



# 11

## INFINITE SEQUENCES AND SERIES

## INFINITE SEQUENCES AND SERIES

Infinite sequences and series were introduced briefly in *A Preview of Calculus* in connection with Zeno's paradoxes and the decimal representation of numbers.

## INFINITE SEQUENCES AND SERIES

Their importance in calculus stems from Newton's idea of representing functions as sums of infinite series.

- For instance, in finding areas, he often integrated a function by first expressing it as a series and then integrating each term of the series.

## INFINITE SEQUENCES AND SERIES

We will pursue his idea in Section 11.10 in order to integrate such functions as  $e^{-x^2}$ .

- Recall that we have previously been unable to do this.

## INFINITE SEQUENCES AND SERIES

Many of the functions that arise in mathematical physics and chemistry, such as Bessel functions, are defined as sums of series.

- It is important to be familiar with the basic concepts of convergence of infinite sequences and series.

## INFINITE SEQUENCES AND SERIES

Physicists also use series in another way, as we will see in Section 11.11

- In studying fields as diverse as optics, special relativity, and electromagnetism, they analyze phenomena by replacing a function with the first few terms in the series that represents it.

# INFINITE SEQUENCES AND SERIES

## 11.1 Sequences

In this section, we will learn about:  
Various concepts related to sequences.

## SEQUENCE

A sequence can be thought of as a list of numbers written in a definite order:

$$a_1, a_2, a_3, a_4, \dots, a_n, \dots$$

- The number  $a_1$  is called the first term,  $a_2$  is the second term, and in general  $a_n$  is the  $n$ th term.



## SEQUENCES

We will deal exclusively with infinite sequences.

- So, each term  $a_n$  will have a successor  $a_{n+1}$ .

## SEQUENCES

Notice that, for every positive integer  $n$ , there is a corresponding number  $a_n$ .

So, a sequence can be defined as:

- A function whose domain is the set of positive integers

## SEQUENCES

However, we usually write  $a_n$  instead of the function notation  $f(n)$  for the value of the function at the number  $n$ .

## SEQUENCES

## Notation

The sequence  $\{ a_1, a_2, a_3, \dots \}$  is also denoted by:

$$\{ a_n \} \quad \text{or} \quad \{ a_n \}_{n=1}^{\infty}$$

Some sequences can be defined by giving a formula for the  $n$ th term.

In the following examples, we give three descriptions of the sequence:

1. Using the preceding notation
2. Using the defining formula
3. Writing out the terms of the sequence

# SEQUENCES

## Example 1 a

Preceding Notation	Defining Formula	Terms of Sequence
$\left\{ \frac{n}{n+1} \right\}_{n=1}^{\infty}$	$a_n = \frac{n}{n+1}$	$\left\{ \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots, \frac{n}{n+1}, \dots \right\}$

- In this and the subsequent examples, notice that  $n$  doesn't have to start at 1.

# SEQUENCES

## Example 1 b

Preceding Notation	Defining Formula	Terms of Sequence
$\left\{ \frac{(-1)^n (n+1)}{3^n} \right\}$	$a_n = \frac{(-1)^n (n+1)}{3^n}$	$\left\{ -\frac{2}{3}, \frac{3}{9}, -\frac{4}{27}, \frac{5}{81}, \dots, \frac{(-1)^n (n+1)}{3^n}, \dots \right\}$



# SEQUENCES

## Example 1 c

Preceding Notation	Defining Formula	Terms of Sequence
$\left\{ \sqrt{n-3} \right\}_{n=3}^{\infty}$	$a_n = \sqrt{n-3}$ $(n \geq 3)$	$\{0, 1, \sqrt{2}, \sqrt{3}, \dots, \sqrt{n-3}, \dots\}$

# SEQUENCES

## Example 1 d

Preceding Notation	Defining Formula	Terms of Sequence
$\left\{ \cos \frac{n\pi}{6} \right\}_{n=0}^{\infty}$	$a_n = \cos \frac{n\pi}{6}$ $(n \geq 0)$	$\left\{ 1, \frac{\sqrt{3}}{2}, \frac{1}{2}, 0, \dots, \cos \frac{n\pi}{6}, \dots \right\}$

## SEQUENCES

## Example 2

Find a formula for the general term  $a_n$  of the sequence

$$\left\{ \frac{3}{5}, -\frac{4}{25}, \frac{5}{125}, -\frac{6}{625}, \frac{7}{3125}, \dots \right\}$$

assuming the pattern of the first few terms continues.

We are given that:

$$a_1 = \frac{3}{5} \quad a_2 = -\frac{4}{25} \quad a_3 = \frac{5}{125}$$

$$a_4 = -\frac{6}{625} \quad a_5 = \frac{7}{3125}$$

Notice that the numerators of these fractions start with 3 and increase by 1 whenever we go to the next term.

- The second term has numerator 4 and the third term has numerator 5.
- In general, the  $n$ th term will have numerator  $n+2$ .

The denominators are the powers of 5.

- Thus,  $a_n$  has denominator  $5^n$ .

The signs of the terms are alternately positive and negative.

