

**Convergent Sequences**  
**MATHematics MAGnification™**

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## CONVERGENT SEQUENCES MAGNIFICATION

This is one of a series of very short books on math, statistics, and physics called “Math Magnifications.” The “magnification” refers to focusing on a particular topic that is pivotal in or emblematic of mathematics.

### OUTLINE

The concept underlying all aspects of calculus is that of a *convergent sequence* or *limit of a sequence*.

We will informally define an infinite sequence of real numbers, denoted *sequence* for short, in Chapter I. We will informally define a *convergent sequence* and its limit in Chapter II, and give many examples, without proofs. The Appendix will give and illustrate the rigorous definitions of sequence and convergence.

The only prerequisites for this Magnification are, except for the Appendix, [9]; the Appendix might be more challenging.

Throughout this Magnification, the symbol “ $\equiv$ ” means “is defined to be.”

Speaking of definitions, we need to define the **factorial** of a nonnegative integer:

$0!$  (reads “zero factorial”)  $\equiv 1$ ;  $1!$  (reads “one factorial”)  $\equiv 1$ ;  $2!$  (reads “two factorial”)  $\equiv 2 \times 1 = 2$ ;  
 $3!$  (reads “three factorial”)  $\equiv 3 \times 2 \times 1 = 6$ ;  $4!$  (reads “four factorial”)  $\equiv 4 \times 3 \times 2 \times 1 = 24$ ;

for any nonnegative integer  $n$ ,

$$n! \text{ (reads "n factorial")} \equiv n \times (n - 1) \times (n - 2) \times \cdots 5 \times 4 \times 3 \times 2 \times 1.$$

## CHAPTER I: SEQUENCES

We talked about popular sequences of populations in [6]. Here is a more general definition. See the Appendix for a formal definition of sequence.

**Informal Definition 1.1.** For this Magnification, a **sequence** will be a set of real numbers

$$\{x_n\}_{n=1}^{\infty} \equiv x_1, x_2, x_3, \dots$$

indexed by the natural numbers  $\mathbf{N} \equiv \{1, 2, 3, 4, \dots\}$ .

Repetition is possible; for example, the constant sequence

$$1, 1, 1, 1, \dots \quad \text{or} \quad x_1 = 1, x_2 = 1, x_3 = 1, x_4 = 1, \dots$$

defined by  $x_n = 1$ , for all natural numbers  $n$ , satisfies our definition of sequence.

The index  $n$  is often time, e.g., number of hours after noon, January 1, 2019. For any natural number  $n$ ,  $x_n$  might then be a measurement made at time  $n$ , such as the temperature.

In conversational usage, “sequence” or “sequential” implies that order makes a difference; for example, the sequence

$$1.5, -1, 0, 0, 0, \dots \quad \text{or} \quad x_1 = 1.5, x_2 = -1, x_3 = 0, x_4 = 0, x_5 = 0, \dots, x_n = 0 \quad \text{for all } n \geq 3,$$

is a different sequence than

$$-1, 1.5, 0, 0, 0, \dots \quad \text{or} \quad x_1 = -1, x_2 = 1.5, x_3 = 0, x_4 = 0, x_5 = 0, \dots, x_n = 0 \quad \text{for all } n \geq e,$$

even though each sequence involves only the numbers  $-1, 0, 1.5$ .

**Examples 1.2.** Notation as compact as Definition 1.1 may be used to describe many sequences of interest. For example, the action of doubling every generation as in [6, Section 3], beginning with two organisms:

$$2, 4, 8, 16, \dots,$$

may be described as

$$\{2^n\}_{n=1}^{\infty};$$

note that, when  $n = 1, x_n \equiv x_1 = 2^1 = 2$ ,  $n = 2$  makes  $x_n \equiv x_2 = 2^2 = 4$ , etc.; any member of the sequence may be calculated by replacing  $n$  with the particular value of  $n$  that is of interest.

It is worth mentioning our favorite method of getting oscillation:

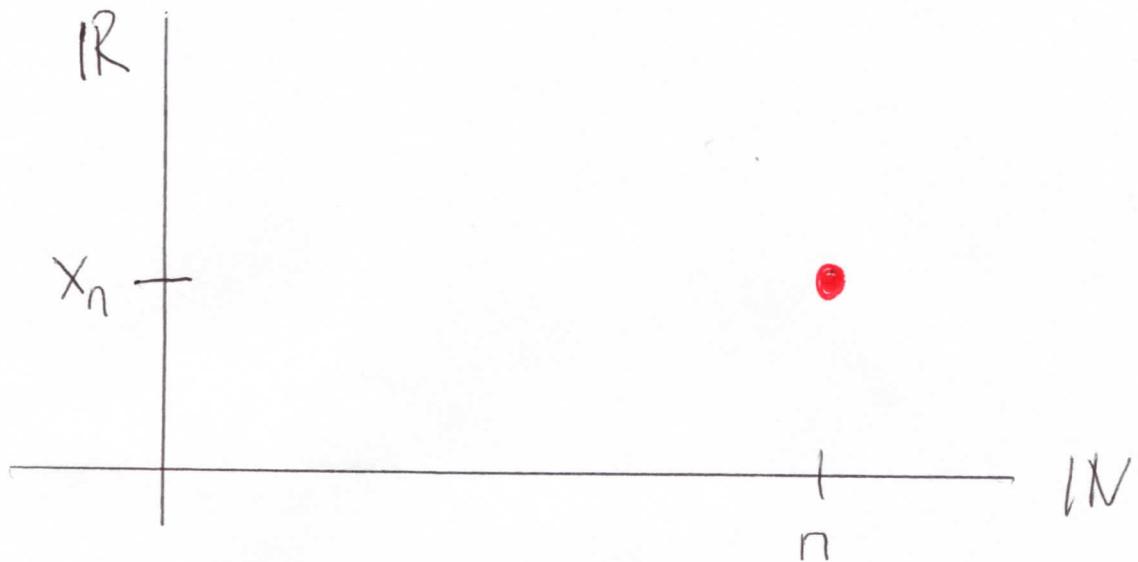
$$\{(-1)^n\}_{n=1}^{\infty} = (-1)^1, (-1)^2, (-1)^3, (-1)^4, (-1)^5, \dots = -1, 1, -1, 1, -1, \dots$$

But the reader should be warned that sequences might not have the sort of explicit description we just illustrated. To construct an arbitrary sequence:

Imagine a fish bowl containing every real number. Get  $x_1$  by reaching into the fish bowl and pulling out a randomly chosen real number, then return said number to the fish bowl. Get  $x_2$  by again choosing a random real number from the fish bowl, then returning it. Continue sampling “with replacement” indefinitely. “With replacement” means that every number chosen is put back into the fish bowl before the next number is chosen; this makes repetition of numbers in the sequence possible.

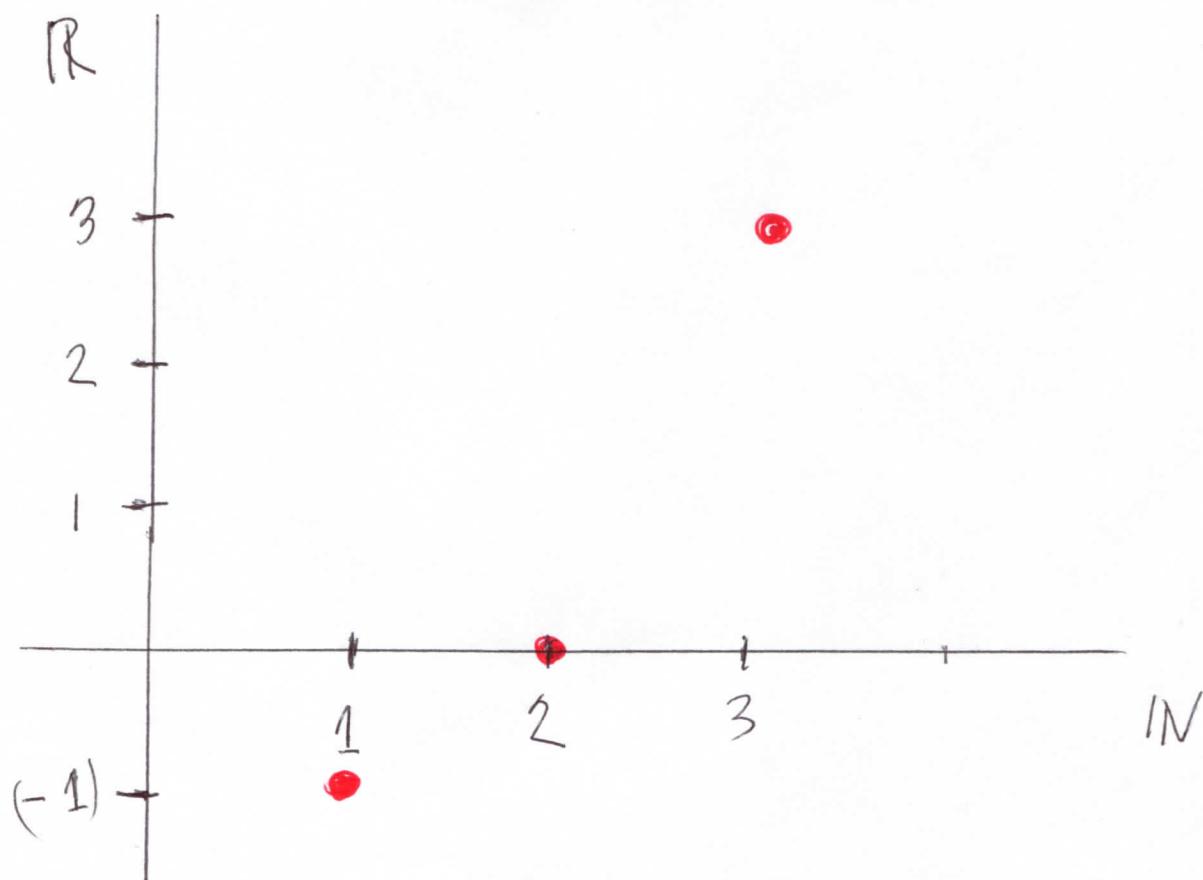
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**Picture 1.3.** We can get a good picture of a sequence, by making the natural numbers  $\mathbb{N}$  the horizontal axis in the plane and the real numbers  $\mathbb{R}$  the vertical axis: for each  $n = 1, 2, 3, \dots$ , make a fat dot for  $x_n$   $n$  units to the right of the origin and  $x_n$  units above the origin, as drawn directly below.



