

2.8

Operations on divergent Sequences. ①

2.8A Theorem: If $\{s_n\}_{n=1}^{\infty}$ and $\{t_n\}_{n=1}^{\infty}$ are sequences of real numbers that diverge to infinity then ~~so~~ $\{s_n + t_n\}_{n=1}^{\infty}$ and $\{s_n t_n\}_{n=1}^{\infty}$ diverges to infinity.

Proof: Given the sequence $\{s_n\}_{n=1}^{\infty}$ diverge to infinity

\therefore By definition given $M > 0$ there exists $N_1 \in \mathbb{I}$

such that $s_n > M \quad \forall n \geq N_1$ — ①

Also given $\{t_n\}_{n=1}^{\infty}$ diverges to infinity, there exists $N_2 \in \mathbb{I}$

such that $t_n > 1 \quad \forall n \geq N_2$ — ②

Let $N = \max\{N_1, N_2\}$

$\forall n \geq N$ using ① \times ②

$s_n + t_n > M + 1 \quad \forall n \geq N \Rightarrow \{s_n + t_n\}_{n=1}^{\infty}$ diverges to infinity

and $s_n t_n > M \quad \forall n \geq N$

$\Rightarrow \{s_n t_n\}_{n=1}^{\infty}$ diverges to ∞ .

Hence proved.

2.8B Theorem: If $\{s_n\}_{n=1}^{\infty}$ and $\{t_n\}_{n=1}^{\infty}$ are sequences of real numbers, if $\{s_n\}_{n=1}^{\infty}$ diverges to infinity, and if $\{t_n\}_{n=1}^{\infty}$ is bounded, then $\{s_n + t_n\}_{n=1}^{\infty}$ diverges to infinity.

Proof: Given $\{t_n\}_{n=1}^{\infty}$ is bounded sequence

\therefore By defn there exists $Q > 0$ such that

$|t_n| \leq Q \quad \forall n \in \mathbb{I}$ — ①

Also given $\{s_n\}_{n=1}^{\infty}$ diverge to infinity

then there exists $N \in \mathbb{I}$ ~~such~~ given $M > 0$ such that $s_n > M + \epsilon \quad \forall n \geq N$.

Then for $n \geq N$

$$s_n + t_n > s_n - |t_n| > M + \epsilon - \epsilon$$

$$\Rightarrow s_n + t_n > M \quad \forall n \geq N$$

\Rightarrow seq $\{s_n + t_n\}_{n=1}^{\infty}$ diverges to infinity

Hence proved.

Theorem 2.8C: If $\{s_n\}_{n=1}^{\infty}$ diverges to infinity and if $\{t_n\}_{n=1}^{\infty}$ converges, then $\{s_n + t_n\}_{n=1}^{\infty}$ diverges to infinity.

Proof Given $\{t_n\}_{n=1}^{\infty}$ converges.

Every convergent sequence is bounded sequence,

$\therefore \{t_n\}_{n=1}^{\infty}$ is bounded sequence

Also given $\{s_n\}_{n=1}^{\infty}$ diverges to infinity

\therefore By theorem 2.8 B

$\{s_n + t_n\}_{n=1}^{\infty}$ is diverges to infinity.

Hence proved.

2.9 Limit Superior and Limit inferior.

Let us consider a sequence $\{s_n\}_{n=1}^{\infty}$ is bounded above

$$\text{and let } M_1 = \text{l.u.b } \{s_1, s_2, s_3, \dots\}$$

$$M_2 = \text{l.u.b } \{s_2, s_3, s_4, \dots\}$$

$$M_3 = \text{l.u.b } \{s_3, s_4, s_5, \dots\}$$

$$\vdots$$
$$M_n = \text{l.u.b } \{s_n, s_{n+1}, s_{n+2}, \dots\}$$

(3)

clearly $M_1 \geq M_2 \geq M_3 \geq \dots \geq M_n \geq M_{n+1} \geq \dots$

(c) The sequence $\{M_n\}_{n=1}^{\infty}$ is decreasing sequence.

2.9A Definition: Limit Superior.