- Hence, we need to multiply by a power of  $-1$ .

In Example 1 b, the factor  $(-1)^n$  meant we started with a negative term.

Here, we want to start with a positive term.



Thus, we use  $(-1)^{n-1}$  or  $(-1)^{n+1}$ .

- Therefore,

$$a_n = (-1)^{n-1} \frac{n+2}{5^n}$$

We now look at some sequences that don't have a simple defining equation.

The sequence  $\{p_n\}$ , where  $p_n$  is the population of the world as of January 1 in the year  $n$

## SEQUENCES

### Example 3 b

If we let  $a_n$  be the digit in the  $n$ th decimal place of the number  $e$ , then  $\{a_n\}$  is a well-defined sequence whose first few terms are:

$$\{7, 1, 8, 2, 8, 1, 8, 2, 8, 4, 5, \dots\}$$

The Fibonacci sequence  $\{f_n\}$  is defined recursively by the conditions

$$f_1 = 1 \quad f_2 = 1 \quad f_n = f_{n-1} + f_{n-2} \quad n \geq 3$$

- Each is the sum of the two preceding term terms.
- The first few terms are:  
 $\{1, 1, 2, 3, 5, 8, 13, 21, \dots\}$

## FIBONACCI SEQUENCE

### Example 3

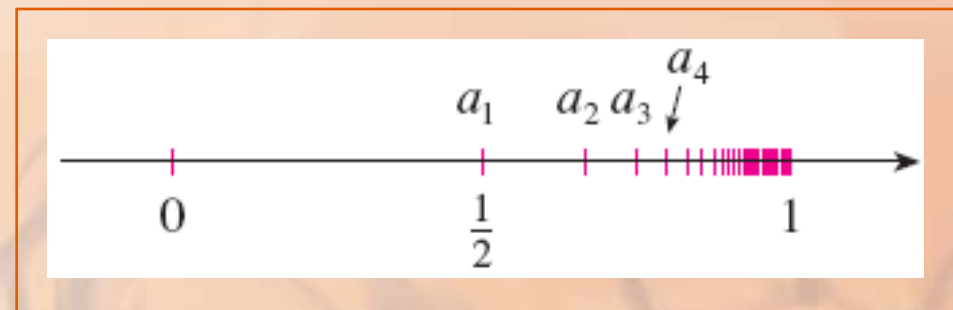
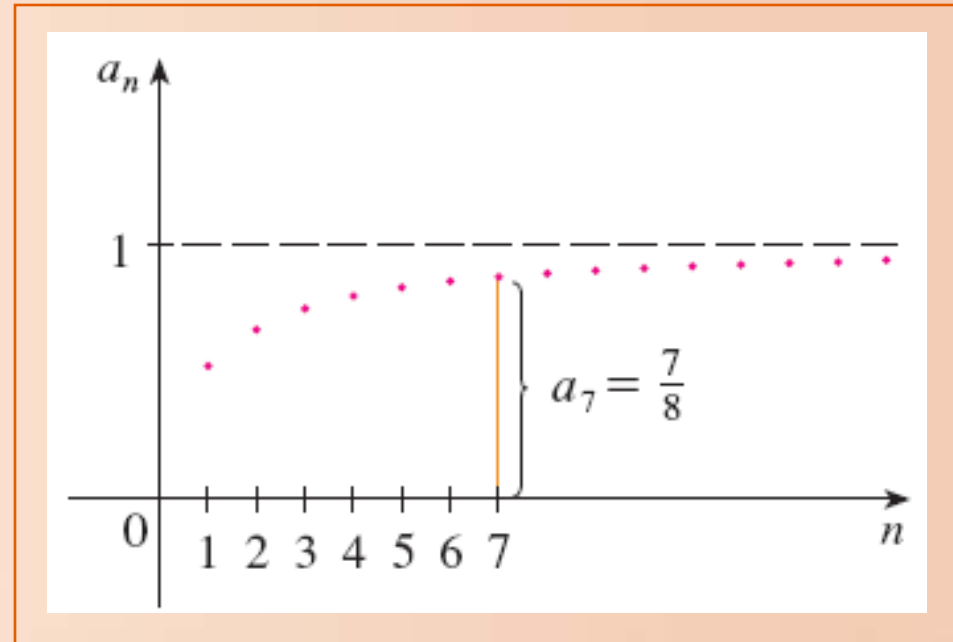
This sequence arose when the 13th-century Italian mathematician Fibonacci solved a problem concerning the breeding of rabbits.

- See Exercise 71.