**Example 1.4.** Below we have drawn the first three elements of the sequence

$$\{(n^2 - 2n)\}_{n=1}^{\infty} = -1, 0, 3, 8, \dots$$



## CHAPTER II: CONVERGENCE

Everyone must deal with *error*, or, to put it more politely, *approximations*. For example, if I'm buying rutabaga seed for a disc, of radius one mile, of farmland, neither I nor my calculator can calculate with the actual area of  $\pi$  miles squared; whether we admit it or not, we will work with a decimal approximation of  $\pi$ . Error is inevitable.

The *accuracy* of an approximation, meaning the distance between the approximation and the real value

$$| \text{approximation} - \text{real value} |,$$

must be worried about.

Two decimal places of a decimal expansion seems to be popular; e.g.,  $\pi \sim 3.14$ , where “ $\sim$ ” means “is approximately equal to,” a sort of morally compromised equality sign.

There might be circumstances where we are not satisfied with the accuracy of two decimal places. Retinal laser surgery springs to mind. In general, we don't know in advance how much accuracy we, or future conscious entities, might need.

Ideal would be to have *any* specified accuracy of approximation available; this leads to a *sequence* of approximations, from which anyone can select any desired accuracy.

**Informal Definition 2.1.** Suppose  $\{x_n\}_{n=1}^{\infty}$  is a sequence and  $L$  is a real number. We say that the limit, as  $n$  goes to  $\infty$ , of  $x_n$  equals  $L$ , or  $x_n$  converges to  $L$  as  $n$  goes to  $\infty$ , denoted

$$\lim_{n \rightarrow \infty} x_n = L \quad \text{or} \quad x_n \rightarrow L \quad \text{as } n \rightarrow \infty,$$

if any specified accuracy, in approximating  $L$  with  $x_n$ , may be guaranteed by making  $n$  sufficiently large; that is,

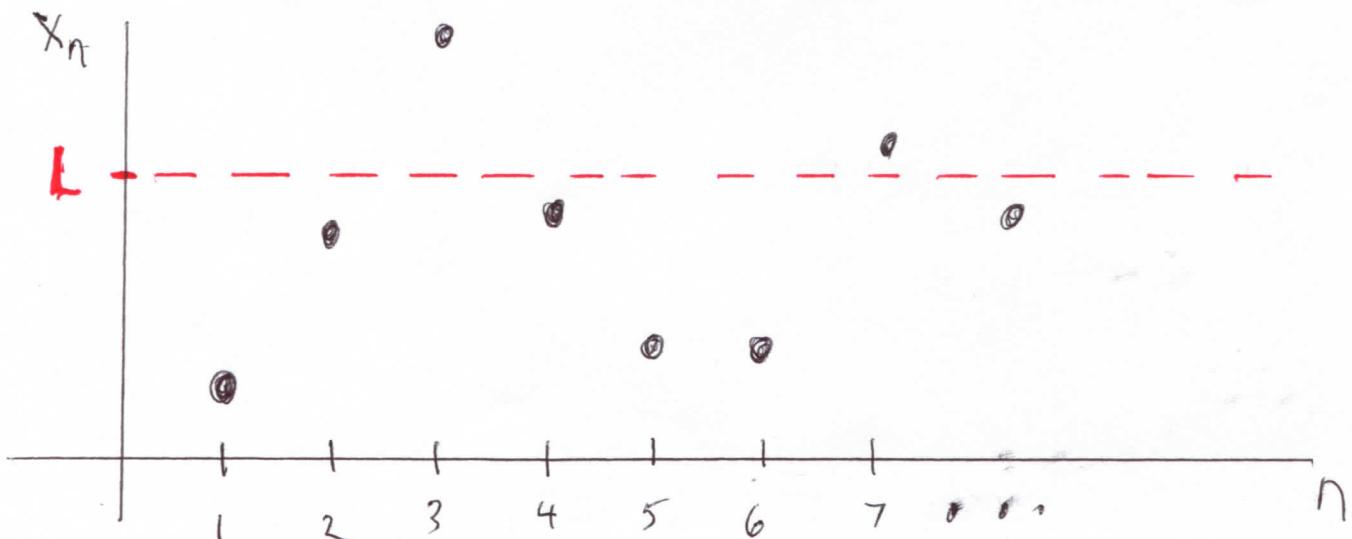
$$|x_n - L|$$

may be forced to be as small as we like by making  $n$  sufficiently large.

In the picture below, the red dotted line  $y = L$ , sometimes called a **horizontal asymptote**, is the limit that  $x_n$ , represented by black dots, is getting arbitrarily close to, as  $n$  gets arbitrarily large.

If, for any  $n$ ,  $x_n$  is a physical state at time  $n$ ,  $L$  is an *equilibrium state* that  $x_n$  aspires to, getting arbitrarily close to  $L$  but not necessarily equaling  $L$  at any time.

See the Appendix for a formal definition of limit.

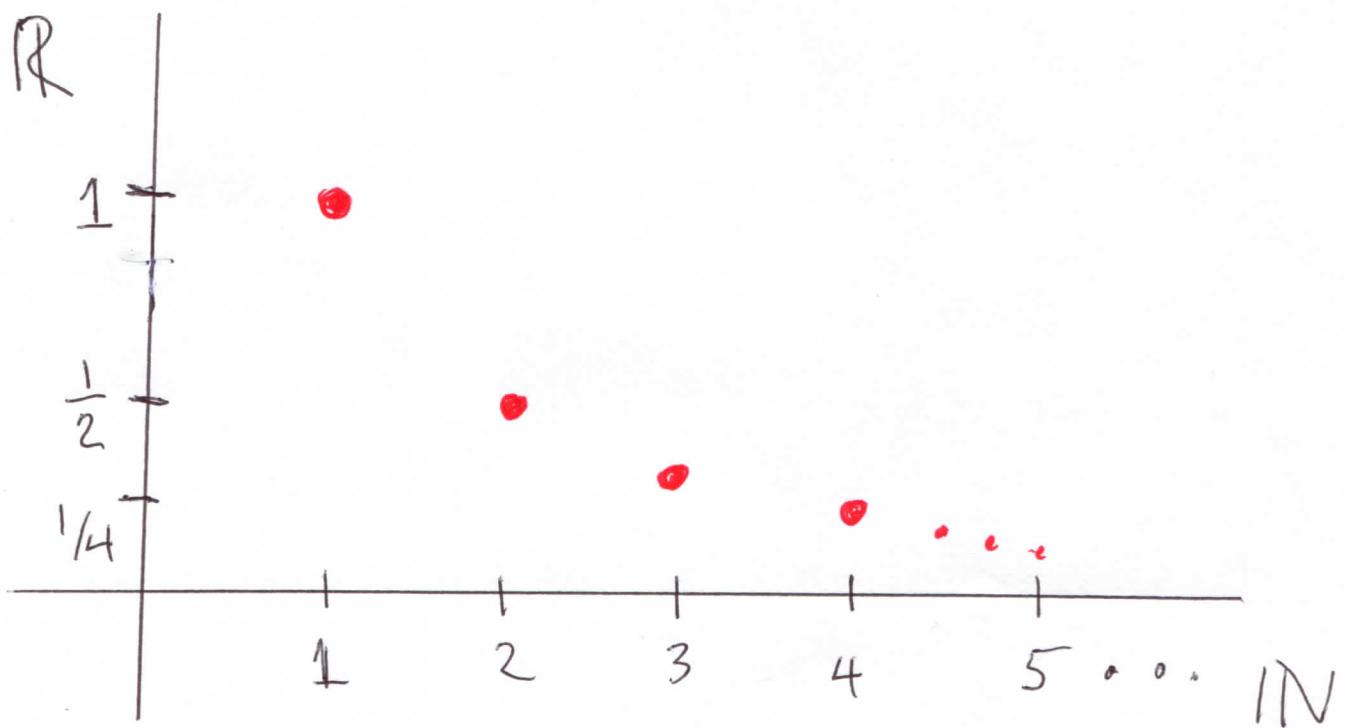


# Examples 2.2

(1).

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

might seem believable:  
 a fraction gets smaller  
 when we enlarge the  
 denominator.