Let $\{s_n\}_{n=1}^{\infty}$ be sequence of real numbers that is bounded above, and let $M_n = \text{l.u.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\}$

a) If $\{M_n\}_{n=1}^{\infty}$ converges, we define $\lim_{n \rightarrow \infty} M_n = \limsup_{n \rightarrow \infty} s_n$

b) If $\{M_n\}_{n=1}^{\infty}$ diverges to minus infinity, we write

$$\limsup_{n \rightarrow \infty} s_n = -\infty.$$

2.9B Defn: If $\{s_n\}_{n=1}^{\infty}$ is a sequence of real numbers that is not bounded above ~~we~~ we write $\limsup_{n \rightarrow \infty} s_n = \infty$

2.9C Theorem:

If $\{s_n\}_{n=1}^{\infty}$ is a convergent sequence of real numbers, then $\limsup_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} s_n$.

Proof Given $\{s_n\}_{n=1}^{\infty}$ is a convergent sequence.

$$\therefore \lim_{n \rightarrow \infty} s_n = L \text{ (say)}$$

\Rightarrow given $\epsilon > 0$ there exists $N \in \mathbb{I}$ such that

$$|s_n - L| < \epsilon \quad \forall n \geq N$$

$$-\epsilon < s_n - L < \epsilon$$

$$L - \epsilon < s_n < L + \epsilon \quad \forall n \geq N.$$

Thus if $n \geq N$, then $L + \epsilon$ is an upper bound for $\{s_n, s_{n+1}, s_{n+2}, \dots\}$ and $L - \epsilon$ is not an upper bound

Hence $L - \varepsilon < M_n = \text{l.u.b. } \{s_n, s_{n+1}, \dots\} \leq L + \varepsilon$ (4)

$$\Rightarrow L - \varepsilon \leq \lim_{n \rightarrow \infty} M_n \leq L + \varepsilon$$

$$L - \varepsilon \leq \limsup_{n \rightarrow \infty} s_n \leq L + \varepsilon$$

$$\Rightarrow \limsup_{n \rightarrow \infty} s_n = L.$$

Defn If the sequence of real numbers $\{s_n\}_{n=1}^{\infty}$ is bounded below, then the set

$\{s_n, s_{n+1}, s_{n+2}, \dots\}$ has a g.l.b.

let $m_n = \text{g.l.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\}$, then

$\{m_n\}_{n=1}^{\infty}$ is a nondecreasing sequence (increasing)

Defn Limit inferior

let $\{s_n\}_{n=1}^{\infty}$ be a sequence of real number that is bounded below and let $m_n = \text{g.l.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\}$

a) If $\{m_n\}_{n=1}^{\infty}$ converges, we define.

$$\lim_{n \rightarrow \infty} \inf s_n = \lim_{n \rightarrow \infty} m_n.$$

b) If $\{m_n\}_{n=1}^{\infty}$ diverges to ∞ , we write $\liminf_{n \rightarrow \infty} s_n = \infty$

2.9E Defn If $\{s_n\}_{n=1}^{\infty}$ is a sequence of real number that is not bounded below, we write $\liminf_{n \rightarrow \infty} s_n = -\infty$

2.9F Theorem: If $\{s_n\}_{n=1}^{\infty}$ is a convergent sequence of real numbers, then $\lim_{n \rightarrow \infty} \inf s_n = \lim_{n \rightarrow \infty} s_n$. (5)

Proof: Given $\{s_n\}_{n=1}^{\infty}$ is a convergent sequence.

$$(c) \lim_{n \rightarrow \infty} s_n = L$$

By defn, given $\varepsilon > 0$ there exists $N \in \mathbb{I}$ such that

$$|s_n - L| < \varepsilon \quad \forall n \geq N$$

$$-\varepsilon < s_n - L < \varepsilon \quad \forall n \geq N$$

$$L - \varepsilon < s_n < L + \varepsilon \quad \forall n \geq N$$

Thus, if $n \geq N$, then $L - \varepsilon$ is l.b for $\{s_n, s_{n+1}, s_{n+2}, \dots\}$ and $L + \varepsilon$ is not an lower bound.

$$L - \varepsilon < \text{g.l.b.} \{s_n, s_{n+1}, s_{n+2}, \dots\} < L + \varepsilon \quad \forall n \geq N$$

$$L - \varepsilon < m_n < L + \varepsilon \quad \forall n \geq N$$

$$|m_n - L| < \varepsilon \quad \forall n \geq N$$

$$\lim_{n \rightarrow \infty} m_n = L$$

$$\Rightarrow \lim_{n \rightarrow \infty} \inf s_n = L$$

$$\Rightarrow \lim_{n \rightarrow \infty} \inf s_n = \lim_{n \rightarrow \infty} s_n$$

Hence proved.

