

Continuity

Let $p \in \mathbb{R}$. Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a function

The function f is continuous at p if

$$\lim_{x \rightarrow p} f(x) = f(p).$$

Sequences Let Y be a set.

A sequence (y_1, y_2, \dots) in Y is a

$$\text{function } \mathbb{Z}_{>0} \rightarrow Y \\ n \mapsto y_n.$$

Series

Let (a_1, a_2, a_3, \dots) be a sequence in \mathbb{R} .

The series $\sum_{n=1}^{\infty} a_n$ is the sequence

(s_1, s_2, s_3, \dots) where $s_k = a_1 + a_2 + \dots + a_{k-1} + a_k$.

Write

$$\sum_{n=1}^{\infty} a_n = l \quad \text{if } \lim_{k \rightarrow \infty} s_k = l.$$

Sequence theorems

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(8)

(Monomial theorem)

~~let $n \in \mathbb{Z}_{>0}$~~ . Let $x \in \mathbb{C}$.

$$\lim_{n \rightarrow \infty} x^n = \begin{cases} 0, & \text{if } |x| < 1, \\ \text{diverges,} & \text{if } |x| > 1, \\ 1, & \text{if } x = 1, \\ \text{diverges,} & \text{if } |x| = 1 \text{ and } x \neq 1. \end{cases}$$

(Geometric series theorem). Let $x \in \mathbb{C}$

$$\begin{aligned} \lim_{n \rightarrow \infty} (1 + x + x^2 + \dots + x^{n-1} + x^n) &= \lim_{n \rightarrow \infty} \frac{1 - x^{n+1}}{1 - x} \\ &= \begin{cases} \frac{1}{1-x}, & \text{if } |x| < 1 \\ \text{diverges,} & \text{if } |x| \geq 1 \end{cases} \end{aligned}$$

(Ratio test) Let (a_1, a_2, a_3, \dots) be a sequence in \mathbb{R} .

(a) If $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$ exists and $a < 1$ then $\sum_{n=1}^{\infty} |a_n|$ converges.

(b) If $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$ exists and $a > 1$ then $\sum_{n=1}^{\infty} |a_n|$ diverges.

Example 1.23 Evaluate $\lim_{n \rightarrow \infty} \left(\left(\frac{n-2}{n} \right)^n + \frac{4n^2}{3^n} \right)$

Solution: Use the identities

$$\lim_{n \rightarrow \infty} \left(1 + \frac{a}{n} \right)^n = e^a \quad \text{and} \quad \lim_{n \rightarrow \infty} \frac{n^p}{a^n} = 0$$

to conclude that

$$\begin{aligned} \lim_{n \rightarrow \infty} \left(\left(\frac{n-2}{n} \right)^n + \frac{4n^2}{3^n} \right) &= \lim_{n \rightarrow \infty} \left(\left(1 + \frac{-2}{n} \right)^n + 4 \frac{n^2}{3^n} \right) \\ &= e^{-2} + 4 \cdot 0 = e^{-2}. \end{aligned}$$

Example 1.24 Find the limit of the sequence

$$a_n = \frac{3^n + 2}{4^n + 2^n} \quad \text{for } n \in \mathbb{Z}_{>0}.$$

Solution

$$\lim_{n \rightarrow \infty} \frac{3^n + 2}{4^n + 2^n} = \lim_{n \rightarrow \infty} \frac{(3^n + 2) \frac{1}{4^n}}{(4^n + 2^n) \frac{1}{4^n}}$$

$$= \lim_{n \rightarrow \infty} \frac{\left(\frac{3}{4} \right)^n + \frac{2}{4^n}}{1 + \left(\frac{2}{4} \right)^n} = \lim_{n \rightarrow \infty} \frac{\left(\frac{3}{4} \right)^n + \frac{2}{4^n}}{1 + \frac{1}{2^n}} = \lim_{n \rightarrow \infty} \left(\frac{3}{4} \right)^n = 0$$

since $\frac{3}{4} < 1$.

Example 1.25 Prove that $\lim_{n \rightarrow \infty} \frac{\log n}{n^p} = 0$ if $p \in \mathbb{R}_{>0}$.

