

**Model 4**

**Lecture – 21**

**Fundamental theorems on limits**

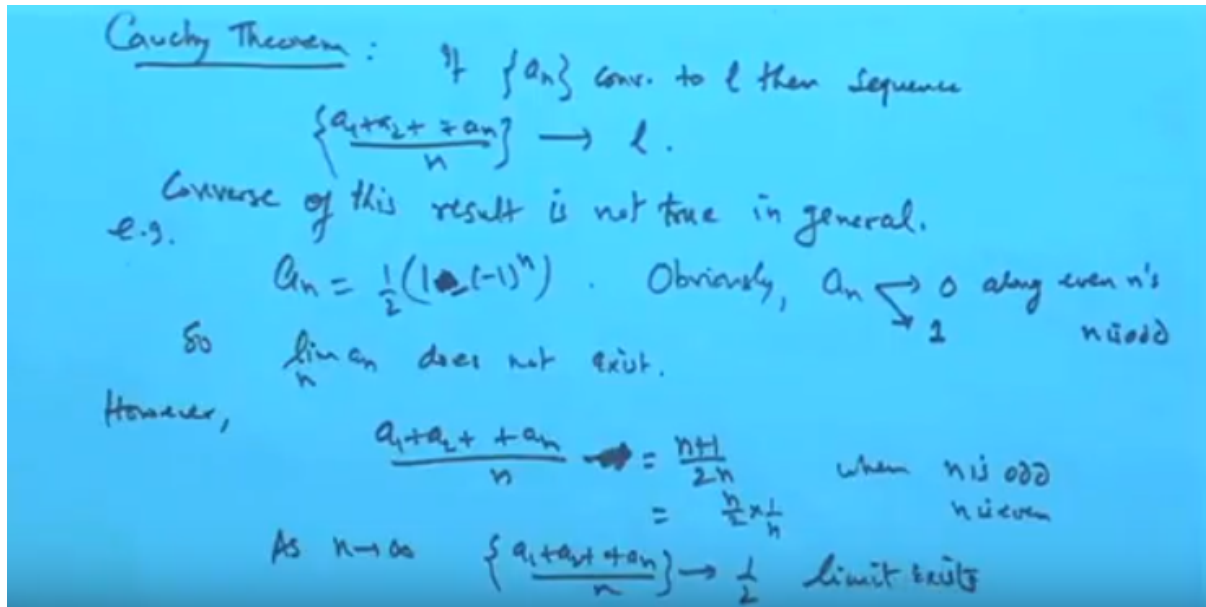
**Course**

**on**

**Introductory Course in Real Analysis**

so in the last lecture we have discussed the first Theorem, the Cauchy's theorem of first time and cost time of the second. Where we have developed from results which will help in getting the limit of the frequency and

