

**SEMESTER-II**  
**LECTURE NOTES ON**  
**REAL SEQUENCES-1<sup>st</sup> PART**

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**REFERENCE BOOK: REAL ANALYSIS BY**  
**S.K.MAPA**

Sequence (Real) (1)

Def<sup>n</sup> - Sequence  $\rightarrow$  a map from  $\mathbb{N} \rightarrow \mathbb{R}$  (Real sequence)

eg  $\{1, 3, 5, \dots\} \rightarrow S_1$   $\hookrightarrow$  notation  $\{x_n\}_n$

$f: \mathbb{N} \rightarrow \mathbb{R}$  such that

$f(n) = n$

$S_1 = \{f(1), f(2), f(3), \dots\}$

$\{n\}_n \rightarrow$  is a sequence.

$\{1, 4, 9, 16, \dots\} \rightarrow S_2$

$f(n) = n^2$

$S_2 = \{f(1), f(2), f(3), \dots\}$

$f: \mathbb{N} \rightarrow \mathbb{R}$

$\hookrightarrow$  elements of the collection as

$\{f(1), f(2), f(3), \dots\}$

$S_3 \rightarrow \{1, 1.1, 1.5, -1.6, -1.8, 2.3, \dots\}$

Cannot get  $f: \mathbb{N} \rightarrow \mathbb{R}$  such that the above number  
can be generated

$S_3 \rightarrow$  not a sequence.

Figure 1

$f: \mathbb{N} \rightarrow \mathbb{R}$  (sequence)  
 $f$  need not be bijective  
 $\hookrightarrow$  need not be onto, one-one

$\{1, -1, 1, -1, \dots\}$   
 Not  $\rightarrow \{(-1)^n\} = \{f(1), f(2), f(3), \dots\}$   
 $f(1) = f(2) = f(3) = \dots = -1$   
 $f(4) = f(5) = f(6) = \dots = 1$

$f: \mathbb{N} \rightarrow \mathbb{R}$   
 $\forall x \in \mathbb{R}, \nexists$  a pre image in  $\mathbb{N}$ .  
 $\therefore f \rightarrow$  not onto.  
 $\therefore f$  need not be bijective.

$\therefore$  So to define a sequence,  $f$  used  
 need not be one-one, or onto.  
 $\hookrightarrow \{n\}$ .

Range set of a sequence:  
 $\hookrightarrow$  Range of the map  $\{f(n)\}_n$   
 $\{n\}_n \rightarrow$  Range set =  $\{f(n)\}_n = \{1, 3, 3, \dots\}$   
 $\{-1, 1\} \leftarrow \{(-1)^n\}_n \rightarrow \dots = \{-1, 1\}$

Figure 2

Special Sequences

1) Constant sequence  $\rightarrow \{f(n) \mid f(n) = \text{constant}\}$   
 $f: \mathbb{N} \rightarrow \mathbb{R}, f(n) = c$

2) Null sequence  $\rightarrow \{ \frac{1}{n} \}_n = \{ 1, \frac{1}{2}, \frac{1}{3}, \dots \}$   
 $f(n) = \frac{1}{n} \mid \lim_{n \rightarrow \infty} f(n) = 0$

A sequence  $\{f(n)\}_n$  is a null sequence if  $\lim_{n \rightarrow \infty} f(n) = 0$ .

3) Bounded sequence  $f: \mathbb{N} \rightarrow \mathbb{R}$  and let  $\exists$   
 $g, h \in \mathbb{R}$  such that  
 $g \leq f(n) \leq h$ . Then  $\{f(n)\}_n$  is a  
 bounded sequence.

$\{ \frac{1}{n} \}_n \rightarrow \{ 1, \frac{1}{2}, \dots \}$   
 $0 \leq \frac{1}{n} \leq 1$

Unbounded  $\rightarrow \{n\}_n = \{1, 2, 3, \dots\}$   
 $\nexists h \in \mathbb{R}$  s.t.  $f(n) \leq h$  X Unbound below  
 Unbound above.  $\{ -n \}_n = \{ -1, -2, -3, \dots \}$   
 $\nexists g \in \mathbb{R}$  s.t.  $g \leq f(n)$  &