Note that  $\frac{1}{n}$  never equals 0, although it gets arbitrarily close to 0.

$$(2). \lim_{n \rightarrow \infty} \frac{(2n^3 - 10n + 97)}{(6n^3 + n^2 + 19)} = \begin{pmatrix} \text{dividing} \\ \text{top + bottom} \\ \text{by } n^3 \end{pmatrix}$$

$$\lim_{n \rightarrow \infty} \frac{\left(2 - \frac{10}{n^2} + \frac{97}{n^3}\right)}{\left(6 + \frac{1}{n} + \frac{19}{n^3}\right)} = \frac{2}{6} = \frac{1}{3},$$

since  $\frac{1}{n}$ , hence any positive power of  $\frac{1}{n}$ ,  $\rightarrow 0$ , as  $n \rightarrow \infty$ .

More informally,  
in both the numerator &  
denominator, the highest  
power of  $n$  dominates, as  
 $n$  gets large, so we could  
reason that

$$\frac{(2n^3 - 10n + 97)}{(6n^3 + n^2 + 19)} \underset{\sim}{\sim} \frac{2n^3}{6n^3}$$

$$= \frac{1}{3}.$$

The techniques for this example work for any ratio of polynomials (called a rational function) so long as the highest power in the numerator does not exceed the highest power in the denominator.

(3). A decimal expansion for a number  $L$  contains a sequence converging to  $L$ .

For example, when we write

$$\widehat{\pi} = 3.14159\dots$$

we mean that  $\pi$  is the limit of the sequence

$$3, 3.1, 3.14, 3.141, \dots$$

## (4). Infinite sums

are another example of a sequence that we hope will converge.

For example, it can be shown that

$$\pi = \sum_{k=0}^{\infty} \frac{4(-1)^k}{(2k+1)} =$$

$$4 - \frac{4}{3} + \frac{4}{5} - \frac{4}{7} + \dots$$

↑      ↑      ↑      ↓      ...  
 $k=0$      $k=1$      $k=2$      $k=3$

Convergence of the infinite sum means the sequence of partial sums

$$4, \left(4 - \frac{4}{3}\right) = \frac{8}{3}, \left(4 - \frac{4}{3} + \frac{4}{5}\right) = \frac{52}{15},$$

...

converges to  $\pi$ .

See Examples 2.2 (9)-(11).

for more geometric examples  
of sequences converging to  $\pi$ .

(5). For  $n = 1, 2, 3, \dots$

the expression

$$\left(1 + \frac{1}{n}\right)^n$$

appears when compounding  
(money)  $n$  times a year.

The number "e," defined by

$$e \equiv \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n$$

then appears when compounding  
continuously, meaning, informally,  
every instant.



See [5].

The number  $e$  is ubiquitous:  
It arises when the rate of  
growth of something is  
proportional to the amount  
present; e.g., population  
(more organisms implies more  
offspring). Radioactive decay  
is another example, which may  
be used to estimate how old  
an object is.

(6). The number  $e$  is also an infinite sum, meaning, as in Examples 2.2(4), the limit of the sequence of partial sums

$$e = \sum_{k=0}^{\infty} \frac{1}{k!} \equiv \lim_{n \rightarrow \infty} \left( \sum_{k=0}^{n-1} \frac{1}{k!} \right)$$

the limit of the sequence

$$1, \left(1 + \frac{1}{1!}\right) \equiv \left(1 + \frac{1}{1}\right) = 2,$$

$$\left(1 + \frac{1}{1!} + \frac{1}{2!}\right) \equiv \left(1 + \frac{1}{1} + \frac{1}{2 \cdot 1}\right) = \frac{5}{2},$$

$$\left(1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!}\right) \equiv \left(1 + \frac{1}{1} + \frac{1}{2 \cdot 1} + \frac{1}{3 \cdot 2 \cdot 1}\right) = \frac{8}{3},$$

...

(7). Define  $x_0 = 2$ ,  
and, for  $n = 0, 1, 2, \dots$ ,

$$x_{n+1} = \frac{1}{2} \left( x_n + \frac{3}{x_n} \right) \quad (*)$$

The statement (\*) is  
shorthand for infinitely  
many statements:

$$\begin{aligned} x_1 &= \frac{1}{2} \left( x_0 + \frac{3}{x_0} \right) = \frac{1}{2} \left( 2 + \frac{3}{2} \right) \\ &= 1.75 = \frac{7}{4}, \end{aligned}$$

$$\begin{aligned} x_2 &= \frac{1}{2} \left( x_1 + \frac{3}{x_1} \right) = \frac{1}{2} \left( \frac{7}{4} + \frac{3}{7/4} \right) \\ &= \frac{97}{56} \simeq 1.732, \dots \end{aligned}$$

It can be shown

that  $x_n \rightarrow \sqrt{3}$ , as  $n \rightarrow \infty$ .

Here is some intuition:

If  $x_n \geq \sqrt{3}$ , then

$\frac{3}{x_n} \leq \frac{3}{\sqrt{3}} = \sqrt{3}$ ; similarly,

if  $x_n \leq \sqrt{3}$ , then  $\frac{3}{x_n} \geq \sqrt{3}$ .

Thus  $x_{n+1}$ , from (\*), is

the average of an overestimate

of  $\sqrt{3}$  with an underestimate

of  $\sqrt{3}$ .

The statement (\*)

is an example of a recursive  
definition of a sequence.

In general, a recursive  
definition of a sequence  
has the form

$$(*) \quad x_{n+1} = g(x_n) \quad (n=0, 1, 2, 3, \dots)$$

for some fixed real-valued  
 $g$  on the real line.

Under the right conditions on  $g$ , (\*\*), combined with a specified  $x_0$ , defines a sequence that converges to a fixed point of  $g$ , meaning a number  $L$  such that  $g(L) = L$ .

Notice that, with

$$g(x) \equiv \frac{1}{2}\left(x + \frac{3}{x}\right),$$

$g(\sqrt{3}) = \sqrt{3}$ ; that is,  $\sqrt{3}$  is a fixed point of  $g$ .

We discussed logistic

population growth in [6]

(see in particular [6, Definitions 4.3])

which is  $(*, *)$  with

$$g(x) = rx(1-x),$$

for some fixed number  $r$ .

For  $1 < r < 3$ , it can be

shown that, for any  $x_0$

between 0 and 1, the sequence

defined by

$$x_{n+1} = g(x_n) \equiv rx_n(1-x_n)$$

converges to  $(1 - \frac{1}{r})$ ;

note that, for this  $g$ ,

$$g(1 - \frac{1}{r}) = (1 - \frac{1}{r});$$

that is,

$(1 - \frac{1}{r})$  is a fixed point of

$$g(x) \equiv rx(1-x).$$

**(8).** The geometric  
series

$$\sum_{k=0}^{\infty} r^k = r^0 + r^1 + r^2 + r^3 + \dots$$

$$= 1 + r + r^2 + r^3 + \dots$$

is one of the few infinite series (sums) that converge to something familiar.

In [4, Remarks 11(a)]

we show that, for any real  $r$  and natural number  $n$ ,

$$S_n = \sum_{k=0}^{n-1} r^k = (1 + r + r^2 + \dots + r^{n-1})$$

equals  $\frac{(1 - r^n)}{(1 - r)}$ .

For  $|r| < 1$ , it may be shown  
that

$$|r^n| \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

thus

$$S_n \rightarrow \frac{1}{(1 - r)} \quad \text{as } n \rightarrow \infty$$

this is what we mean when  
we say that

$$\sum_{k=0}^{\infty} r^k = 1 + r + r^2 + \dots$$

$$= \frac{1}{(1-r)} \quad (\times) \quad \left( \begin{array}{l} \text{IF} \\ \text{---} \\ |r| < 1 \end{array} \right)$$

For example,

$$\sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k = \frac{1}{(1-\frac{1}{2})} = 2 ;$$

this is the resolution of  
one of Zeno's paradoxes  
(see [4]).

The formula (\*) can lead to peculiarities if we forget to insist that  $|r|$  be less than 1. For example,