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remember that Cauchy's theorem states Cauchy's theorem that is if the sequence of  $[a_n]$ , the sequence in of real numbers converges to  $l$ , then the sequence  $a_1$  plus  $a_2$  plus  $n$  by  $n$ , this sequence will also converge to the same point  $l$  and we have seen the proof for it. That is the sequence converges to  $l$ . will imply the convergence of the sequence of their means automatic means. The converse of this is not to converse of this result is not true in general. That is a sequence hence for which this  $a_1$  plus,  $a_2$  plus,  $n$  by  $n$ , will go to  $l$  but sequence  $n$  may not go to  $l$ . For example, if we consider the sequence  $a_n$  is  $1$  plus, minus  $1$  to the power  $n$  divided by  $2$ , we take this sequence obviously the sequence  $a_n$  tends to when  $n$  is let us take this minus as Minus sign, let us take this is minus sign or minus take the minus sign,  $1$  minus  $1$  to the power  $n$ , so if the sequence and if you choose the sequence  $a_n$  is  $1$  minus, minus  $1$  to the power  $n$  then as  $n$  is even, then this term becomes positive and this minus so  $a_n$  will go to  $0$  along even ends, when  $n$  tends to infinity then along the even direction and when  $n$  is even and test me we then that will go to  $0$ . While when  $n$  is odd, then this becomes minus plus  $2$  and this will go to one. So limit of the sequence does not exist. So limit of the a sentence in fear does not exist. we don't have a single bit limited, however if we consider the  $a_1$  plus  $a_2$  +  $a_n$  + by  $n$ , then this comes out to be, say when  $n$  is odd, so when you take  $n$  is odd then  $a_1$  becomes this is  $+1$  so  $1a_3$  becomes again one because  $a_3$  is this minus plus  $1$ , so  $1$  plus  $1$  this will go and total values or when  $n$  is odd  $n$  plus  $1$  so it will go to the  $n$  plus  $1$  by  $2$  and then divided by  $n$ , so it will go To the to dense to the as when  $n$  is odd when  $n$  is odd you are getting this value and when  $n$  is even then it will be  $n$  by  $2$  into  $1$  by  $n$ . so in both the cases so as  $n$  tends to infinity, this sequence  $a_1$  plus  $a_2$  plus  $n$  by  $n$ . this will go to half because here is clearly half and when you divide by  $n$  then you are getting  $1$  plus  $1$  by  $N$  by  $2$  because  $n$  tends to infinity to go to up. So limit exists. H ok so here the Cauchy theorem one side is true that if you  $n$  converge clear then the sequence of their mean values  $a_1$  plus  $a_2$  plus in a sequence of the means will go to the same limited.

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## II. Cauchy's Theorem -

Let  $\{a_n\}$  be sequence of positive numbers and  
 $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = l$  then  $\lim_{n \rightarrow \infty} a_n^{1/n} = l$

Converse is not true in general.

Ex.

$$a_n = \begin{cases} 1 & \text{if } n \text{ is odd} \\ 2 & \text{if } n \text{ is even} \end{cases}$$

Then  $\lim_{n \rightarrow \infty} a_n^{1/n} = 1$  exists

But  $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$  does not exist

similarly when you go for the second result of the Cauchy's theorems, the second result of Cauchy say that, if  $a_1, a_2, \dots$  is sequence of the positive number, where if an sequence of positive number and limit of  $a_{n+1}/a_n$  as  $n$  tends to infinity exists and equal to  $L$ , then limit of  $a_n^{1/n}$  as  $n$  tends to infinity will also be  $L$ . The converse is again converse is not true in general. For example suppose I take the sequence  $a_n$  is equal to 1 if  $n$  is odd and equal to 2, if  $n$  is even. then  $a_n^{1/n}$  as  $n$  tends to infinity, this limit is as  $n$  tends to infinity basically a constant to the power  $1/n$  and  $n$  is sufficiently large it will go to one, so limit will go to one exists, but the limit of  $a_{n+1}/a_n$  if I picked up this thing then what happen is then when  $n$  is odd the value is this will be even, so this will go to 2 by 1 and if  $n$  is here even then it is odd so this is even so it will go to half. So basically the limit will go to as  $n$  tends to infinity it the ratio limit does not exist because it keeps on jumping does not exist. And this shows the converse is not to true. Okay, so here these two examples which Are which we have discussed.

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Fundamental Theorems on Limit

Let  $X = \{x_n\}$  &  $Y = \{y_n\}$  be sequences of real numbers that converges to  $x$  &  $y$  respectively, and let  $c \in \mathbb{R}$ . Then the sequence  $\{x_n + y_n\}$ ,  $\{x_n - y_n\}$ ,  $\{x_n y_n\}$  and  $\{c x_n\}$  converge to  $x + y$ ,  $x - y$ ,  $xy$  &  $c \cdot x$  respectively.