# SEQUENCES

A sequence such as that in Example 1 a  $[a_n = n/(n + 1)]$  can be pictured either by:

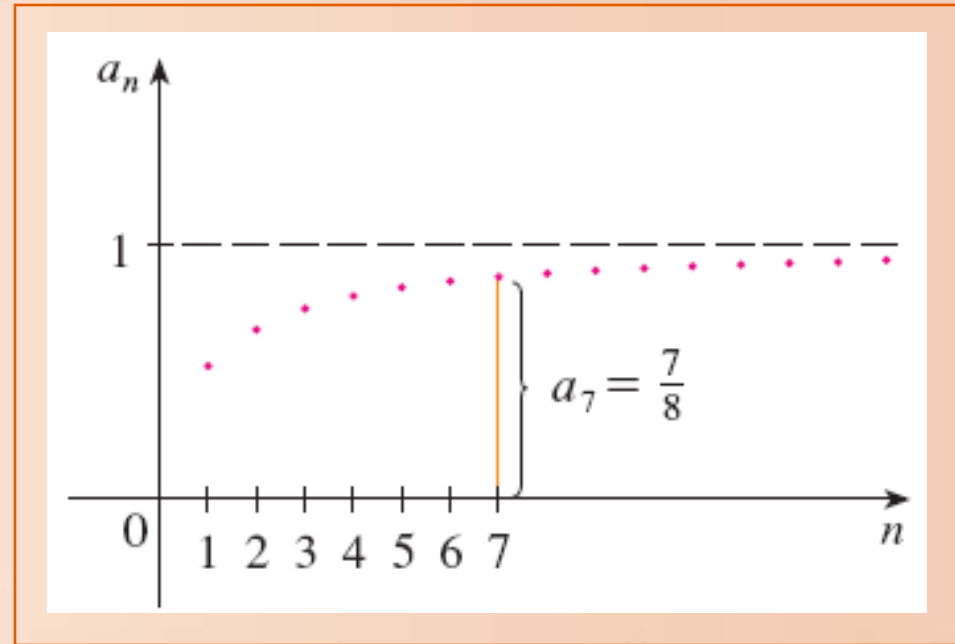
- Plotting its terms on a number line
- Plotting its graph



## SEQUENCES

Note that, since a sequence is a function whose domain is the set of positive integers, its graph consists of isolated points with coordinates

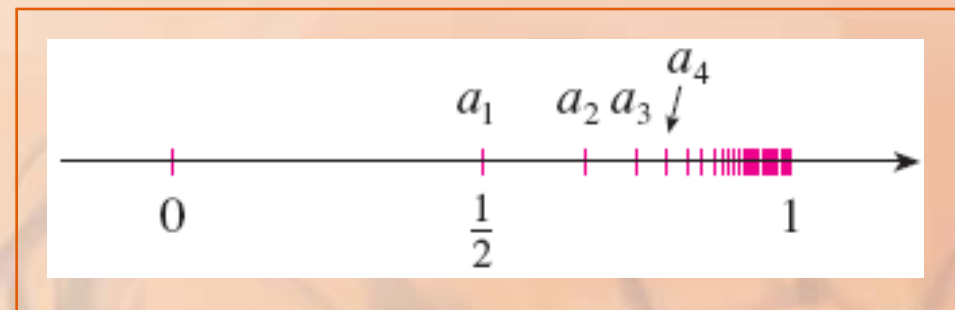
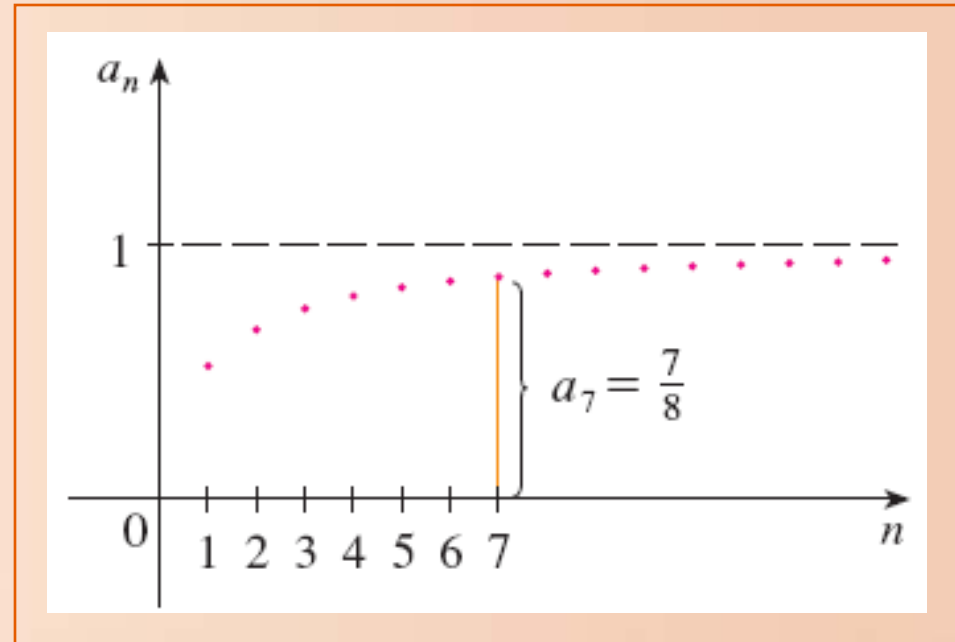
$$(1, a_1) \quad (2, a_2) \quad (3, a_3) \quad \dots \quad (n, a_n) \quad \dots$$





## SEQUENCES

From either figure, it appears that the terms of the sequence  $a_n = n/(n + 1)$  are approaching 1 as  $n$  becomes large.