If $\lim_{n \rightarrow \infty} s_n = L$, then $\lim_{n \rightarrow \infty} \sup s_n = \lim_{n \rightarrow \infty} \inf s_n = L$

Proof: Both 2.9E and 2.9F

Theorem 2.9G If $\{s_n\}_{n=1}^{\infty}$ is a sequence of real numbers then $\liminf_{n \rightarrow \infty} s_n \leq \limsup_{n \rightarrow \infty} s_n$.

Proof: Case (i) If sequence $\{s_n\}_{n=1}^{\infty}$ is bounded, then

$$m_n = \text{g.l.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\} \leq \text{l.u.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\} = M_n$$

$$m_n \leq M_n$$

$$\lim_{n \rightarrow \infty} m_n \leq \lim_{n \rightarrow \infty} M_n$$

$$\liminf_{n \rightarrow \infty} s_n \leq \limsup_{n \rightarrow \infty} s_n$$

Case (ii) If $\{s_n\}_{n=1}^{\infty}$ is not bounded, then either

$$\limsup_{n \rightarrow \infty} s_n = \infty \text{ and } \liminf_{n \rightarrow \infty} s_n = -\infty$$

$$\Rightarrow \liminf_{n \rightarrow \infty} s_n \leq \limsup_{n \rightarrow \infty} s_n$$

Hence proved.

Theorem: 2.9H. If $\{s_n\}_{n=1}^{\infty}$ is a sequence of real numbers, and if $\limsup_{n \rightarrow \infty} s_n = \liminf_{n \rightarrow \infty} s_n = L$ where $L \in \mathbb{R}$, then $\{s_n\}_{n=1}^{\infty}$ is convergent and $\lim_{n \rightarrow \infty} s_n = L$.

Proof: Given $\limsup_{n \rightarrow \infty} s_n = L$

$$\lim_{n \rightarrow \infty} M_n = L$$

$$\lim_{n \rightarrow \infty} \text{l.u.b. } \{s_n, s_{n+1}, s_{n+2}, \dots\} = L$$

∴ for n given $\epsilon > 0 \exists N_1 \in \mathbb{I}$ such that

$$|l.u.b \{s_n, s_{n+1}, s_{n+2}, \dots\} - L| < \epsilon \quad \forall n \geq N_1$$

$$L - \epsilon < l.u.b \{s_n, s_{n+1}, \dots\} < L + \epsilon$$

$$\Rightarrow \begin{aligned} s_n - L &< \epsilon \quad \forall n \geq N_1 \\ s_n &< L + \epsilon \end{aligned}$$

$$s_n < L + \epsilon \quad \forall n \geq N_1 \quad \text{--- (1)}$$

similarly since $\liminf_{n \rightarrow \infty} s_n = L$, there exists $N_2 \in \mathbb{N}$

such that ~~lim~~ $|g.l.b \{s_n, s_{n+1}, s_{n+2}, \dots\} - L| < \epsilon$
 $\forall n \geq N_2$

$$L - \epsilon < g.l.b \{s_n, s_{n+1}, s_{n+2}, \dots\} < L + \epsilon$$

$$L - \epsilon < s_n \quad \forall n \geq N_2 \quad \text{--- (2)}$$

let $N = \max \{N_1, N_2\}$

$$\Rightarrow \forall n \geq N$$

$$L - \epsilon < s_n < L + \epsilon$$

$$\Rightarrow |s_n - L| < \epsilon \quad \forall n \geq N$$

$$\Rightarrow \lim_{n \rightarrow \infty} s_n = L$$

Hence proved.