*Prf* 1) Suppose  $x_n \rightarrow x$ ,  $y_n \rightarrow y$  (given)  
 For given  $\epsilon > 0$   $\exists n_1(\epsilon)$  &  $n_2(\epsilon)$  st.  
 $|x_n - x| < \epsilon$  for  $n \geq n_1$  &  $|y_n - y| < \epsilon$  for all  $n \geq n_2$ .  
 Choose  $n_0 = \max(n_1, n_2)$   
 Consider  
 $|x_n + y_n - x - y| \leq |x_n - x| + |y_n - y| < \epsilon + \epsilon$  for  $n \geq n_0$   
 $\Rightarrow \{x_n + y_n\} \rightarrow \{x + y\}$ .

Similarly for  $\{x_n - y_n\} \rightarrow x - y$ .

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Now we will give few more results which are useful for that so let us see the first Fundamental theorems on limit. limit of the sequence of real numbers, okay so what this theorem says if  $x_n, y_n$  be the sequences of real numbers if  $X$ , which is a sequence  $x_n$  and  $Y$  which is the sequence  $y_n$ , if the  $x_n, y_n$  with the sequences of real numbers that converges to, to the real point  $x$  and  $y$  respectively. Respectively and let  $C$  be any arbit with constant or  $C$  belongs to  $\mathbb{R}$ , real number. then the sequence  $x_n$  plus  $y_n$ ,  $x_n$  minus  $y_n$ ,  $x_n$  into  $y_n$  and  $CX$   $C$  of  $x_n$  will converge or converges to  $X$  plus  $y$   $x$  minus  $y$   $X$  into  $y$  and  $c$  into  $X$  respectively. So let us see the proof of proof is very simple we have already discussed the proof while considering the sequence of rational numbers and in terms of the cantor s and dedication scale. so let us see one of the proof of this. suppose  $x_n$  and  $y_n$  are convergent, given suppose  $x_n$  converges to  $X$ ,  $y_n$  converges to  $y$  this is given, so for a given epsilon greater than 0, there exists an  $n_1$  and  $n_2$  which depends on epsilon, such that mod of  $x_n$  minus  $X$  is less than epsilon, for all  $n$  greater than equal to  $n_1$  and as  $Y$  raise more mode of  $y_n$  minus  $y$  is less than epsilon for all  $n$  greater than  $n_2$ . now choose the  $n$  chose say  $n$  naught which is the maximum of  $n_1$  and  $n_2$  okay so there is  $n_1$  and  $n_2$ , so consider mod of  $x_n$  plus  $y_n$ , minus  $X$  minus  $y$ , now this is less than equal to  $x_n$  minus  $X$ , plus  $y_n$  minus  $y$ . now when  $n$  is sufficiently large, greater than  $n_1$  then this part is less than Epsilon, when  $n$  is sufficiently large from  $n_2$ , this part is less than .so when you choose  $n$  to be greater than  $n$  naught then this is less than Epsilon plus Epsilon for all  $n$  greater than  $n$  naught. Therefore the sequence  $x_n$  plus  $y_n$  will converge to  $x$  plus  $y$  and this proves the things. Okay now if we take other parts a second is similarly  $X$  minus similarly for  $x_n$  minus  $y_n$  this sequence will go to  $X$  minus  $y$  proof will be the same.

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I.I.T. KGP

(ii) Given  $x_n \rightarrow x$  &  $y_n \rightarrow y$ .

Consider

$$|x_n y_n - xy| \leq |x_n (y_n - y)| + |(x_n - x) y|$$

$$\leq |x_n| |y_n - y| + |y| |x_n - x| \quad \text{--- (1)}$$

Since  $\{x_n\}$  is convergent so  $\exists M_1 > 0$  st  $|x_n| < M_1$  for all  $n$ .