## SEQUENCES

In fact, the difference  $1 - \frac{n}{n+1} = \frac{1}{n+1}$

can be made as small as we like by taking  $n$  sufficiently large.

- We indicate this by writing

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

## SEQUENCES

In general, the notation

$$\lim_{n \rightarrow \infty} a_n = L$$

means that the terms of the sequence  $\{a_n\}$  approach  $L$  as  $n$  becomes large.

## SEQUENCES

Notice that the following definition of the limit of a sequence is very similar to the definition of a limit of a function at infinity given in Section 2.6

## LIMIT OF A SEQUENCE

## Definition 1

A sequence  $\{a_n\}$  has the limit  $L$ , and we write

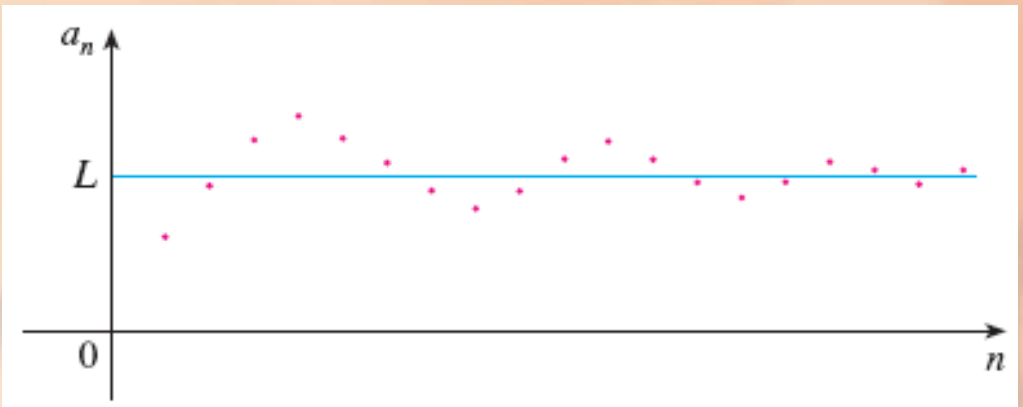
$$\lim_{n \rightarrow \infty} a_n = L \quad \text{or} \quad a_n \rightarrow L \text{ as } n \rightarrow \infty$$

if we can make the terms  $a_n$  as close to  $L$  as we like, by taking  $n$  sufficiently large.

- If  $\lim_{n \rightarrow \infty} a_n$  exists, the sequence converges (or is convergent).
- Otherwise, it diverges (or is divergent).

## LIMIT OF A SEQUENCE

Here, Definition 1 is illustrated by showing the graphs of two sequences that have the limit  $L$ .



## LIMIT OF A SEQUENCE

A more precise version of  
Definition 1 is as follows.

## LIMIT OF A SEQUENCE

## Definition 2

A sequence  $\{a_n\}$  has the limit  $L$ , and we write

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

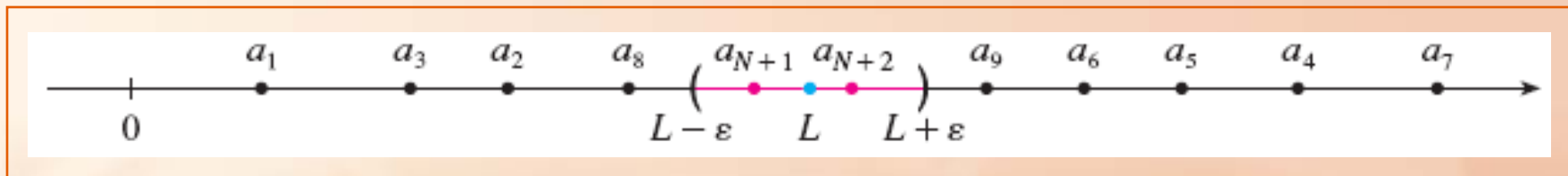
if for every  $\varepsilon > 0$  there is a corresponding integer  $N$  such that:

$$\text{if } n > N \quad \text{then} \quad |a_n - L| < \varepsilon$$



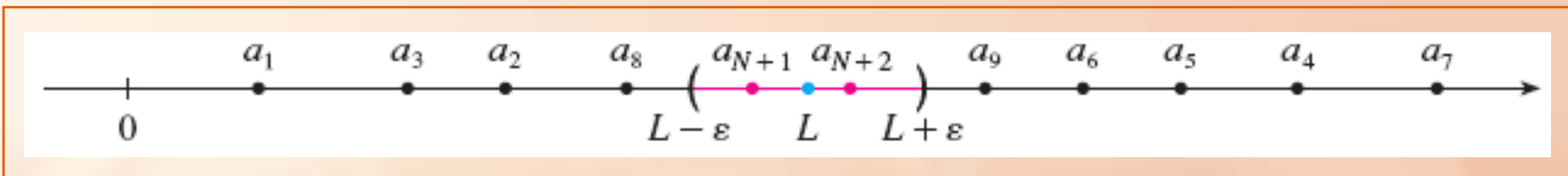
## LIMIT OF A SEQUENCE

Definition 2 is illustrated by the figure, in which the terms  $a_1, a_2, a_3, \dots$  are plotted on a number line.