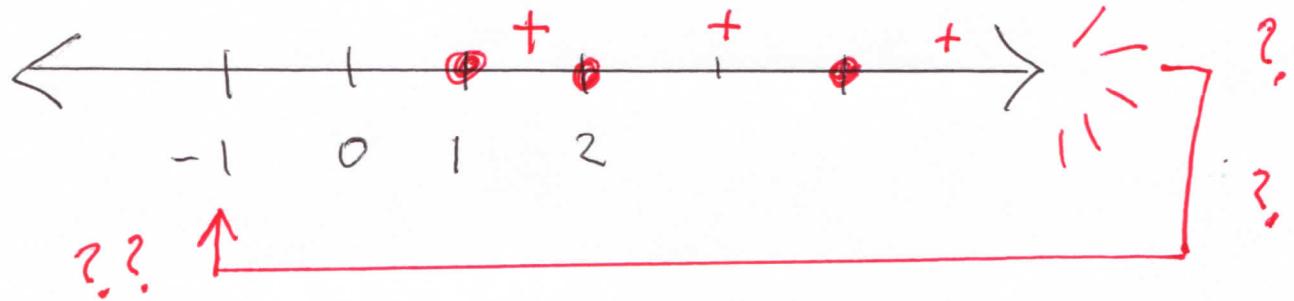
$$\sum_{k=0}^{\infty} 2^k = 1 + 2 + 2^2 + \dots$$

would then equal

$$\frac{1}{(1-2)} = (-1) ;$$

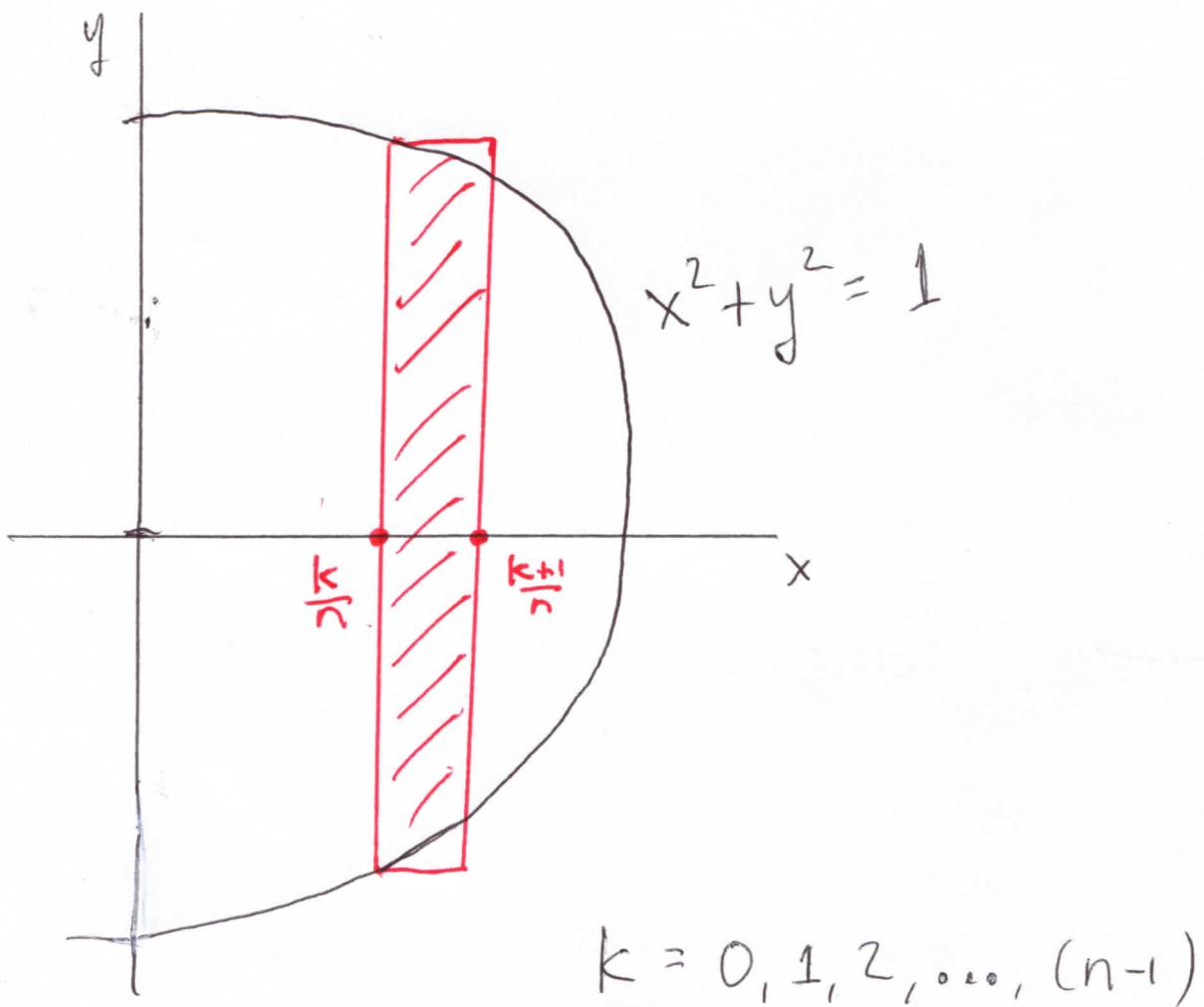
somehow, adding increasingly large positive numbers gave us a negative number.

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Letting  $r = (-1)$  in (\*) also gives an interesting result; we will investigate the corresponding partial sums in Examples 2.2 (15).

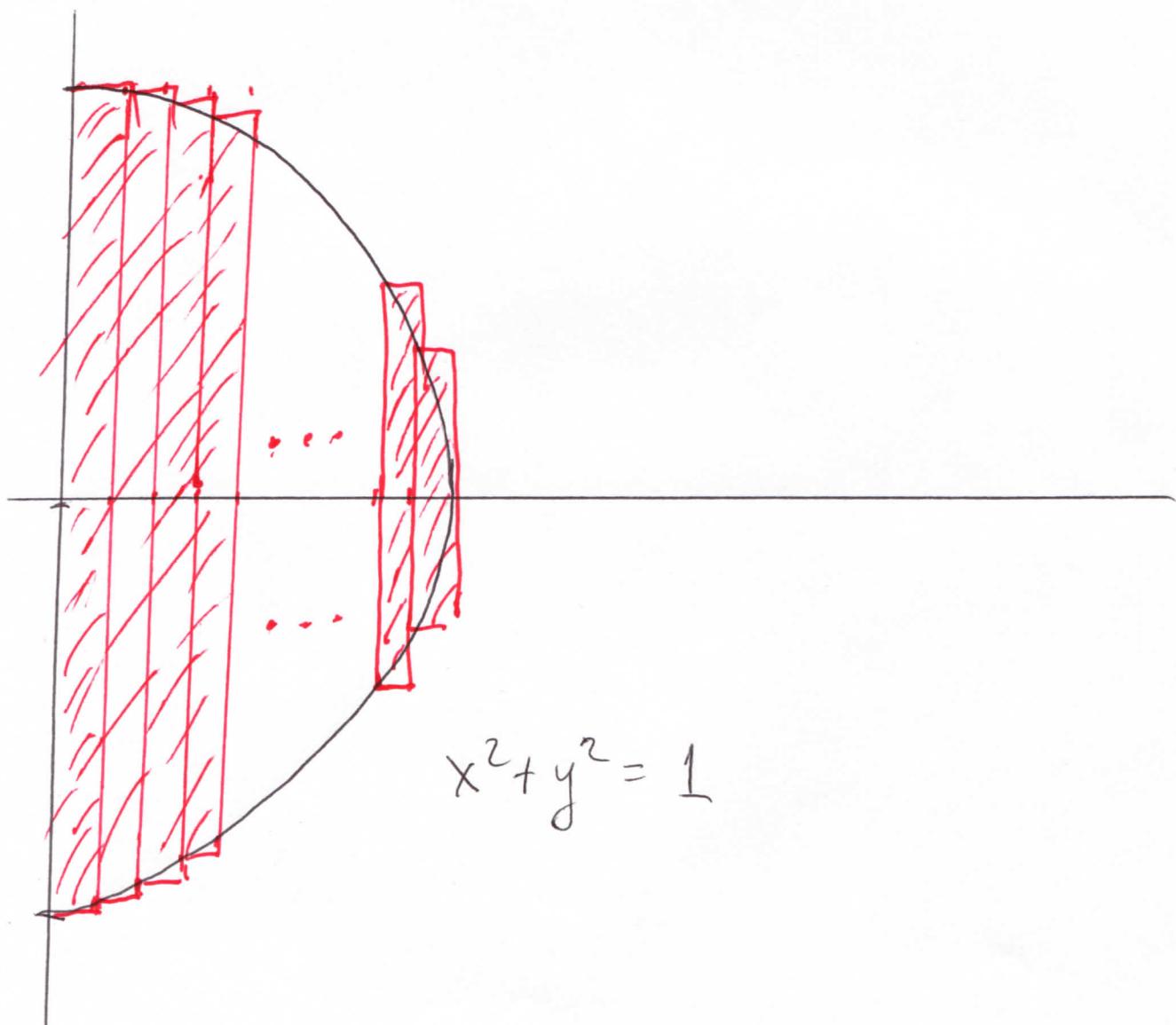
(9). For arbitrary  
 $n = 1, 2, 3, 4, \dots$  approximate  
 the right half of the unit  
 disc  $x^2 + y^2 \leq 1$  with rectangles  
 as drawn below.



$$k = 0, 1, 2, \dots, (n-1)$$

For  $n = 1, 2, 3, \dots$ ,

let  $P_n$  be the union of  
the rectangles on the previous  
page.



It can be shown that

$$(\text{area of } P_n) = \frac{2}{n} \sum_{k=1}^n \sqrt{\left(1 - \left(\frac{k}{n}\right)^2\right)}$$

$$\begin{aligned} &= \frac{2}{n} \left[ \sqrt{\left(1 - \left(\frac{1}{n}\right)^2\right)} + \sqrt{\left(1 - \left(\frac{2}{n}\right)^2\right)} + \dots \right. \\ &\quad \left. + \sqrt{\left(1 - \left(\frac{n-1}{n}\right)^2\right)} + \sqrt{\left(1 - \left(\frac{n}{n}\right)^2\right)} \right] \end{aligned}$$

(this is called a Riemann sum  
in calculus)

$$\rightarrow \frac{\pi}{2} = \left( \begin{array}{l} \text{area of right} \\ \text{half of unit disc} \end{array} \right)$$

as  $n \rightarrow \infty$ .