Suppose  $M = \max(M_1, |y|)$

From (1)

$$|x_n y_n - xy| \leq M |y_n - y| + M |x_n - x| \quad \text{--- (2)}$$

Since  $x_n \rightarrow x$  so for given  $\epsilon > 0 \exists k_1(\epsilon)$  st  $|x_n - x| < \frac{\epsilon}{2M}$  for  $n > k_1$

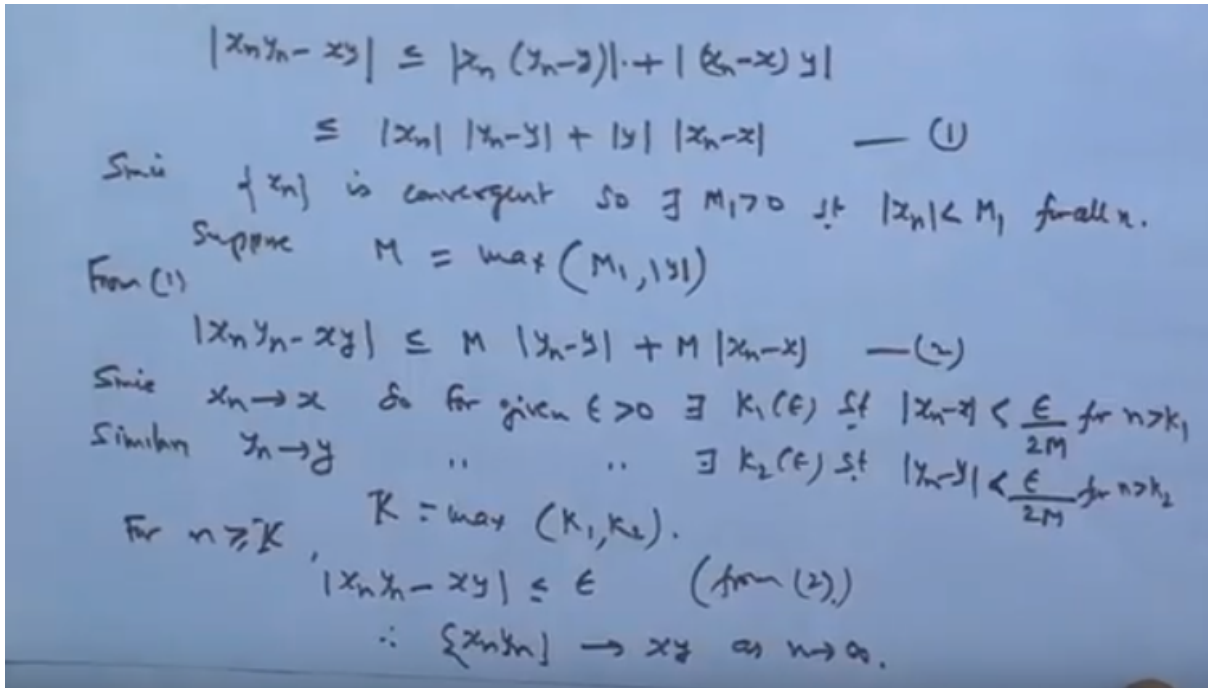
Similarly  $y_n \rightarrow y$  " "  $\exists k_2(\epsilon)$  st  $|y_n - y| < \frac{\epsilon}{2M}$  for  $n > k_2$

$K = \max(k_1, k_2)$ .

For  $n \geq K$ ,  $|x_n y_n - xy| \leq \epsilon$  (from (2))