Figure 3

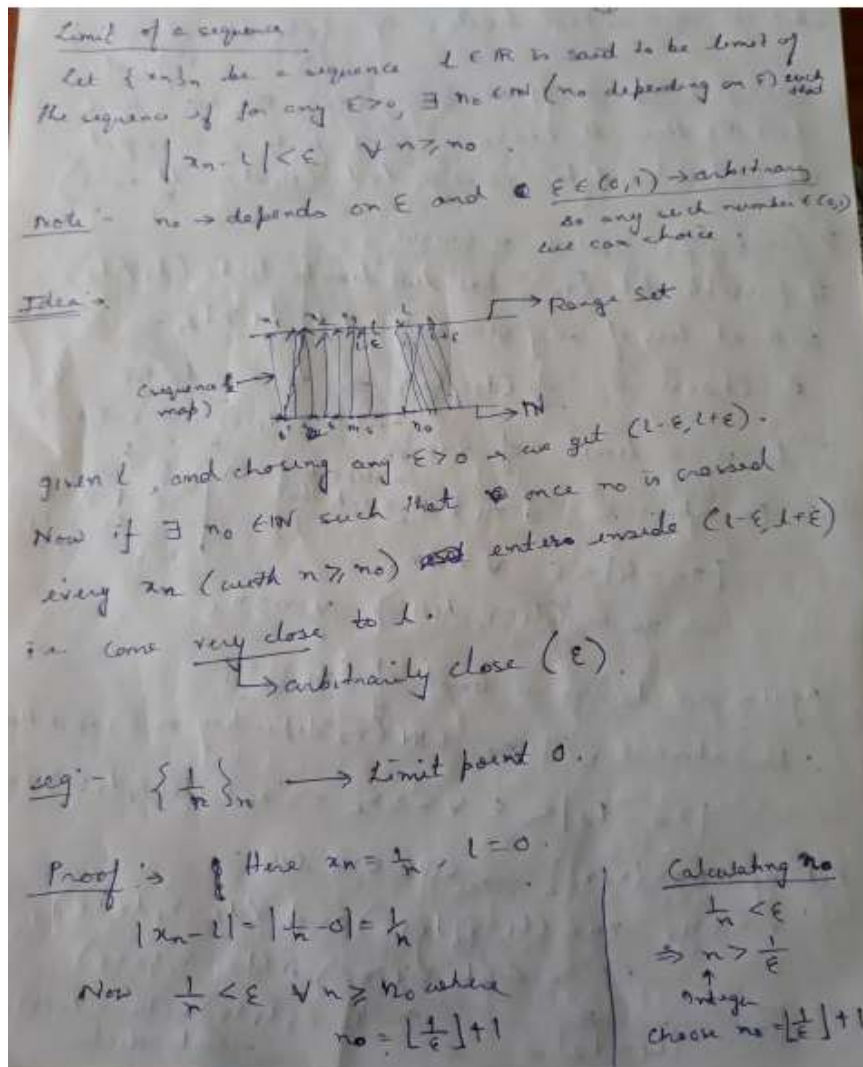


Figure 4

Not all sequences have limits eg:-  $\{n\}_n \rightarrow$  has no limit.  
 $\{n^2\}_n, \{-n^2\}_n$ , etc.

Convergent Sequence: If a sequence  $\{x_n\}_n$  has a limit  $l \in \mathbb{R}$  then  $\{x_n\}_n$  is said to be a convergent seq and is said to converge to  $l$ . (Notation:  $\lim_{n \rightarrow \infty} x_n = l$ )

Limit of a sequence is unique:  
 If possible let  $\{x_n\}_n$  has two limits  $l_1, l_2$  ( $l_1 \neq l_2$ )  
 without loss of any generality let  $l_1 > l_2$ .

Choose  $\epsilon = \frac{1}{2}(l_1 - l_2) \Rightarrow l_1 - \epsilon = l_2 + \epsilon$  — (1)  
 $\therefore (l_1 - \epsilon, l_1 + \epsilon) \cap (l_2 - \epsilon, l_2 + \epsilon) = \emptyset$

$l_1$  is a limit of  $\{x_n\}_n$   
 $\therefore$  for above  $\epsilon, \exists n_1 \in \mathbb{N}$  such that  $(n_1 \text{ depending on } \epsilon)$

$|x_n - l_1| < \epsilon \quad \forall n > n_1$   
 $\Rightarrow x_n \in (l_1 - \epsilon, l_1 + \epsilon) \quad \forall n > n_1$

