

Exercise 2.1.12 Suppose $A \subseteq \mathbb{R}$, $A \neq \emptyset$ and $s = \sup A$. Show there exists a sequence $\{a_i\}$ so that $a_i \in A$ and $\lim_{i \rightarrow \infty} a_i = s$.

Proof: Suppose $s = \infty$. That means A does not have an upper bound, as defined on p. 23 in the book. So, for each n , $A \cap [n, \infty)$ is nonempty. So pick each $a_i \in A \cap [i, \infty)$, meaning $a_i > i$. Therefore this sequence meets Definition 2.1.4, completing the proof that $\lim_{i \rightarrow \infty} a_i = \infty$ in this case.

s

Now suppose $s \in \mathbb{R}$. Then s is the least upper bound of A , meaning for any $t < s$, $[t, s] \cap A$ is nonempty. Define a sequence a_n by choosing $a_n = \inf([s - \frac{1}{n}, s] \cap A)$. Then, we know for each n , $s - \frac{1}{n} \leq a_n \leq s$, so $-\frac{1}{n} \leq a_n - s \leq 0 \leq \frac{1}{n}$, i.e. $|a_n - s| < \frac{1}{n}$. Choose $N > \frac{1}{\epsilon}$ so that if $n > N > \frac{1}{\epsilon}$, we have $\frac{1}{n} < \epsilon$. "obvious"
Then, for such n ,
 $|a_n - s| < \frac{1}{n} < \epsilon$,
completing the proof. ■

Exercise 2.1.14 Prove that if $\lim_{n \rightarrow \infty} x_n = L$ and $\lim_{n \rightarrow \infty} y_n = M$, then $\lim_{n \rightarrow \infty} x_n + y_n = L + M$.

Proof: Let $\epsilon > 0$. Choose N_x so that for all $n > N_x$, $|x_n - L| < \frac{\epsilon}{2}$. and choose N_y so that for all $n > N_y$, $|y_n - M| < \frac{\epsilon}{2}$. Let $N = \max\{N_x, N_y\}$. Then for all $n > N$, compute

$$\begin{aligned} |(x_n + y_n) - (L + M)| &= |(x_n - L) + (y_n - M)| \\ &\stackrel{\Delta\text{-ineq}}{\leq} |x_n - L| + |y_n - M| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon, \end{aligned}$$

completing the proof. ■

Exercise 2.1.15 Prove that if $\{x_i\}$ and $\{y_i\}$ are convergent sequences with $x_i \rightarrow L$ and $y_i \rightarrow M$, then $x_i y_i \rightarrow LM$.

Proof: Since convergent sequences are bounded, let $B > 0$ be an upper bound of the set $\{|x_i| : i \in \mathbb{I}\} \cup \{|y_i| : i \in \mathbb{I}\}$, i.e. that for all i , $|x_i| \leq B$ and $|y_i| \leq B$.

First suppose $M = 0$. Then $\forall \epsilon > 0 \exists N \forall n > N$ $|y_n - 0| = |y_n| < \frac{\epsilon}{B}$
 $|x_i y_i - LM| = |x_i y_i| = |x_i| |y_i| < B \left(\frac{\epsilon}{B}\right) = \epsilon$,

completing the proof in this case.

Now suppose $M \neq 0$. Choose N_1 so that $\forall n > N_1$, $|x_i - L| < \frac{\epsilon}{2|M|}$ and choose N_2 so that $\forall n > N_2$, $|y_i - M| < \frac{\epsilon}{2B}$. Let $N = \max\{N_1, N_2\}$ and let $n > N$. Then,

$$\begin{aligned} |x_i y_i - LM| &= |x_i y_i - x_i M + x_i M - LM| \\ &= |x_i| |y_i - M| + |M| |x_i - L| \\ &< \frac{B\epsilon}{2B} + \frac{|M|\epsilon}{2|M|} = \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon, \end{aligned}$$

completing the proof. ■

Exercise 2.1.16 (a) Show that $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$.

Proof: Let $\epsilon > 0$. Choose $N > \frac{1}{\epsilon}$. Then, for $n > N$, $n > \frac{1}{\epsilon}$, hence $\frac{1}{n} < \epsilon$. Thus,
 $|\frac{1}{n} - 0| = |\frac{1}{n}| = \frac{1}{n} < \epsilon$, completing the proof. ■

(b) Show $\lim_{n \rightarrow \infty} \frac{1}{n^2}$ directly

Proof: Let $\epsilon > 0$ and choose $N > \frac{1}{\epsilon}$. Then for all $n > N$, $n > \frac{1}{\epsilon}$, hence $\frac{1}{n} < \epsilon$. But then,
 $\frac{1}{n^2} < \frac{\sqrt{\epsilon}}{n} = \sqrt{\epsilon} \cdot \left(\frac{1}{n}\right) < \sqrt{\epsilon} \epsilon = \epsilon$,
completing the proof. ■

and using previous results

Proof: Since $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$, then

$$\lim_{n \rightarrow \infty} \frac{1}{n^2} = \left(\lim_{n \rightarrow \infty} \frac{1}{n}\right) \left(\lim_{n \rightarrow \infty} \frac{1}{n}\right) = 0 \cdot 0 = 0$$

Prop 2.1.7

Exercise 2.1.17 Show for $k \in \{1, 2, 3, \dots\}$, $\lim_{n \rightarrow \infty} \frac{1}{n^k} = 0$.