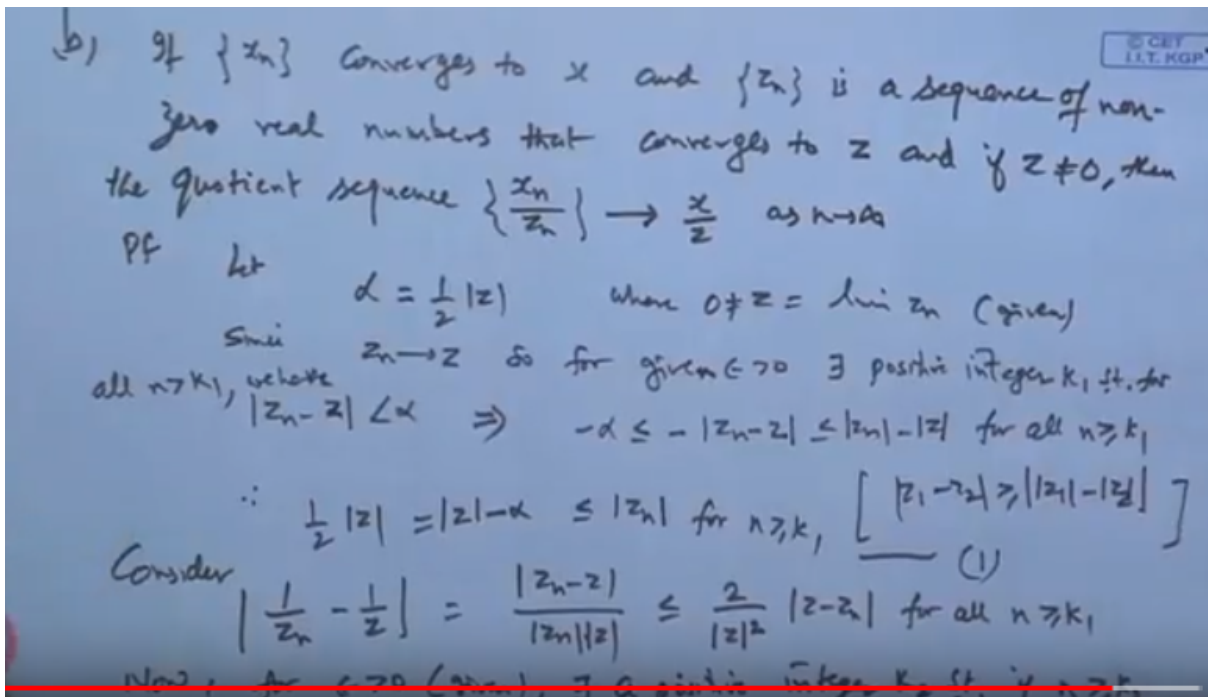
then for  $x_n y_n$ , let us take this you can let  $x_n$  given  $x_n$  converges to  $x$  and  $y_n$  converges to  $y$ .  $x_n$  convergence  $y_n$  converges to  $Y$ . so we wanted to show that this is less than equal. Okay, so consider  $x_n y_n$  minus  $XY$  mode of this, now this will be less than equal to  $x_n y_n$  minus  $y$ , mode of this plus mod of  $x_n$  minus  $x$  into  $y$ . just by adding and subtracting and applying the triangle inequality, which is less than equal to mod  $x_n$  mod  $y_n$  minus  $y$ , plus mod  $y$  mod of  $x_n$  minus  $X$ , let it be one. okay now since our  $x_n$  since the sequence  $x_n$  each convergent sequence, so it is bounded so there exists  $M_1$  greater than 0, such that all the terms of the sequence is less than equal  $M_1$  for all  $n$  because it is a convergence chicken so it must be bounded for all  $n$ . let us suppose Capital  $M$  is the maximum of  $M_1$  and mod  $y$ , so we can choose this thing like this, now further this part from one we get mod of  $x_n$  by  $n$ , minus  $xy$  is less than equal to they say less than  $M$  into mod  $y_n$  minus  $y$ , plus  $M$  into mod  $x_n$  minus  $x$ , now  $y_n$  +  $x_n$  both are convergent sequence so for a given epsilon since  $x_n$  converges to  $X$  so for given epsilon greater than said 0 there exists some  $k_1$  depends on epsilon, such that mod of  $x_n$  minus  $X$  can we made as small and equal as, so suppose I take choose the smaller number  $M$  epsilon by  $2M$ . Similarly  $y_n$  converges to  $Y$ , so for the given epsilon or get at there exists  $K_2$  which also depends on epsilon, such that  $y_n$  minus  $y$  is less than epsilon  $y$   $M_2$ . Ok. now whence you have a then you choose that  $k$  as the maximum of  $k_1$  and  $k_2$ , let's take a to be given here, then if  $x_1$  so for  $n$  greater than equal to  $K$ , for this number what happens use the form 2, get mod  $x_n y_n$  minus  $xy$  is less than equal to. now this is less than equal to epsilon over  $2m$  so basically this is epsilon  $L$  by 2 this is less than epsilon  $L$  by 2 but this is 2 for  $M$  and there exist  $K_1$ , such that this is true for all  $n$  for all  $n$  greater than  $K_1$  and this is true for all  $N$  greater than  $K_2$ . So if I choose the  $K$  as a maximum of  $k_1$  and  $K_2$  then both the results are true for  $n$  greater than  $K$ . So when through  $n$  greater than  $k$  then this is less than epsilon by 2 this is also less than so this is less than epsilon. From 2.