Again as  $l_2$  is a limit of  $\{x_n\}_n$ .  
 $\therefore$  for above  $\epsilon, \exists n_2 \in \mathbb{N}$  ( $n_2$  depending on  $\epsilon$ ) such that

$$|x_n - l_2| < \epsilon \quad \forall n > n_2 \Rightarrow x_n \in (l_2 - \epsilon, l_2 + \epsilon) \quad \forall n > n_2$$

Let  $n_0 = \max\{n_1, n_2\} \rightarrow$

$\therefore \forall n > n_0, x_n \in (l_1 - \epsilon, l_1 + \epsilon)$  and  $(l_2 - \epsilon, l_2 + \epsilon)$   
 $\therefore x_n \in (l_1 - \epsilon, l_1 + \epsilon) \cap (l_2 - \epsilon, l_2 + \epsilon)$

$\Rightarrow (l_1 - \epsilon, l_1 + \epsilon) \cap (l_2 - \epsilon, l_2 + \epsilon) \neq \emptyset$   
 — contradiction.

$\therefore |l_1 - l_2| < \epsilon$  — contradiction.

Limit is unique.

Figure 5

Example Prove that  $\left\{ \frac{n^2+k}{n^2} \right\}_n$  converges to 1 where  $k$  is a constant (real)

Sol<sup>n</sup> We have  $\{x_n\}_n = \left\{ \frac{n^2+k}{n^2} \right\}_n, l=1$

$$|x_n - l| = \left| \frac{n^2+k}{n^2} - 1 \right| = \left| \frac{k}{n^2} \right|$$

Now  $\frac{|k|}{n^2} < \epsilon \quad \forall n \geq n_0$  where  $n_0 = \sqrt{\frac{|k|}{\epsilon}} + 1$

$\therefore \lim_{n \rightarrow \infty} \frac{n^2+k}{n^2} = 1$  (Proved)

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Prove that any constant sequence is convergent

Null sequence  $\rightarrow \{x_n\} \rightarrow$  Null if  $\lim_{n \rightarrow \infty} x_n = 0$ .

$\rightarrow$  A convergent sequence is bounded

Proof  $\rightarrow$  Let  $\{x_n\}_n$  be convergent.  $\lim_{n \rightarrow \infty} x_n = l$  (say)

$\therefore$  choose  $\epsilon > 0, \exists n_0$  (no dependency on  $\epsilon$ ) such that

$$l - \epsilon < x_n < l + \epsilon \quad \forall n \geq n_0$$

Let  $M = \max\{x_1, x_2, \dots, x_{n_0-1}, l + \epsilon\}$   $m = \min\{x_1, x_2, \dots, x_{n_0-1}, l - \epsilon\}$

$\forall n \in \mathbb{N} \quad m \leq x_n \leq M \Rightarrow \{x_n\}_n$  bounded. Proved.

Note  $\rightarrow$  Converse not true. eg:  $\rightarrow \{(-1)^n\}_n \rightarrow$  Bdd. but not convergent

Figure 6

If finite, let  $\{(-1)^n\} \rightarrow L \in \mathbb{R}$   
 $|x_n - L| = \begin{cases} |1+L| & \text{if } n \rightarrow \text{odd} \\ |1-L| & \text{if } n \rightarrow \text{even} \end{cases}$

Case 1  $L > 0$ . Then  $|1+L| > 1 \therefore |1+L| \notin \epsilon$   
 $\therefore$  ~~any~~  $\forall \epsilon < |1+L|$ ,  $|x_n - L| > \epsilon \forall n \rightarrow \infty$   
 $\therefore L > 0 \rightarrow$  not a limit.

Case 2  $L < 0$ . Then  $|1-L| > 1 \therefore |1-L| \notin \epsilon$   
 $\therefore$  ~~any~~  $\forall \epsilon < |1-L|$ ,  $|x_n - L| > \epsilon \forall n \rightarrow \infty$   
 $\therefore L < 0 \rightarrow$  not a limit.

Case 3  $L = 0$ . Then  $|x_n - L| = 1 > \epsilon$  if  $\epsilon = \frac{1}{2}$  (say)  
 $\therefore$  No L.C.R. in a limit of  $\{x_n\}$ .