## LIMIT OF A SEQUENCE

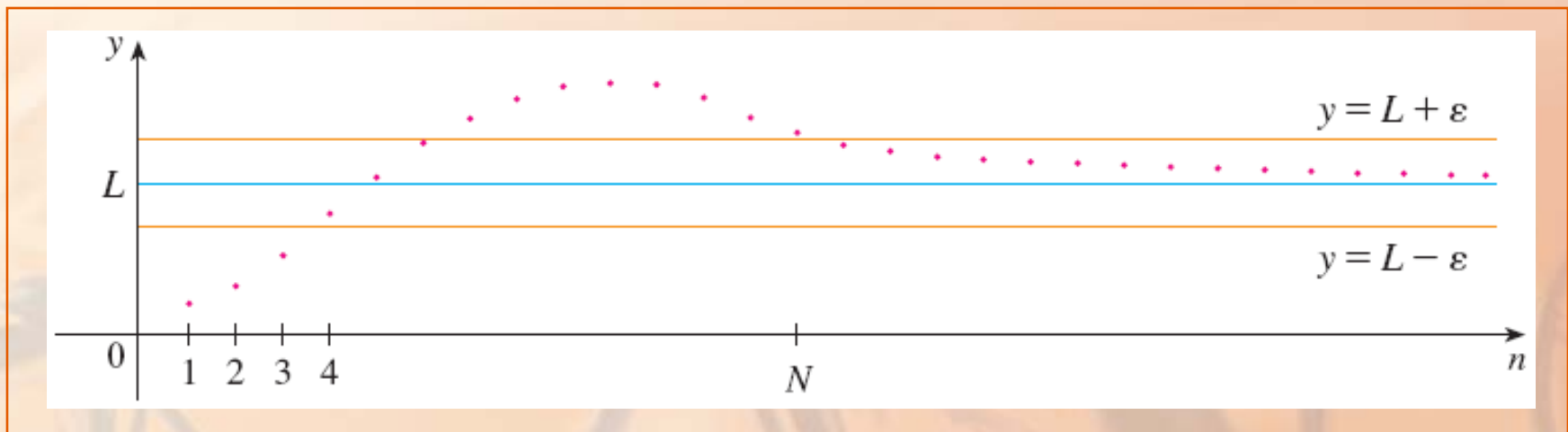
No matter how small an interval  $(L - \varepsilon, L + \varepsilon)$  is chosen, there exists an  $N$  such that all terms of the sequence from  $a_{N+1}$  onward must lie in that interval.



## LIMIT OF A SEQUENCE

Another illustration of Definition 2 is given here.

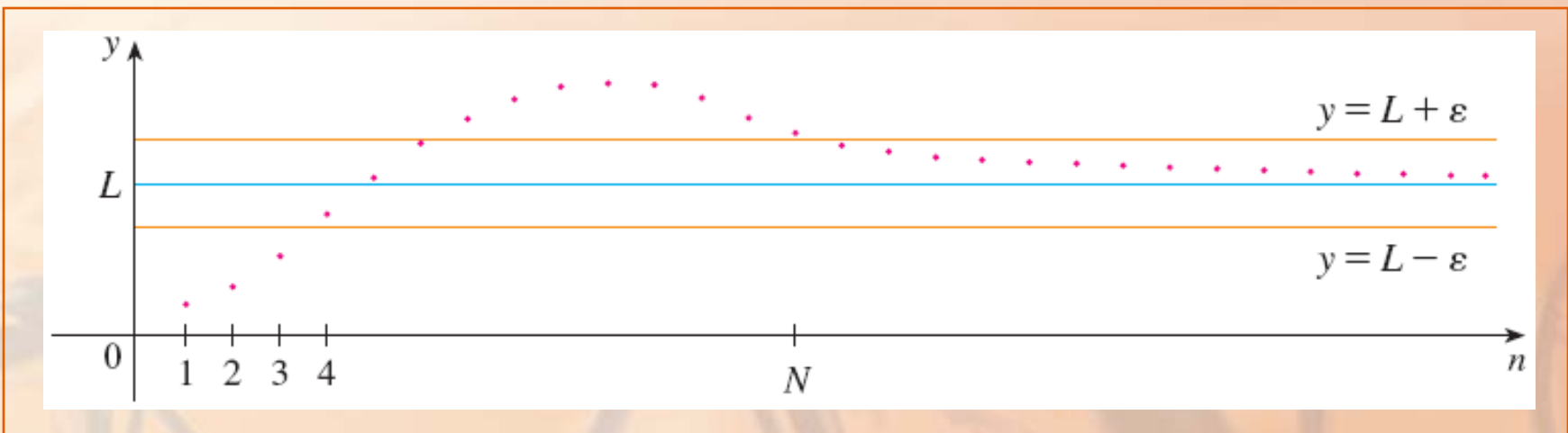
- The points on the graph of  $\{a_n\}$  must lie between the horizontal lines  $y = L + \varepsilon$  and  $y = L - \varepsilon$  if  $n > N$ .



