a convergent sequence satisfying the condition:  $a_n < M$  for  $n \gg 1$ . Then

$$\lim_{n \rightarrow \infty} a_n < M.$$

**FALSE:** Let  $M = 1$  and  $a_n = 1 - \frac{1}{n}$  for all  $n$ . Now  $a_n < M$  and yet  $\lim_{n \rightarrow \infty} a_n = 1 = M$ .

ix Let  $\{a_n\}$  and  $\{b_n\}$  be sequences such that  $\{a_n + b_n\}$  converges to 0. Then  $\{a_n\}$  and  $\{b_n\}$  are bounded.

**FALSE:** Let  $a_n = n$  and  $b_n = -n$  for all  $n$ . Clearly neither  $\{a_n\}$  nor  $\{b_n\}$  is bounded.

x Let  $\{a_n\}$  be a sequence of positive real numbers for which  $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 0$ . Then  $\{a_n\}$  converges.

**TRUE:** Since  $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 0$ ,  $\frac{a_{n+1}}{a_n} < \frac{1}{2}$  for  $n \gg 1$ . In other words,  $a_{n+1} < \frac{1}{2}a_n$  for  $n \gg 1$ .

From this, we can deduce that  $a_n \rightarrow 0$ .

## PART C: PROOFS [16 points each]

**Instructions:** Select any 3 of the following 5 problems. You may answer a fourth question to earn extra credit. Do not answer more than 4.

1. Define the sequence  $\{a_n\}$  by  $a_n = \frac{n^2 - 3n - 1}{(n+1)^2}$ . Guess the limit,  $L$ , of  $\{a_n\}$  and prove, using only the definition of limit, that  $\{a_n\}$  converges to  $L$ .

**Proof:** Since  $\frac{n^2 - 3n - 1}{(n+1)^2} \approx \frac{n^2}{n^2} = 1$  for  $n \gg 1$ , we guess that the limit,  $L$ , is 1.

Next, let  $\varepsilon > 0$ . Choose  $N^* = \frac{7}{\varepsilon}$

$$\text{Then } n > N^* \Rightarrow \left| \frac{n^2 - 3n - 1}{(n+1)^2} - 1 \right| = \left| \frac{n^2 - 3n - 1 - (n+1)^2}{(n+1)^2} \right| = \left| \frac{-5n - 2}{(n+1)^2} \right| =$$

$$\frac{5n+2}{(n+1)^2} < \frac{5n+2n}{n^2} = \frac{7}{n} < \frac{7}{N^*} < \varepsilon \text{ since } N^* \geq \frac{7}{\varepsilon}.$$

2. Prove that if the sequence  $\{a_n\}$  converges, then its limit is unique.

**Proof:** Suppose, contrary to fact, that  $b_n \rightarrow L_1$  and  $b_n \rightarrow L_2$  where  $L_1 \neq L_2$

Now choose  $\varepsilon = \frac{1}{2} |L_1 - L_2|$

So for  $n \gg 1$ ,  $|L_1 - a_n| < \varepsilon$  and  $|L_2 - a_n| < \varepsilon$ .

Using the triangle inequality,  $|L_1 - L_2| < |(L_1 - a_n) + (a_n - L_2)| < |L_1 - a_n| + |L_2 - a_n| <$

$$2\varepsilon < 2 \left( \frac{1}{2} \right) |L_1 - L_2| = |L_1 - L_2|$$

But this means that  $|L_1 - L_2| > 2\varepsilon = 2 \left( \frac{1}{2} |L_1 - L_2| \right) = |L_1 - L_2|$

which contradicts our initial assumption. Hence  $L_1 = L_2$ .

3. Prove that if  $a > 1$ , then  $a^n \rightarrow \infty$ .

**Proof:** Since  $a > 1$ ,  $a = 1 + h$  where  $h > 0$ .

Using Bernoulli's inequality, we have  $a^n > 1 + nh > nh$ .

So, given any  $M > 0$ , choose  $N^* = \frac{M}{h}$ .

Now, when  $n > N^* = \frac{M}{h}$ , it follows that  $a^n > a^{N^*} > N^* h = M$ .

Hence, by definition,  $a^n \rightarrow \infty$ .

4. State and prove the *Limit Location Theorem*.

**Statement of Theorem:**

Let  $\{a_n\}$  be a convergent sequence. Then

$$a_n \leq M \text{ for } n \gg 1 \Rightarrow \lim a_n \leq M$$

$$a_n \geq M \text{ for } n \gg 1 \Rightarrow \lim a_n \geq M.$$

**Proof:** We are given that  $a_n \leq M$  for  $n \gg 1$  and that there exists an  $L$  for which  $a_n \rightarrow L$ .

Hence for all  $\varepsilon > 0$ ,  $a_n \approx_\varepsilon L$  for  $n \gg 1$ . Equivalently,  $L - \varepsilon < a_n < L + \varepsilon$ .

Since we are given that  $a_n \leq M$  for  $n \gg 1$ , it follows that  $L - \varepsilon < a_n \leq M$  for  $n \gg 1$ .

Now since  $\varepsilon$  is arbitrary, it follows that  $L \leq M$ .

5. For  $n \geq 1$ , define the sequence  $\{b_n\}$  as follows:

$$b_n = \int_0^1 \cos^n\left(\frac{\pi x}{2}\right) dx.$$

Prove that  $b_n \rightarrow 0$ .

*Proof:* Let  $\varepsilon > 0$  be given.

Choose  $N^*$  such that  $\cos^{N^*}\left(\frac{\pi\varepsilon}{2}\right) < \varepsilon$ . This can be achieved because

$$0 < \cos\left(\frac{\pi\varepsilon}{2}\right) < 1$$

Then  $n > N^* \Rightarrow b_n = \int_0^1 \cos^n\left(\frac{\pi x}{2}\right) dx = \int_0^\varepsilon \cos^n\left(\frac{\pi x}{2}\right) dx + \int_\varepsilon^1 \cos^n\left(\frac{\pi x}{2}\right) dx <$

$$\int_0^\varepsilon \cos^{N^*}\left(\frac{\pi x}{2}\right) dx + \int_\varepsilon^1 \cos^{N^*}\left(\frac{\pi x}{2}\right) dx < (1) \varepsilon + \varepsilon(1 - \varepsilon) < 2\varepsilon.$$

(Here we have used the fact that  $\cos^n\left(\frac{\pi x}{2}\right)$  is decreasing on  $[0, 1]$ .)

Hence by the  $K$ - $\varepsilon$  principle,  $b_n \rightarrow 0$ .