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Algebra of Limits of Sequences

Consider two sequences  $\{x_n\}$  and  $\{y_n\}$ . Let  $\lim_n x_n = L$  and  $\lim_n y_n = m$ . Now construct new sequences by standard binary operations  $\rightarrow \{x_n \pm y_n\}$ ,  $\{x_n y_n\}$ ,  $\{x_n / y_n\}$ . Then algebra of limits of sequence hold:

- $\rightarrow \{x_n \pm y_n\}$  converges and  $\lim_n (x_n \pm y_n) = \lim_n x_n \pm \lim_n y_n = L \pm m$
- $\rightarrow \{x_n y_n\}$  converges and  $\lim_n (x_n y_n) = \left(\lim_n x_n\right) \left(\lim_n y_n\right) = Lm$
- $\rightarrow$  If  $y_n \neq 0$  and  $\lim_n y_n = m \neq 0$ , then  $\{x_n / y_n\}$  converges and  $\lim_n \left(\frac{x_n}{y_n}\right) = \frac{\lim_n x_n}{\lim_n y_n} = \frac{L}{m}$

Figure 7



Proof  $\rightarrow$  Details  $\rightarrow$   $\circ$  analysis book (S.K. Moha) (Algebra of limits)

$\circ$  Sketch of  $\circ$  proofs

$\rightarrow \{x_n + y_n\} \rightarrow L+m$  (Similarly can do  $\{x_n - y_n\} \rightarrow L-m$ )

$\therefore \lim_n x_n = L, \lim_n y_n = m$

$\circ$  Choose  $\epsilon > 0, \exists n_1, n_2 \dots$  choose  $\epsilon > 0, \exists n_2 \dots$

$$|x_n - L| < \frac{\epsilon}{2} \quad \forall n \geq n_1 \quad \text{--- (1)}$$

$$|y_n - m| < \frac{\epsilon}{2} \quad \forall n \geq n_2 \quad \text{--- (2)}$$

Let  $n_0 = \max\{n_1, n_2\}$

$\therefore \forall n \geq n_0, \text{ (1) \& (2) both hold}$

Now  $|x_n + y_n - (L+m)| = |x_n - L + y_n - m|$

Now,  $|x_n + y_n - (L+m)| = |x_n - L + y_n - m|$

$$< |x_n - L| + |y_n - m|$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \quad \forall n \geq n_0.$$

$\therefore \lim_n (x_n + y_n) = L+m.$

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$\Rightarrow$  for  $\lim_n (x_n y_n) = Lm.$

$$|x_n y_n - Lm| = |x_n (y_n - m) + m(x_n - L)| \leq |x_n| |y_n - m| + |m| |x_n - L|$$

$\therefore \{x_n\} \rightarrow \text{cong} : Bdd \quad \therefore |x_n| \leq M \quad \forall n \in \mathbb{N}$

$$\leq B[|y_n - m| + |x_n - L|] \quad \text{--- (1)}$$

Define  $B = \max\{M, |m|\}.$

$$\{y_n\} \rightarrow m \quad |y_n - m| < \frac{\epsilon}{2B} \quad \forall n \geq n_2 \quad \text{--- (3)}$$

$$\{x_n\} \rightarrow L \quad |x_n - L| < \frac{\epsilon}{2B} \quad \forall n \geq n_1 \quad \text{--- (2)}$$

Let  $n_0 = \max\{n_1, n_2\}.$

$\therefore \forall n \geq n_0 \rightarrow |x_n y_n - Lm| < \frac{\epsilon}{2B} + \frac{\epsilon}{2B} = \epsilon.$

Figure 8

$\{ \frac{1}{n} \} \rightarrow \frac{1}{m} \quad (y_n, -y_n)$   
 $A = \frac{1}{2} |m| > A > 0$   
 $\forall \epsilon > 0, \exists N \in \mathbb{N}, \forall n > N, |y_n - m| < A \quad \forall n > N$   
 Now  $|y_n - m| < A$   
 $\Rightarrow |y_n - m| < A$   
 $\Rightarrow \frac{|m| - A < |y_n| < |m| + A}{\therefore |y_n| > |m| - A = \frac{|m|}{2} \cdot \sqrt{2} \cdot \sqrt{2} \Rightarrow \frac{1}{|y_n|} < \frac{2}{|m|} \sqrt{2} \quad \text{--- (1)}$