## LIMIT OF A SEQUENCE

This picture must be valid no matter how small  $\varepsilon$  is chosen.

- Usually, however, a smaller  $\varepsilon$  requires a larger  $N$ .



## LIMITS OF SEQUENCES

If you compare Definition 2 with Definition 7 in Section 2.6, you will see that the only difference between  $\lim_{n \rightarrow \infty} a_n = L$  and  $\lim_{x \rightarrow \infty} f(x) = L$  is that  $n$  is required to be an integer.

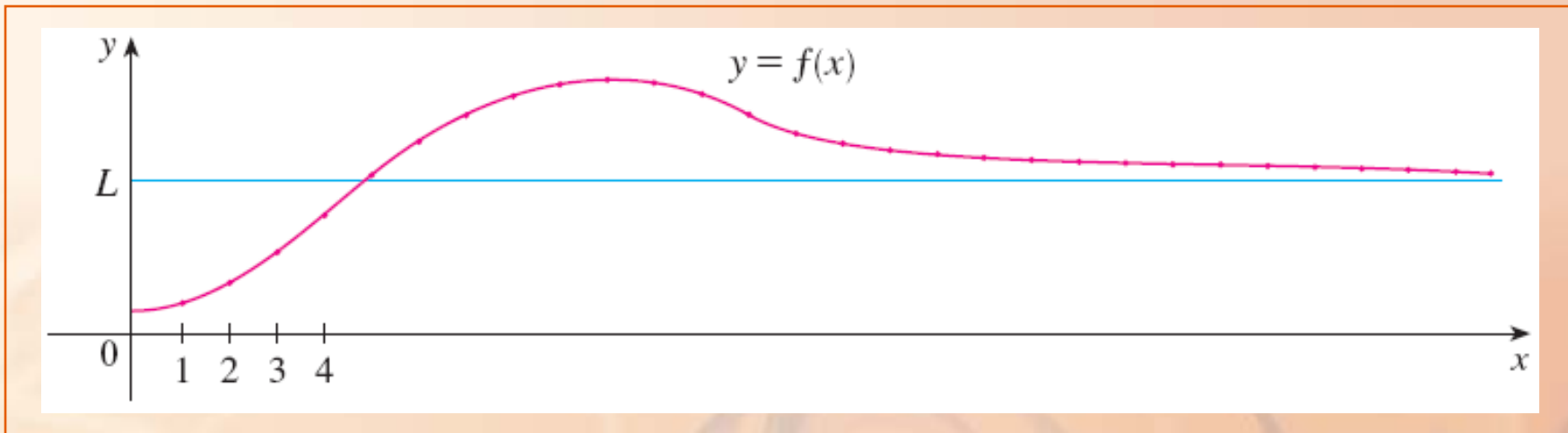
- Thus, we have the following theorem.

If  $\lim_{x \rightarrow \infty} f(x) = L$  and  $f(n) = a_n$  when  $n$  is an integer, then

$$\lim_{n \rightarrow \infty} a_n = L$$

## LIMITS OF SEQUENCES

Theorem 3 is illustrated here.



In particular, since we know that

$\lim_{x \rightarrow \infty} (1/x^r) = 0$  when  $r > 0$  (Theorem 5 in Section 2.6), we have:

$$\lim_{n \rightarrow \infty} \frac{1}{n^r} = 0 \quad \text{if } r > 0$$



## LIMITS OF SEQUENCES

If  $a_n$  becomes large as  $n$  becomes large, we use the notation

$$\lim_{n \rightarrow \infty} a_n = \infty$$

- The following precise definition is similar to Definition 9 in Section 2.6

## LIMIT OF A SEQUENCE

## Definition 5

$\lim_{n \rightarrow \infty} a_n = \infty$  means that, for every positive number  $M$ , there is an integer  $N$  such that

if  $n > N$  then  $a_n > M$

## LIMITS OF SEQUENCES

If  $\lim_{n \rightarrow \infty} a_n = \infty$ , then the sequence  $\{a_n\}$  is divergent, but in a special way.

- We say that  $\{a_n\}$  diverges to  $\infty$ .

## LIMITS OF SEQUENCES

The Limit Laws given in Section 2.3 also hold for the limits of sequences and their proofs are similar.

## LIMIT LAWS FOR SEQUENCES

Suppose  $\{a_n\}$  and  $\{b_n\}$  are convergent sequences and  $c$  is a constant.

## LIMIT LAWS FOR SEQUENCES

Then,

$$\lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} (a_n - b_n) = \lim_{n \rightarrow \infty} a_n - \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} c a_n = c \lim_{n \rightarrow \infty} a_n \quad \lim_{n \rightarrow \infty} c = c$$

## LIMIT LAWS FOR SEQUENCES

Also,

$$\lim_{n \rightarrow \infty} (a_n b_n) = \lim_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} b_n} \quad \text{if } \lim_{n \rightarrow \infty} b_n \neq 0$$

$$\lim_{n \rightarrow \infty} a_n^p = \left[ \lim_{n \rightarrow \infty} a_n \right]^p \quad \text{if } p > 0 \text{ and } a_n > 0$$

## LIMITS OF SEQUENCES

The Squeeze Theorem  
can also be adapted for  
sequences, as follows.