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Okay so this shows that  $x_n, y_n$  converges to this. Okay so this implies  $x_n, y_n$  this sequence goes to  $X, Y$  as  $n$  tends to  $L$ .  $n$  tends to infinity okay so this will be okay. Similarly when you take the third, c of  $x_n$ , in a similar way you can do otherwise  $y_n$  you can consider as the constant  $c$ . so  $y_n$  a sequence efficiency and it will converges to  $cx$ ,  $x$  of this. Okay now if the sequence another result if  $x_n$  and  $y_n$  this results let it be a).

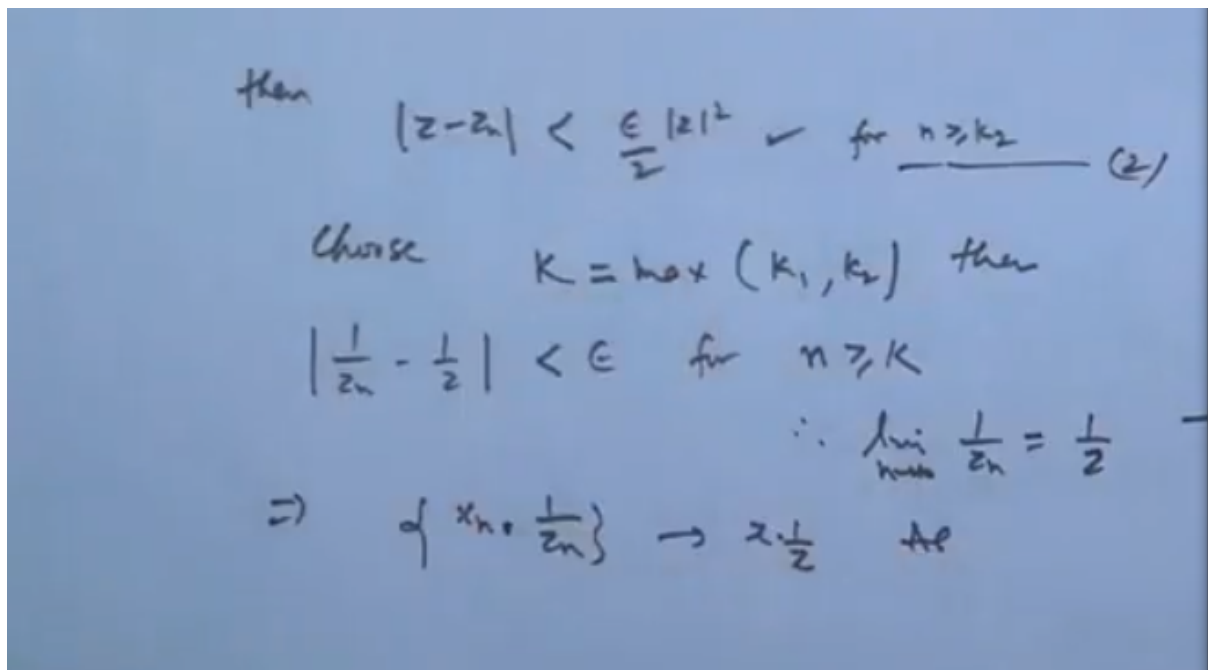
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This is the fundamental a), so let's next result is b). if sequence  $x_n$  converges to  $X$ , if sequence  $x_n$  converges to  $X$ , and  $z_n$  is the sequence of non zero, real numbers, real numbers that converges to  $Z$ ,