Similarly,  $\frac{1}{|y_n|} < \frac{2}{|m|} \sqrt{2} \quad \text{--- (2)}$

$\frac{1}{|y_n|} - \frac{1}{|m|} = \frac{|m| - |y_n|}{|y_n||m|} < \frac{2|m|}{2|m|^2} \quad \text{--- (3)}$

$\therefore \frac{1}{|y_n|} - \frac{1}{|m|} < \frac{2|m|}{2|m|^2} \quad \text{--- (3)}$

$\Rightarrow \left\{ \frac{1}{y_n} \right\} \rightarrow \frac{1}{m}$

$\therefore \left\{ \frac{1}{y_n} \right\} \rightarrow \frac{1}{m}$

Figure 9

→ Prove that if  $\{x_n\}$  then  $\{1/x_n\}$  → l.u.l. then the  
 converge both always? Justify.

→ Let  $\{x_n\}$  be a convergent sequence of real numbers that  $\exists m \in \mathbb{N}$   
 such that  $x_n > 0 \forall n > m$ . then prove that  $\lim_{n \rightarrow \infty} 1/x_n = 1/\lim_{n \rightarrow \infty} x_n$ .  
 (Eg. Book S.K. Majhi)

→ Note the importance of this result → If (i) seq. is convergent  
 and (ii) after some  $m \in \mathbb{N}$   $x_n > 0 \forall n > m$  then that guarantees  
 that the limit of  $\{x_n\}$  is positive or at most 0. So here  
 we ~~cannot~~ may not get the exact form of limit but  
 yet we can determine nature of the limit.

Application of algebra of limits

→ PT  $\lim_{n \rightarrow \infty} \frac{kn^2 + mn + T}{Sn^2 + L} = \frac{k}{S}$  where  $S, k, m, T \in \mathbb{R}$  with  $S \neq 0$ .  
 $\frac{kn^2 + mn + T}{Sn^2 + L} = \frac{x_n}{y_n}$  where  $x_n = kn^2 + \frac{m}{n} + \frac{T}{n^2}$  and  $y_n = \frac{S}{n^2} + \frac{L}{n^2}$

$\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \left( kn^2 + \frac{m}{n} + \frac{T}{n^2} \right) \xrightarrow{\text{By algebra of limits}} \lim_{n \rightarrow \infty} kn^2 + \lim_{n \rightarrow \infty} \frac{m}{n} + \lim_{n \rightarrow \infty} \frac{T}{n^2}$   
 $= k + 0 + 0 = k$  ( $\because \lim_{n \rightarrow \infty} \frac{1}{n} = 0$ )

$\lim_{n \rightarrow \infty} y_n = \lim_{n \rightarrow \infty} \left( \frac{S}{n^2} + \frac{L}{n^2} \right) \xrightarrow{\text{By algebra of limits}} \lim_{n \rightarrow \infty} \frac{S}{n^2} + \lim_{n \rightarrow \infty} \frac{L}{n^2} = 0 + 0 = 0$

$\therefore \lim_{n \rightarrow \infty} y_n = 0$ .

$\therefore$  By algebra of limits,  $\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \frac{\lim_{n \rightarrow \infty} x_n}{\lim_{n \rightarrow \infty} y_n} = \frac{k}{0}$

$\therefore$  Reqd limit =  $k/S$

Figure 10

Prove that  $\lim_{n \rightarrow \infty} (\sqrt[n]{n+1} - \sqrt[n]{n}) = 0$  (Ref: Sk-Mapa Book)

Sandwich Theorem: Let  $\{x_n\}$ ,  $\{y_n\}$ ,  $\{z_n\}$  be 3 real sequences and there exists a  $n \in \mathbb{N}$  such that  $x_n < y_n < z_n \forall n \geq n$

If  $\{x_n\}$  and  $\{z_n\}$  are convergent and  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} z_n = l$  then  $\{y_n\}$  is convergent and  $\lim_{n \rightarrow \infty} y_n = l$

Proof: choose  $\epsilon > 0$ .  
 $\{x_n\} \rightarrow l$  so for  $\epsilon/2$ ,  $\exists n_1 \in \mathbb{N}$  (depending on  $\epsilon$ ) s.t.  
 $|x_n - l| < \epsilon/2 \forall n \geq n_1 \Rightarrow l - \epsilon/2 < x_n < l + \epsilon/2$  (1)