However, we will leave it to the reader to observe that

$$(\text{perimeter of } P_n) = 6$$

for all  $n$ , thus

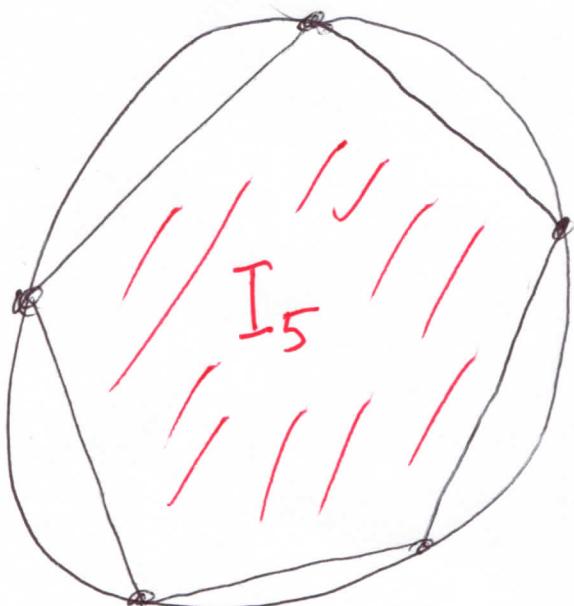
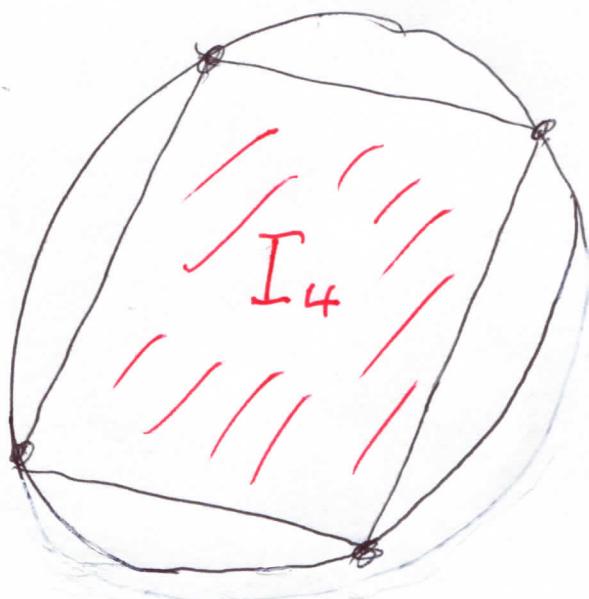
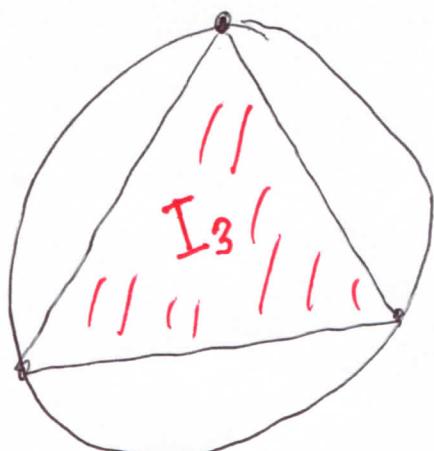
$$(\text{perimeter of } P_n) \rightarrow 6$$

$\neq (2+\pi) = (\text{perimeter of right half of unit disc})$

as  $n \rightarrow \infty$ .

(10). For  $n = 3, 4, 5, \dots$ ,

let  $I_n$  be a regular  $n$ -gon inscribed in the unit disc:



...

Then it can be shown  
that, as  $n \rightarrow \infty$ ,

$$(\text{area of } I_n) \rightarrow \pi = \left( \begin{array}{l} \text{area of} \\ \text{unit disc} \end{array} \right)$$

and

$$(\text{perimeter of } I_n) \rightarrow 2\pi = \left( \begin{array}{l} \text{perimeter} \\ \text{of unit disc} \end{array} \right)$$

For those readers who have seen  
trigonometry,

$$(\text{area of } I_n) = n \cos\left(\frac{\pi}{n}\right) \sin\left(\frac{\pi}{n}\right) \text{ or}$$