Proof: Repeated application of Prop 2.1.7 and Exercise 2.1.16 shows

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{1}{n^k} &= \underbrace{\left(\lim_{n \rightarrow \infty} \frac{1}{n}\right) \left(\lim_{n \rightarrow \infty} \frac{1}{n}\right) \dots \left(\lim_{n \rightarrow \infty} \frac{1}{n}\right)}_{k \text{ factors}} \\ &= \left(\lim_{n \rightarrow \infty} \frac{1}{n}\right)^k = 0^k = 0, \end{aligned}$$

completing the proof. ■

Exercise 2.1.18

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{3n^5 + 8n^3 - 6n}{8n^5 + 2n^4 - 31} &= \lim_{n \rightarrow \infty} \left(\frac{3n^5 + 8n^3 - 6n}{8n^5 + 2n^4 - 31} \right) \left(\frac{\frac{1}{n^5}}{\frac{1}{n^5}} \right) \\ &= \lim_{n \rightarrow \infty} \frac{3 + \frac{8}{n^2} - \frac{6}{n^4}}{8 + \frac{2}{n} - \frac{31}{n^5}} \\ &\stackrel{\text{Prop 2.1.8}}{=} \frac{\lim_{n \rightarrow \infty} \left(3 + \frac{8}{n^2} - \frac{6}{n^4}\right)}{\lim_{n \rightarrow \infty} \left(8 + \frac{2}{n} - \frac{31}{n^5}\right)} \\ &\stackrel{\text{Prop 2.1.8}}{=} \frac{\lim_{n \rightarrow \infty} 3 + 8 \lim_{n \rightarrow \infty} \frac{1}{n^2} - 6 \lim_{n \rightarrow \infty} \frac{1}{n^4}}{\lim_{n \rightarrow \infty} 8 + 2 \lim_{n \rightarrow \infty} \frac{1}{n} - 31 \lim_{n \rightarrow \infty} \frac{1}{n^5}} \\ &\stackrel{\text{Prop 2.1.8}}{=} \frac{3 + 0 + 0}{8 + 0 + 0} = \frac{3}{8} \end{aligned}$$

Exercise 2.1.19

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{\sqrt{3n^2 + 1}}{5n + 6} &= \lim_{n \rightarrow \infty} \frac{\sqrt{3n^2 + 1}}{5n + 6} \left(\frac{\frac{1}{n}}{\frac{1}{n}} \right) \\ &= \lim_{n \rightarrow \infty} \frac{\sqrt{\frac{3n^2 + 1}{n^2}}}{\frac{5n + 6}{n}} = \lim_{n \rightarrow \infty} \frac{\sqrt{3 + \frac{1}{n^2}}}{5 + \frac{6}{n}} \\ &\stackrel{\text{Prop 2.1.8}}{=} \frac{\lim_{n \rightarrow \infty} \sqrt{3 + \frac{1}{n^2}}}{\lim_{n \rightarrow \infty} 5 + \frac{6}{n}} \\ &\stackrel{\text{Props 2.1.9, 2.1.5, and 2.1.6}}{=} \frac{\sqrt{3}}{5} \end{aligned}$$

Exercise 2.1.21 Show that

$\lim_{n \rightarrow \infty} |a_n| = 0$ if and only if $\lim_{n \rightarrow \infty} a_n = 0$

Proof: Suppose that $\lim_{n \rightarrow \infty} |a_n| = 0$, i.e. that $\forall \epsilon > 0 \exists N \forall n > N$ $||a_n| - 0| = |a_n| < \epsilon$.

Let $\epsilon > 0$. Choose N s.t. $\forall n > N$, $||a_n| - 0| = |a_n| < \epsilon$.

Then, $|a_n - 0| = |a_n| < \epsilon$,

completing the proof.

Conversely, suppose that $\lim_{n \rightarrow \infty} a_n = 0$.

Let $\epsilon > 0$ and choose N s.t. $\forall n > N$ $|a_n - 0| = |a_n| < \epsilon$.

Then compute

$$||a_n| - 0| = |a_n| < \epsilon,$$

completing the proof. ■

Exercise 2.1.22 Suppose $\{x_k\}$ converges with $x_k \rightarrow L$. Show every subsequence $\{x_{n_k}\}$ of $\{x_k\}$ also converges with $x_{n_k} \rightarrow L$.

Proof: Since $\{x_{n_k}\}$ is a subsequence of $\{x_k\}$, we have $n_k \geq k$.

Let $\epsilon > 0$ and choose N so that for all $k > N$, $|x_k - L| < \epsilon$.

Then $n_k \geq k > N$, so we see $|x_{n_k} - L| < \epsilon$,

completing the proof. ■

Ex 2.1.24 Suppose $\{x_k\}$ diverges to $-\infty$. Show each subsequence $\{x_{n_k}\}$ also diverges to $-\infty$.

Proof: Since $x_k \rightarrow -\infty$, Def 2.1.4 tells us that $\forall M \in \mathbb{R} \exists N \forall k > N$ $x_k < M$.

Let $M \in \mathbb{R}$ and choose N so that $\forall k > N$ $x_k < M$. Since $n_k \geq k$, we have

$n_k \geq k > N$, so we also get $x_{n_k} < M$, completing the proof. ■