$\{z_n\} \rightarrow l$  so for  $\epsilon/2$ ,  $\exists n_2 \in \mathbb{N}$  s.t.  
 $|z_n - l| < \epsilon/2 \forall n \geq n_2 \Rightarrow l - \epsilon/2 < z_n < l + \epsilon/2$  (2)

Let  $n_3 = \max\{n_1, n_2\}$ .  
 $\therefore \forall n \geq n_3$ ,  $l - \epsilon/2 < x_n < l + \epsilon/2$  and  $l - \epsilon/2 < z_n < l + \epsilon/2$  (3)

Let  $n_0 = \max\{n_3, m\}$ .  
 Given that  $x_n < y_n < z_n \forall n \geq m$  (4)

$\therefore \forall n \geq n_0$ ,  
 $l - \epsilon/2 < x_n < y_n < z_n < l + \epsilon/2$  (5)  
 $\Rightarrow l - \epsilon < y_n < l + \epsilon$   
 $\Rightarrow |y_n - l| < \epsilon \forall n \geq n_0$   
 $\Rightarrow \lim_{n \rightarrow \infty} y_n = l$ . Proved

Note: The above result holds if instead of  $x_n < y_n < z_n$  it is given  $x_n \leq y_n \leq z_n$ , i.e. then also  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} z_n = l = \lim_{n \rightarrow \infty} y_n$

Figure 11

How to Approach  $\rightarrow$  Need to create 3 sequences  $\{x_n\}$ ,  $\{y_n\}$ ,  $\{z_n\}$  such that condition of Sandwich theorem are applicable then ~~proof~~ the result follows by use of the theorem itself.

Let  $x_n = \sum_{k=1}^n \frac{1}{\sqrt{k+1}}$   $= \frac{1}{\sqrt{2+1}} + \frac{1}{\sqrt{3+1}} + \dots + \frac{1}{\sqrt{n+1}}$   $\text{--- (1)}$

Now ~~we have~~  $\frac{1}{\sqrt{k+1}} < \frac{1}{\sqrt{k}}$

$\forall n \in \mathbb{N}$

$\frac{1}{\sqrt{n+2}} < \frac{1}{\sqrt{n+1}}$

$\frac{1}{\sqrt{n+3}} < \frac{1}{\sqrt{n+2}}$

$\frac{1}{\sqrt{n+4}} < \frac{1}{\sqrt{n+3}}$

$\dots$

$\frac{1}{\sqrt{n+n}} < \frac{1}{\sqrt{n+1}}$

$\therefore$  Adding, we get

$\sum_{k=1}^n \frac{1}{\sqrt{k+1}} < \sum_{k=1}^n \frac{1}{\sqrt{k}}$

$\Rightarrow y_n < \frac{x}{\sqrt{1+\frac{1}{n}}}$   $\text{--- (1)}$

Again, ~~we have~~

$\frac{1}{\sqrt{k+1}} + \frac{1}{\sqrt{k+2}} > \frac{2}{\sqrt{k+2}}$

$\frac{1}{\sqrt{k+2}} + \frac{1}{\sqrt{k+3}} + \frac{1}{\sqrt{k+4}} > \frac{3}{\sqrt{k+3}}$

$\dots$

$\sum_{k=1}^n \frac{1}{\sqrt{k+1}} > \frac{n}{\sqrt{1+\frac{1}{n}}}$

$\Rightarrow y_n > \frac{n}{\sqrt{1+\frac{1}{n}}} \quad \forall n \geq 2$

$\Rightarrow y_n > \frac{1}{\sqrt{1+\frac{1}{n}}} \text{--- (2)}$

$\therefore$  by (1) & (2)

$\frac{1}{\sqrt{1+\frac{1}{n}}} < y_n < \frac{1}{\sqrt{1+\frac{1}{n}}} \rightarrow z_n$

Note  $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{1+\frac{1}{n}}} = 1$  and  $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{1+\frac{1}{n}}} = 1$

Sandwich Theorem applicable

by sandwich thm  $\lim_{n \rightarrow \infty} y_n = 1$  (Proved)