$$(\text{perimeter of } I_n) = 2n \sin\left(\frac{\pi}{n}\right),$$

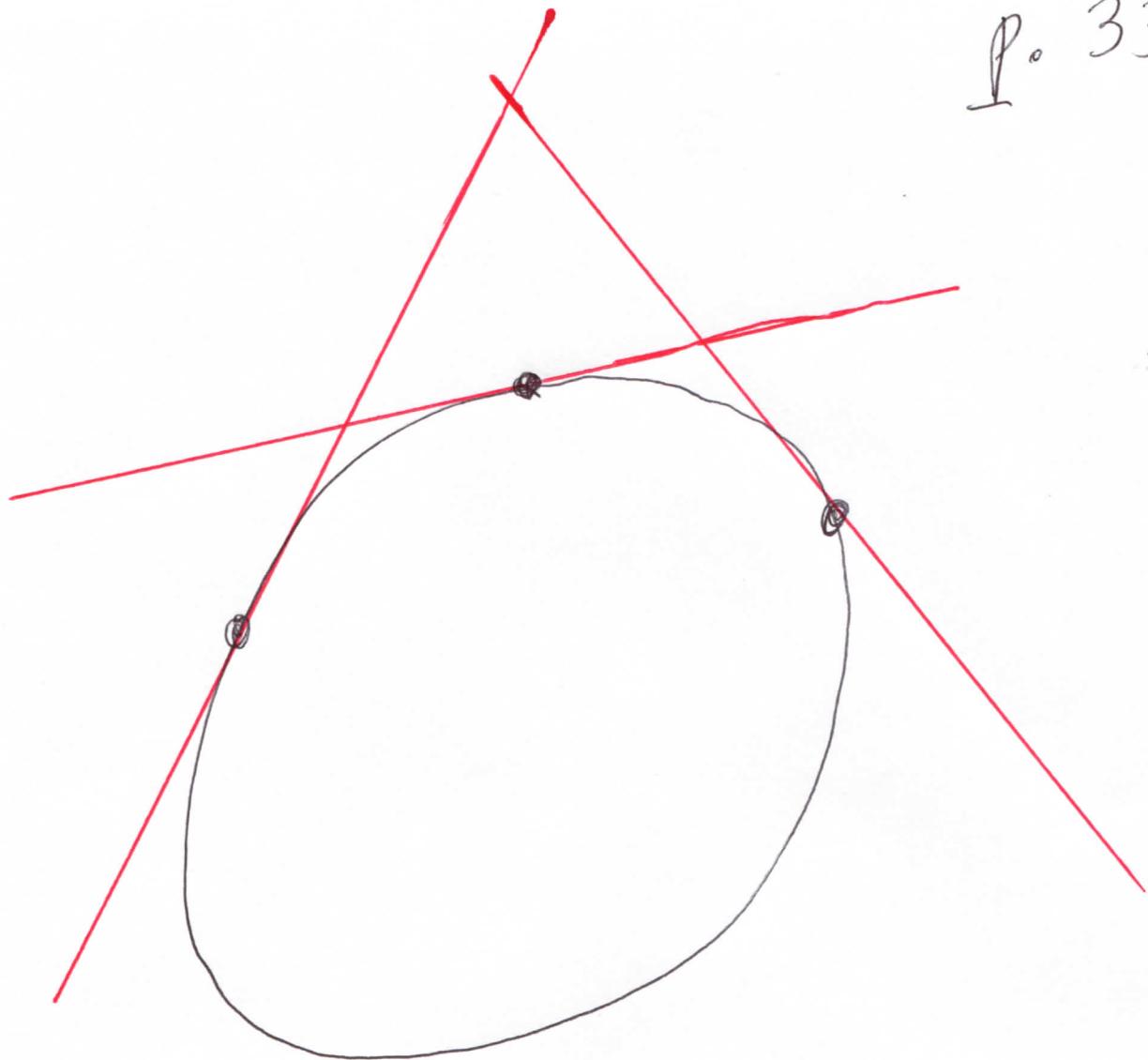
for  $n = 3, 4, 5, \dots$

(11). For  $n = 3, 4, 5, \dots$

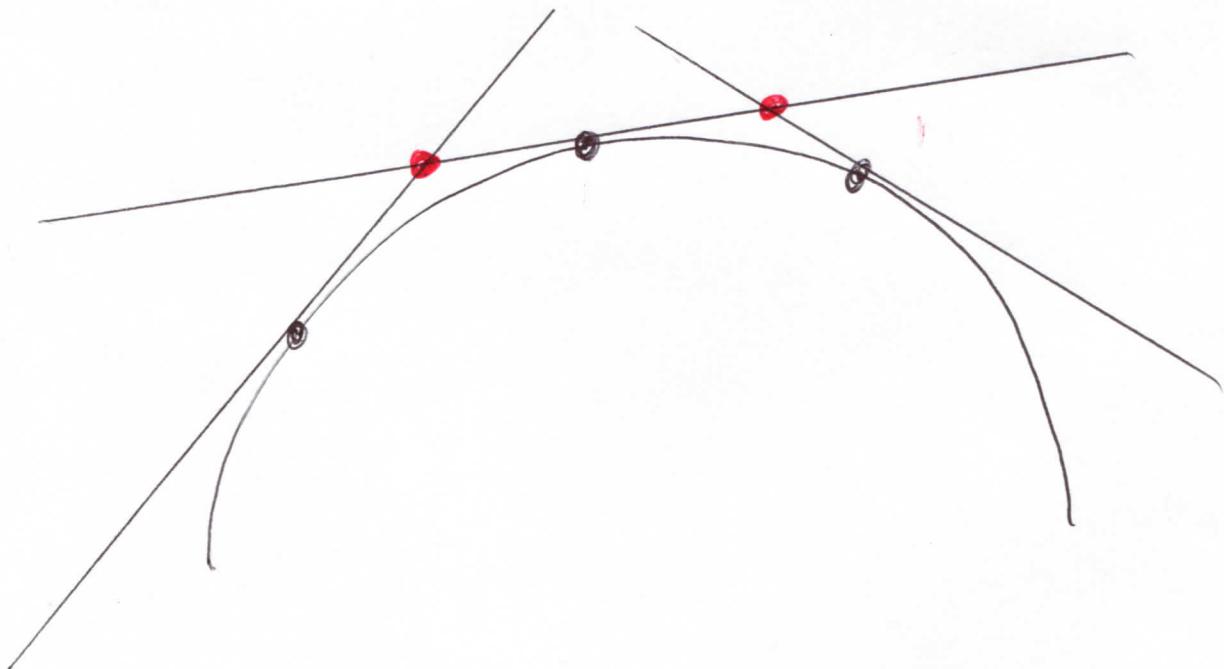
circumscribe the unit disc  
with an  $n$ -gon, denoted  $C_n$ ,  
as follows.

At each vertex of  $I_n$   
from Examples 2.2(10),  
draw the tangent line to  
the unit disc, as on the  
next page, where tangent  
lines are red and vertices  
of  $I_n$  are black dots.

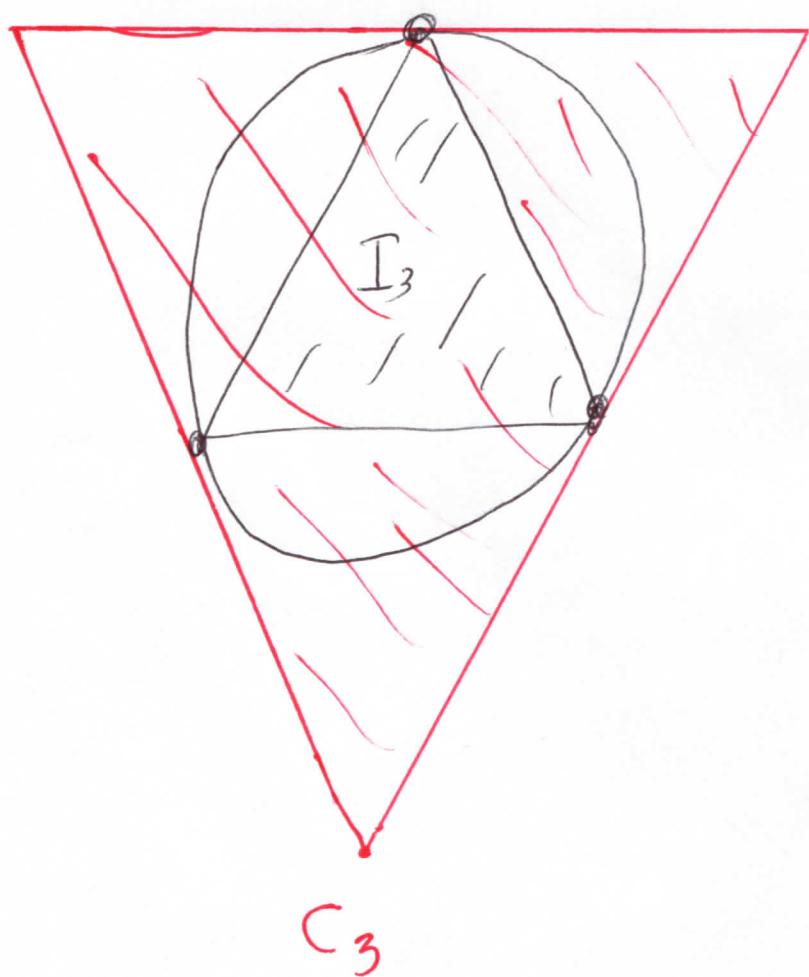
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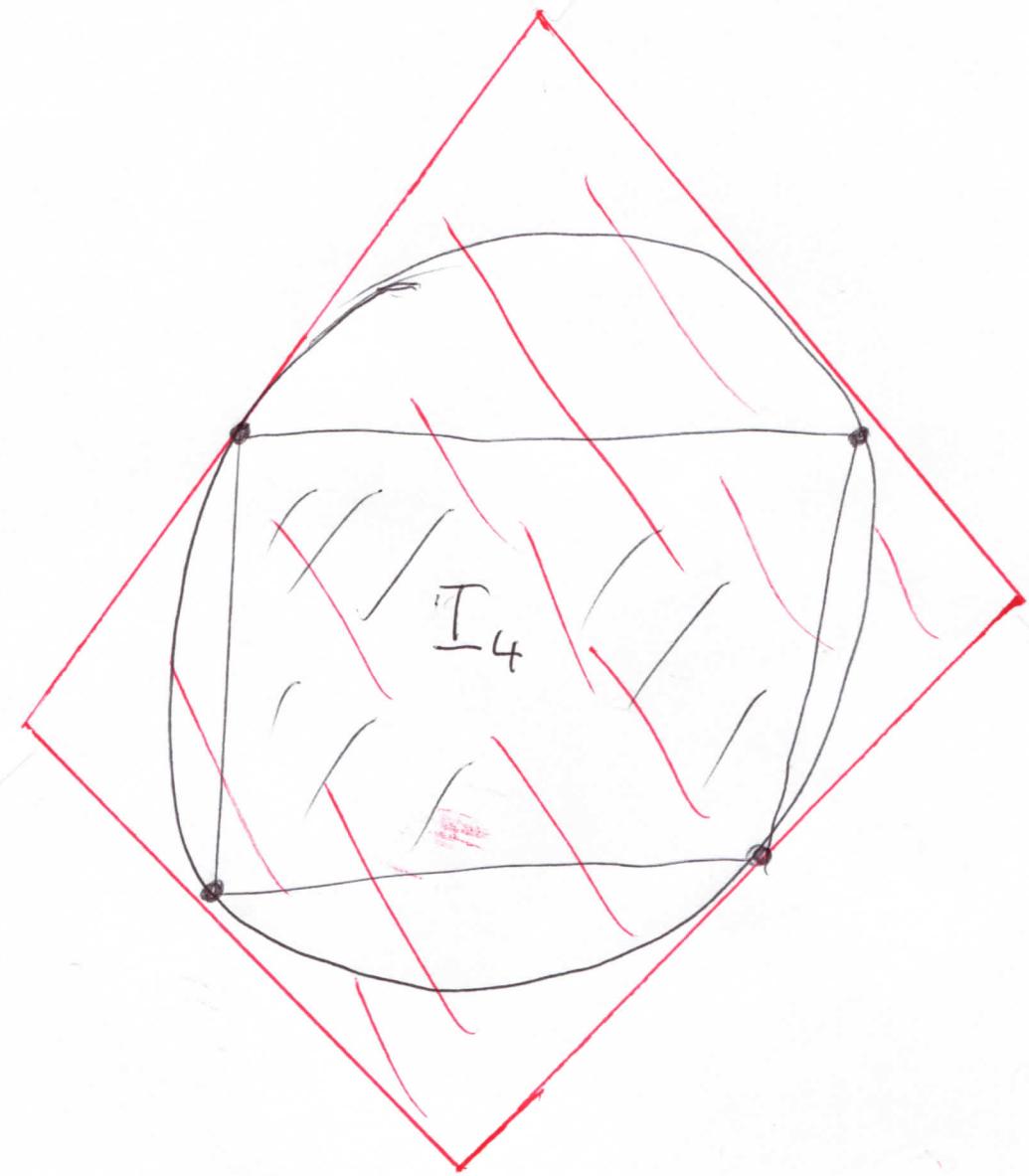
The vertices of  $C_n$ , drawn in red below, are the intersections of tangent lines from consecutive vertices of  $I_n$ .



Below and on the next page, we have drawn  $C_3 + C_4$  in red and  $I_3 + I_4$ , from Examples 2.2(10), in black.



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C<sub>4</sub>

Analogous to  $I_n$   
in Examples 2.2(10).:

As  $n \rightarrow \infty$ ,

$$(\text{area of } C_n) \rightarrow \pi = \left( \begin{array}{l} \text{area of} \\ \text{unit disc} \end{array} \right)$$

and

$$(\text{perimeter of } C_n) \rightarrow 2\pi = \left( \begin{array}{l} \text{perimeter} \\ \text{of unit disc} \end{array} \right)$$

$$(\text{area of } C_n) = \frac{n \sin\left(\frac{\pi}{n}\right)}{\cos\left(\frac{\pi}{n}\right)}$$

$$(\text{perimeter of } C_n) = \frac{2n \sin\left(\frac{\pi}{n}\right)}{\cos\left(\frac{\pi}{n}\right)}$$

For  $n = 3, 4, 5, \dots$

We should mention here that the classical Greeks did not have the limit concept; among many other things, Zeno's paradoxes (see [10, Chapter 4], [4], and [1, Chapter 1], for example) may be resolved with the idea of limit. However, they had a technique that often led to the same conclusions that we now get from limits.