say and if  $Z$  is not equal to 0 and if that is not then the quotient then the quotient sequence  $x_n$  over  $z_n$  will go to  $x$  over  $z$  as  $n$  tends to infinity. That is a limit of the sequence of what do it. Again the proof is can be followed with the epsilon Delta definition and the proof ends as it follows. Let us suppose  $z_n$  sequence of number which is given okay non zero. Let us suppose let Alpha is half of  $z$  where  $z$  is the limit of  $z_n$ , which is given nonzero. This is given, so let us pick up the Alpha like this okay now since  $z_n$  converges to  $z$ , so for a given epsilon greater than zero there exists at natural number or integer there exists in natural number of positive integer  $K_1$ , such that  $|z_n - z| < \alpha$ ,  $|z_n - z| < \alpha$  now this implies that  $z_n - \alpha < z_n < z_n + \alpha$ , which is less than equal to  $z_n - \alpha < z_n < z_n + \alpha$  for all  $n$  greater than equal to  $K_1$ . Why? Because this is true this is to such that for all  $N$  greater than  $K_1$  we have this thing. now if I take  $n$  that  $z_n - \alpha < z_n$  now apply the triangle inequality, so what you get is  $|z_n - z| < \alpha$  because  $z_1 - z_2$ ,  $|z_1 - z_2| < \alpha$  mod of this is greater than equal to  $|z_1 - z_2| < \alpha$  moderate this result is true. So using this result we get this part ok. now half of this  $z$  so what we are therefore what will be the  $|z_n - z| < \alpha$  bring it here, this is greater than equal to  $|z_n - z| < \alpha$  and less than equal to  $|z_n - z| < \alpha$  for  $n$  greater than equal to  $K_1$  but  $z - \alpha$ ,  $\alpha$  is  $z$  by two. So it is basically half of  $|z_n - z| < \alpha$ . so when it is sufficiently close the sequence of the term  $|z_n - z| < \alpha$  is greater than equal to half of  $|z_n - z| < \alpha$ . Ok, now use this one this is say one ok now consider  $|z_n - z| < \alpha$ ,  $|z_n - z| < \alpha$ , now this can be written as  $|z_n - z| < \alpha$ ,  $|z_n - z| < \alpha$ . but  $|z_n - z| < \alpha$  is greater than this number, so it is less than equal to  $2 / |z_n - z| < \alpha$  square into  $|z_n - z| < \alpha$  and this is 2 for all  $n$  greater than equal to  $K_1$ . now as,  $|z_n - z| < \alpha$  goes to 0, because the  $z_n$  sequence converges to  $z$ , so for a given epsilon up now for given epsilon greater than 0, given we can find there exists a natural number of positive integer  $K_2$ , such that if  $n$  is greater than equal to  $K_2$  then,

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then  $|z_n - z| < \alpha$  this equal less than the number epsilon  $|z_n - z| < \alpha$  square by 2, this is a smaller number so since  $z_n$  converges to  $z$ , so we can identify this thing for all  $N$  greater than  $K_1$ . ok now this is true for all  $N$  greater than  $K_2$  this is 2 for all and solely on and greater than  $K_2$  this is true for all  $N$  greater than  $K_1$  so if I pick this is too so let it be too so if we want to one known to combine then

what happens is that this  $NK$ . if I take  $K$  a integer which is maximum of  $k_1$  and  $k_2$ , then this defence can we made less than epsilon for all  $n$  greater than equal to  $K$  because what this is true and this shows the frequency a 1 by  $z^n$  goes to therefore limit of the sequence 1 by  $z^n$ , as  $n$  tends to infinity is 1 by  $z$ . ok let it be three. Now we are interested in  $x^n$  by  $z^n$ . so it is the as good as,  $x^n$  into 1 by  $z^n$ . So the sequence  $x^n$  into 1 x  $z^n$  will go to  $x$  into 1 by  $z$  that is the answer because of the product of the two sequence this is product of the two sequence will go to this. ok