Figure 12

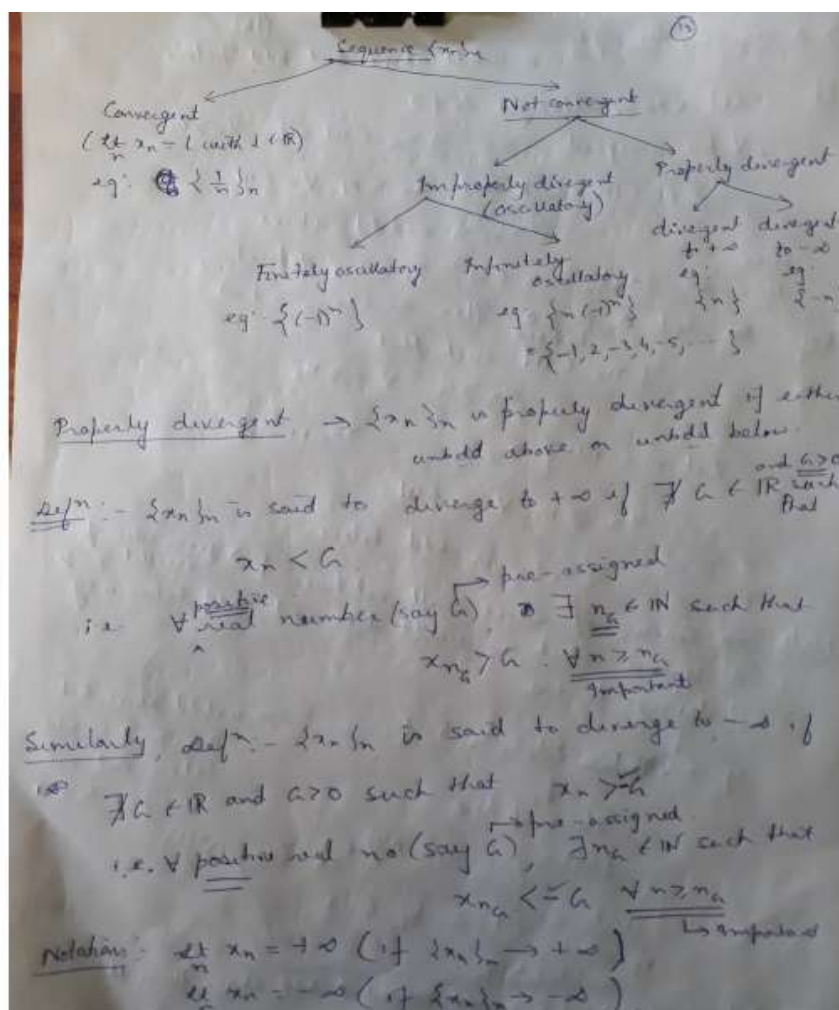


Figure 13

→ A sequence  $\rightarrow +\infty$  is unbounded above but bounded below.

5. Let  $\{x_n\}$  diverges to  $+\infty$   
 $\forall \epsilon > 0$  (or  $h > 0$ )  $\exists n_0 \in \mathbb{N}$  s.t.  $x_n > h$   
 $\forall m < n$  such that  $x_m < m$   $\forall n \in \mathbb{N}$   
 $\therefore \{x_n\}$  is unbounded above.

$\lim_{n \rightarrow \infty} \{x_n\} \rightarrow +\infty$ , So using definition,  
 let  $h > 0$  Then as  $\{x_n\} \rightarrow +\infty$ ,  
 $\exists n_0 \in \mathbb{N}$  such that  
 $x_n > h \quad \forall n \geq n_0$ .

Let  $m = \min\{x_1, x_2, \dots, x_{n_0-1}, h\}$ .  
 $\therefore x_n \geq m \quad \forall n \in \mathbb{N}$

$\{x_n\}$  is bounded below.

Note → Converse of above result not true → Given idea of oscillating seq.  
 i.e. A sequence which is unbounded above and bounded below may not diverge to  $+\infty$ .

eg →  $\{1, 2, \frac{1}{3}, 4, \frac{1}{5}, \dots\}$  → unbounded above but  $x_n \geq 0$  so bounded below but not diverging to  $+\infty$ .

the mat here  
 $f(n) = \left\{ \frac{n}{2} (1 + (-1)^n) + \frac{1}{2n} \times (1 + (-1)^{n+1}) \right\}_n$

check by putting  $n = 1, 2, 3, 4, 5, \dots$  →  $\{1, 2, \frac{1}{3}, 4, \frac{1}{5}, \dots\}$

Prove that  $-\infty \rightarrow -\infty$  is unbounded below but bounded above. Does the converse hold? Give example.

Figure 14