For example,  
consider the limits of areas  
in Examples (10) and (11).  
Since, for all  $n$ ,  $I_n$  is  
contained in the unit disc  
and  $C_n$  contains the unit  
disc, a consequence of  
Examples (10) and (11), is  
that the area of the unit  
disc is  $\pi$ . Essentially this  
argument, with  $n$  equal to  
powers of 2, was used by  
the classical Greeks to get

the area of the unit disc; see [2, pages 16-19], [10, Section 4.3], and [1, Chapter 19]. In lieu of limits, the classical Greeks used what is known as the exhaustion method; see the references above.

(12). We talked, in [3], about the derivative of a function  $f$ , at a point  $a$ .

In terms of sequences, said derivative is

$$\lim_{n \rightarrow \infty} \frac{(f(a + \frac{1}{n}) - f(a))}{(\frac{1}{n})}$$

$$= \lim_{n \rightarrow \infty} n \left[ f(a + \frac{1}{n}) - f(a) \right].$$

For example, if  $f(x) = x^2$ ,  
the derivative of  $f$  at  $x=3$  is

$$\lim_{n \rightarrow \infty} n \left[ (3 + \frac{1}{n})^2 - 3^2 \right],$$

which simplifies to

$$\lim_{n \rightarrow \infty} (6 + \frac{1}{n}) = 6.$$

(13). We also,

in [3], talked about the integral of a function  $f$  over an interval

$$[a, b] \equiv \{x \mid a \leq x \leq b\}.$$

For simplicity, we will state this for  $[a, b] \equiv [0, 1]$ :

The integral of  $f$  over  $[0, 1]$   
is

$$\int_0^1 f(x) dx = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{(n-1)} f\left(\frac{k}{n}\right)$$

$$\equiv \lim_{n \rightarrow \infty} \frac{1}{n} \left[ f(0) + f\left(\frac{1}{n}\right) + f\left(\frac{2}{n}\right) + \dots + f\left(\frac{n-1}{n}\right) \right].$$

For example, if  $f(x) = x^2$ ,  
then

$$\int_0^1 f(x) dx = \int_0^1 x^2 dx =$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} \left(\frac{k}{n}\right)^2 = \lim_{n \rightarrow \infty} \frac{1}{n^3} \sum_{k=0}^{n-1} k^2$$

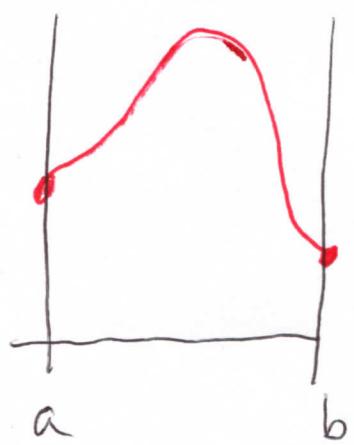
$$\equiv \lim_{n \rightarrow \infty} \frac{1}{n^3} \left[ 0^2 + 1^2 + 2^2 + \dots + (n-1)^2 \right],$$

which can be shown to equal

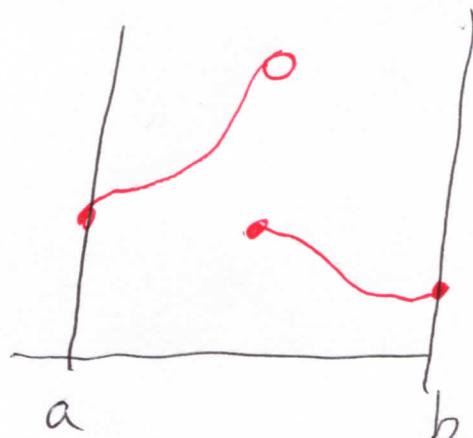
$$\lim_{n \rightarrow \infty} \frac{1}{6n^3} [(n-1)n(2n-1)]$$

$$= \lim_{n \rightarrow \infty} \frac{1}{6} \left[ \left(1 - \frac{1}{n}\right) \left(2 - \frac{1}{n}\right) \right] = \frac{1}{3}.$$

(14). At least on a closed interval  $[a, b] = \{x \mid a \leq x \leq b\}$ , a real-valued function is (informally) continuous if its graph can be drawn without lifting pen from paper.



continuous



not continuous

It can be shown that

a function  $f$  is continuous

at a point  $c$  if and only if

$$f(c) = \lim_{n \rightarrow \infty} f(x_n) \quad \text{whenever}$$

$$c = \lim_{n \rightarrow \infty} x_n.$$

(15). In Examples 2.2(8),

when  $r = (-1)$ , we get the

sequence of partial sums

$$S_1 = 1, S_2 = 0, S_3 = 1, S_4 = 0,$$

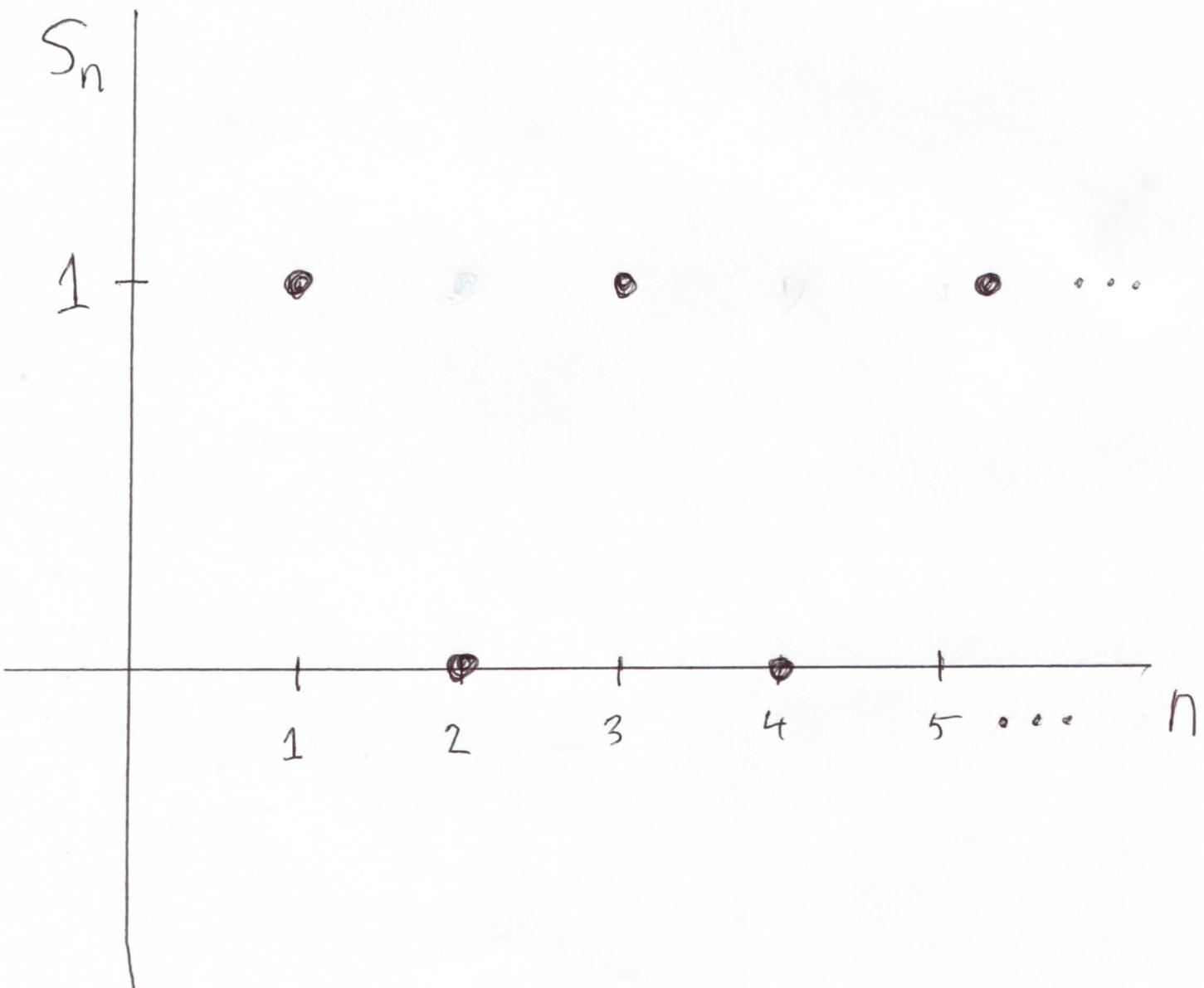
$$S_5 = 1, \dots$$

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that is,

$$S_n = 0 \quad \text{if } n \text{ is even}$$

$$S_n = 1 \quad \text{if } n \text{ is odd.}$$



The sequence

$\{S_n\}_{n=1}^{\infty}$  does not converge

to 1, although we can

get members of the sequence

arbitrarily close to 1,

because we are not guaranteed

any specified accuracy in

approximating 1 with  $S_n$

as  $n$  gets large; for example,

$|S_n - 1| = 1$  will be greater

than  $\frac{1}{2}$  whenever  $n$  is even,

regardless of how large  $n$  is.

It can be similarly shown that  $\{S_n\}_{n=1}^{\infty}$  does not converge to anything; that is,  $\{S_n\}_{n=1}^{\infty}$  has no limit.