Solution: Let $p \in \mathbb{R}_{>0}$. Substituting $n = e^y$

$$\lim_{n \rightarrow \infty} \frac{\log n}{n^p} = \lim_{y \rightarrow \infty} \frac{\log e^y}{e^{py}} = \lim_{y \rightarrow \infty} \frac{y}{e^{py}}$$

$$= \lim_{y \rightarrow \infty} \frac{y}{1 + py + \frac{1}{2} p^2 y^2 + \dots} = \lim_{y \rightarrow \infty} \frac{1}{\frac{1}{y} + p + \frac{1}{2} p^2 y + \dots}$$

$$= 0,$$

since $\lim_{y \rightarrow \infty} \frac{1}{y} + p + \frac{1}{2} p^2 y + \dots = \infty$.

Example 1.26 Evaluate $\lim_{n \rightarrow \infty} (\log(3n-2) - \log n)$

Solution: $\lim_{n \rightarrow \infty} (\log(3n-2) - \log n) = \lim_{n \rightarrow \infty} \log \left(\frac{3n-2}{n} \right)$

$$= \lim_{n \rightarrow \infty} \log \left(3 - \frac{2}{n} \right) = \log 3.$$

Example 1.27 Evaluate $\lim_{n \rightarrow \infty} \frac{1 + \sin^2 \left(\frac{n\pi}{3} \right)}{\sqrt{n}}$

Solution: $\lim_{n \rightarrow \infty} \frac{1 + \sin^2 \left(\frac{n\pi}{3} \right)}{\sqrt{n}} \leq \lim_{n \rightarrow \infty} \frac{2}{n^{\frac{1}{2}}} = 0$

Since $0 \leq \frac{1 + \sin^2 \left(\frac{n\pi}{3} \right)}{\sqrt{n}}$ then $0 \leq \lim_{n \rightarrow \infty} \frac{1 + \sin^2 \left(\frac{n\pi}{3} \right)}{\sqrt{n}} \leq 0$.

$$\sum \lim_{n \rightarrow \infty} \frac{1 + \sin^2 \left(\frac{n\pi}{3} \right)}{\sqrt{n}} = 0.$$

Example 1.28 Find the sum of $a_n = \left(\frac{1}{2}\right)^n$ for $n \in \mathbb{Z}_{\geq 0}$.

Solution: $s_1 = a_1 = \frac{1}{2}$

$$s_2 = a_1 + a_2 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$$

$$s_3 = a_1 + a_2 + a_3 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} = \frac{7}{8}$$

$$s_4 = a_1 + a_2 + a_3 + a_4 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} = \frac{15}{16}$$

⋮

So $\sum_{n \in \mathbb{Z}_{\geq 0}} \left(\frac{1}{2}\right)^n = \lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{n-1}{n} = \lim_{n \rightarrow \infty} 1 - \frac{1}{n} = 1.$

Example 1.29 What does the series

$$\sum_{n \in \mathbb{Z}_{\geq 0}} \left(\frac{1}{2}\right)^n = 1 + \frac{1}{2} + \left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^3 + \dots \text{ converge to?}$$

Solution: $\sum_{n \in \mathbb{Z}_{\geq 0}} \left(\frac{1}{2}\right)^n = 1 + \frac{1}{2} + \left(\frac{1}{2}\right)^2 + \dots = \frac{1}{1 - \frac{1}{2}} = \frac{1}{\frac{1}{2}} = 2.$

Example 1.30 Does the series $\sum_{n=1}^{\infty} \frac{n+1}{n}$ converge?

Solution Since $\frac{n+1}{n} = 1 + \frac{1}{n} > 1$ for $n \in \mathbb{Z}_{\geq 0}$ then

$$\sum_{n=1}^{\infty} \frac{n+1}{n} > \sum_{n=1}^{\infty} 1.$$

Since $\sum_{n=1}^{\infty} 1$ is infinite and does not converge

then $\sum_{n=1}^{\infty} \frac{n+1}{n}$ is infinite and does not converge.