## Historical Remarks 2.3.

As seemingly disparate ideas evolve and are better understood, they often grow back on themselves. A good idea fuses together what appeared to be different ideas.

In physics, this was the case with electricity and magnetism, unified by Maxwell's equations. In mathematics, integration, differentiation, infinite series, and many other ideas that became part of calculus, were long worked on individually. Newton and Leibniz independently unified integration and differentiation in the late 17<sup>th</sup> century; this unification is called the Fundamental

## Theorem of Calculus.

It took the limit concept to understand and unify all that is now considered a first-year calculus class.

The idea of limit did not appear until the 19<sup>th</sup> century, introduced independently by Cauchy and Bolzano. See [2], [7], and [8].

## APPENDIX

Here we briefly give rigorous definitions of sequence and limit of a sequence, then present illustrative applications.

Applying Definition APP.2 as in Examples APP.3 can be difficult for upper division and even graduate students. No particularly advanced mathematics is needed, but

One must be nimble  
with fractions and inequalities.

## Definition APP. 1.

An (infinite, real-valued)  
sequence is a function  
 $f: \mathbb{N} \rightarrow \mathbb{R}$ . It is popular  
 to write  $x_n$  for  $f(n)$ , if  
 $x$  is the value of interest.

## Definition APP. 2.

$\lim_{n \rightarrow \infty} x_n = L$  See 2.1 for  
synonyms  
 if,

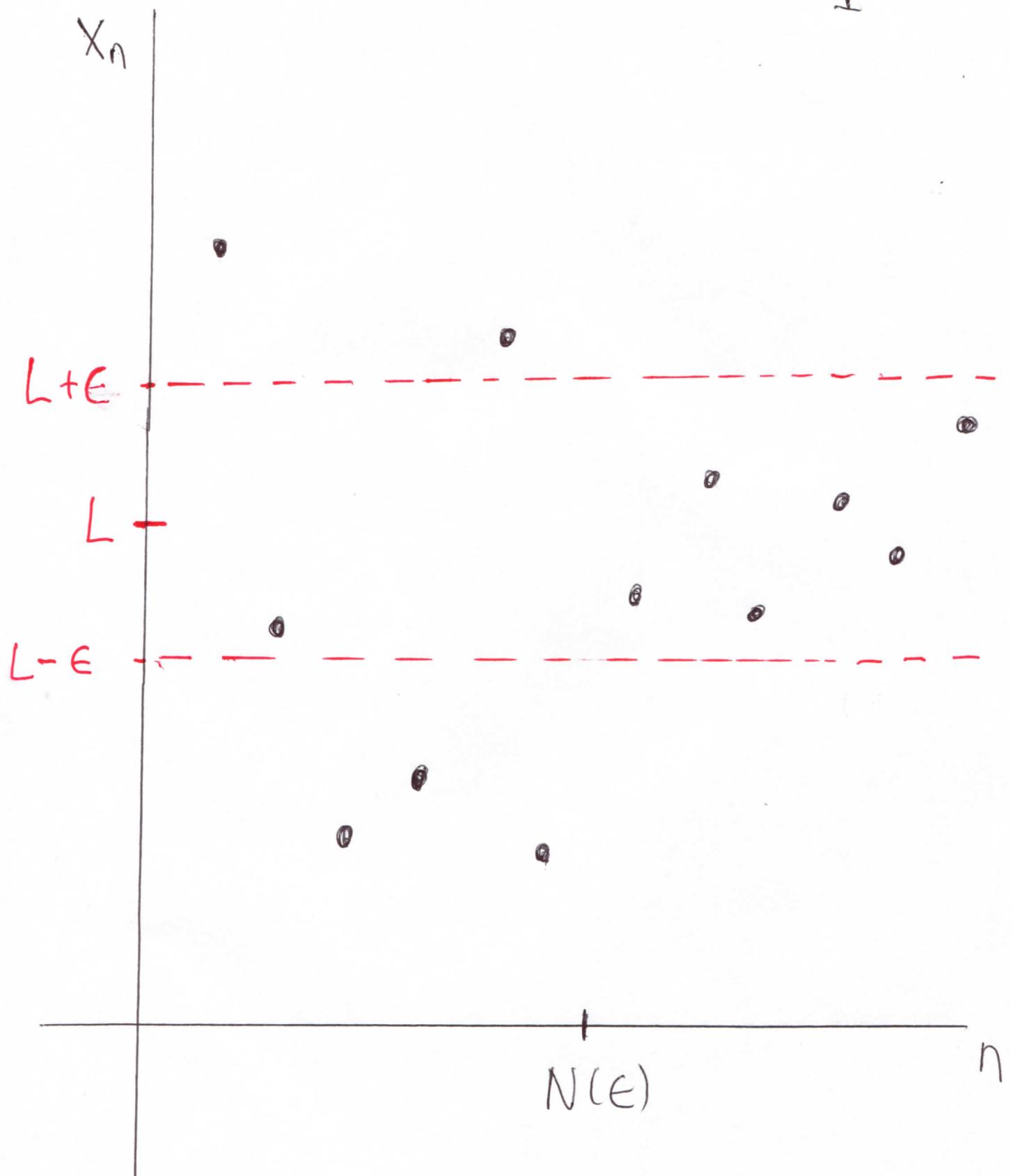
for any  $\epsilon > 0$ , there exists a natural number  $N(\epsilon)$  so that

$$|x_n - L| < \epsilon$$

whenever  $n \geq N(\epsilon)$ .

See the drawing on the next page. The Greek letter  $\epsilon$  (epsilon) stands for error (in our approximation of  $L$  by  $x_n$ ).

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# Examples APP.3

(1). Use Definition APP.2  
to prove that

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0.$$

ANSWER: First do  
preliminary scratchwork:

$$\frac{1}{n} < \epsilon \text{ if & only if } n > \frac{1}{\epsilon}.$$

The scratchwork is not seen  
by the reader; what the reader  
sees begins NOW:

Proof:

Fix  $\epsilon > 0$ . Let  $N(\epsilon)$  be an integer greater than  $1/\epsilon$ .

If  $n \geq N(\epsilon)$ , then

$$\left| \frac{1}{n} - 0 \right| = \left| \frac{1}{n} \right| \leq \left| \frac{1}{N(\epsilon)} \right| \\ < \left| \frac{1}{\frac{1}{\epsilon}} \right| = \epsilon.$$

QED (Quod Erat  
Demonstrandum)

(2). Use  
Definition APP. 2 to  
prove that

$$\lim_{n \rightarrow \infty} \frac{(8n^3 - n)}{(4n^3 + \sqrt{n+1})} = 2.$$

ANSWER: For scratchwork,

let

$$x_n = \frac{(8n^3 - n)}{(4n^3 + \sqrt{n+1})}$$

$$(n = 1, 2, 3, 4, \dots)$$

If we set  $|x_n - 2| < \epsilon$ , we will  
find it hard to solve for  
 $n$ , as in (1).

We need a simpler expression to set less than  $\epsilon$ ; said expression should be greater than  $|x_{n-2}|$ , so that, when the simplified expression is less than  $\epsilon$ ,  $|x_{n-2}|$  will also be less than  $\epsilon$

To make a fraction larger, make the numerator larger & the denominator smaller.

$$|x_n - 2| =$$

$$\left| \frac{(8n^3 - n) - 2(4n^3 + \sqrt{n+1})}{(4n^3 + \sqrt{n+1})} \right| =$$

$$\left| \frac{(-n - 2\sqrt{n+1})}{(4n^3 + \sqrt{n+1})} \right| = \frac{(n + 2\sqrt{n+1})}{(4n^3 + \sqrt{n+1})}$$

$$< \frac{(n+2n)}{4n^3} = \frac{3}{4n^2};$$

← larger, if  $n > 1$   
← smaller

set  $\frac{3}{4n^2} < \epsilon$  and solve for  $n$ :

$$n > \sqrt{\frac{3}{4\epsilon}}$$

Now we may begin  
 the actual, formal proof,  
 which is all the reader will  
 see:

Proof that  $\lim_{n \rightarrow \infty} x_n = 2$ .

Let  $\epsilon > 0$  be arbitrary.

Let  $N(\epsilon)$  be an integer

greater than  $\left\lceil \sqrt{\frac{3}{4\epsilon}} + 1 \right\rceil$ .

If  $n \geq N(\epsilon)$ , then

$$|x_n - 2| = \left| \frac{(8n^3 - n) - 2(4n^3 + \sqrt{n+1})}{(4n^3 + \sqrt{n+1})} \right|$$

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$$= \left| \frac{-n - 2\sqrt{n+1}}{4n^3 + \sqrt{n+1}} \right| =$$

$$\frac{(n+2\sqrt{n+1})}{(4n^3 + \sqrt{n+1})} < \frac{(n+2n)}{4n^3} \quad \begin{pmatrix} \text{since} \\ n \geq 1 \end{pmatrix}$$

$$= \frac{3}{4n^2} \leq \frac{3}{4(N(\epsilon))^2}$$

$$< \frac{3}{4(\sqrt{\frac{3}{4\epsilon}})^2} = \epsilon.$$

QED

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Note that Example APP.3(1), & the technique of Examples 2.2(2), would also give Examples APP.3(2), if we had general information about limits of sums, products, & square roots of sequences.

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