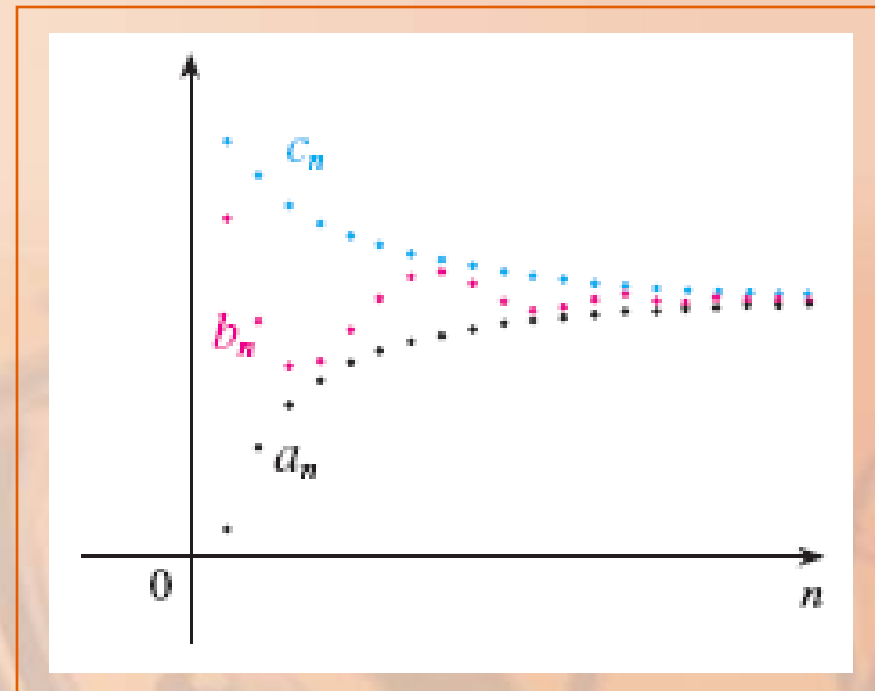
## SQUEEZE THEOREM FOR SEQUENCES

If  $a_n \leq b_n \leq c_n$  for  $n \geq n_0$

and  $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = L$ ,

then

$$\lim_{n \rightarrow \infty} b_n = L$$



## LIMITS OF SEQUENCES

Another useful fact about limits of sequences is given by the following theorem.

- The proof is left as Exercise 75.

$$\text{If } \lim_{n \rightarrow \infty} |a_n| = 0$$

$$\text{then } \lim_{n \rightarrow \infty} a_n = 0$$

Find  $\lim_{n \rightarrow \infty} \frac{n}{n+1}$

- The method is similar to the one we used in Section 2.6
- We divide the numerator and denominator by the highest power of  $n$  and then use the Limit Laws.

Thus,

$$\begin{aligned}\lim_{n \rightarrow \infty} \frac{n}{n+1} &= \lim_{n \rightarrow \infty} \frac{1}{1 + \frac{1}{n}} = \frac{\lim_{n \rightarrow \infty} 1}{\lim_{n \rightarrow \infty} 1 + \lim_{n \rightarrow \infty} \frac{1}{n}} \\ &= \frac{1}{1+0} = 1\end{aligned}$$

- Here, we used Equation 4 with  $r = 1$ .

Calculate  $\lim_{n \rightarrow \infty} \frac{\ln n}{n}$

- Notice that both the numerator and denominator approach infinity as  $n \rightarrow \infty$ .

Here, we can't apply l'Hospital's Rule directly.

- It applies not to sequences but to functions of a real variable.

However, we can apply l'Hospital's Rule to the related function  $f(x) = (\ln x)/x$  and obtain:

$$\lim_{x \rightarrow \infty} \frac{\ln x}{x} = \lim_{x \rightarrow \infty} \frac{1/x}{1} = 0$$



Therefore, by Theorem 3,  
we have:

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

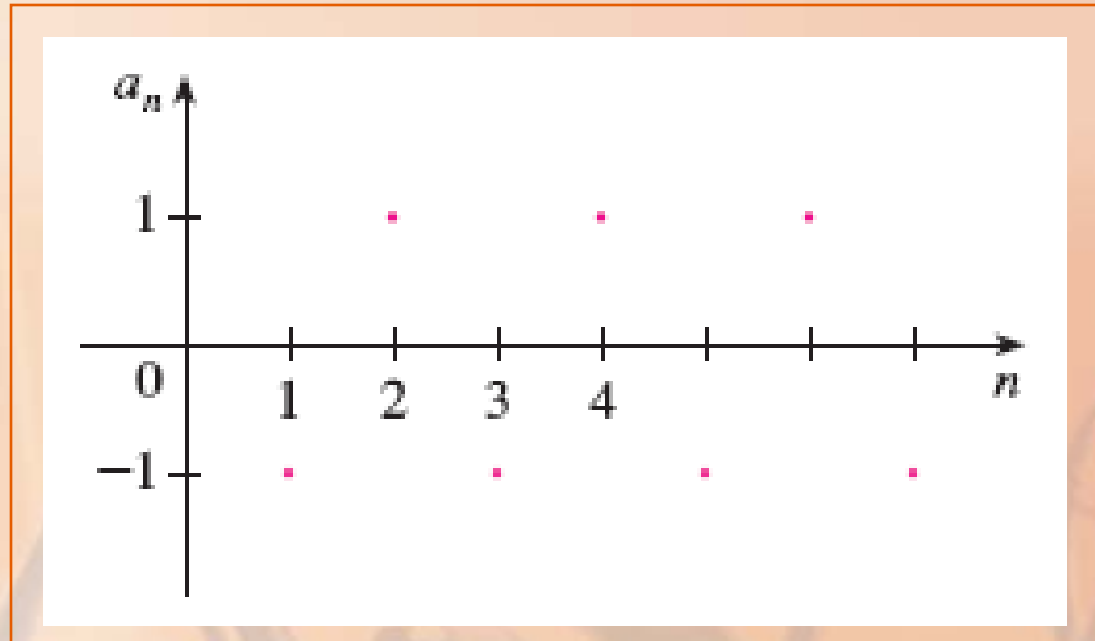
Determine whether  
the sequence  $a_n = (-1)^n$   
is convergent or divergent.

If we write out the terms of the sequence, we obtain:

$$\{-1, 1, -1, 1, -1, 1, -1, \dots\}$$

The graph of the sequence is shown.

- The terms oscillate between 1 and  $-1$  infinitely often.
- Thus,  $a_n$  does not approach any number.



Thus,  $\lim_{n \rightarrow \infty} (-1)^n$  does not exist.

That is, the sequence  $\{(-1)^n\}$  is divergent.

Evaluate  $\lim_{n \rightarrow \infty} \frac{(-1)^n}{n}$  if it exists.

$$\blacksquare \lim_{n \rightarrow \infty} \left| \frac{(-1)^n}{n} \right| = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\blacksquare \text{ Thus, by Theorem 6, } \lim_{n \rightarrow \infty} \frac{(-1)^n}{n} = 0$$

## LIMITS OF SEQUENCES

The following theorem says that, if we apply a continuous function to the terms of a convergent sequence, the result is also convergent.

If  $\lim_{n \rightarrow \infty} a_n = L$  and the function  $f$  is continuous at  $L$ , then

$$\lim_{n \rightarrow \infty} f(a_n) = f(L)$$

- The proof is left as Exercise 76.



Find  $\lim_{n \rightarrow \infty} \sin(\pi / n)$

- The sine function is continuous at 0.
- Thus, Theorem 7 enables us to write:

$$\begin{aligned}\lim_{n \rightarrow \infty} \sin(\pi / n) &= \sin\left(\lim_{n \rightarrow \infty}(\pi / n)\right) \\ &= \sin 0 = 0\end{aligned}$$

Discuss the convergence  
of the sequence  $a_n = n!/n^n$ ,  
where  $n! = 1 \cdot 2 \cdot 3 \cdot \cdots \cdot n$

Both the numerator and denominator approach infinity as  $n \rightarrow \infty$ .

However, here, we have no corresponding function for use with l'Hospital's Rule.

- $x!$  is not defined when  $x$  is not an integer.

Let's write out a few terms to get a feeling for what happens to  $a_n$  as  $n$  gets large:

$$a_1 = 1 \qquad a_2 = \frac{1 \cdot 2}{2 \cdot 2} \qquad a_3 = \frac{1 \cdot 2 \cdot 3}{3 \cdot 3 \cdot 3}$$

Therefore,

$$a_n = \frac{1 \cdot 2 \cdot 3 \cdots n}{n \cdot n \cdot n \cdots n}$$

## LIMITS OF SEQUENCES

### Example 9

From these expressions and the graph here, it appears that the terms are decreasing and perhaps approach 0.



To confirm this, observe from Equation 8 that

$$a_n = \frac{1}{n} \left( \frac{2 \cdot 3 \cdots n}{n \cdot n \cdots n} \right)$$

- Notice that the expression in parentheses is at most 1 because the numerator is less than (or equal to) the denominator.

Thus,  $0 < a_n \leq \frac{1}{n}$

- We know that  $1/n \rightarrow 0$  as  $n \rightarrow \infty$ .
- Therefore  $a_n \rightarrow 0$  as  $n \rightarrow \infty$  by the Squeeze Theorem.



For what values of  $r$  is the sequence  $\{r^n\}$  convergent?

- From Section 2.6 and the graphs of the exponential functions in Section 1.5, we know that  $\lim_{x \rightarrow \infty} a^x = \infty$  for  $a > 1$  and  $\lim_{x \rightarrow \infty} a^x = 0$  for  $0 < a < 1$ .

Thus, putting  $a = r$  and using Theorem 3, we have:

$$\lim_{n \rightarrow \infty} r^n = \begin{cases} \infty & \text{if } r > 1 \\ 0 & \text{if } 0 < r < 1 \end{cases}$$

- It is obvious that

$$\lim_{n \rightarrow \infty} 1^n = 1 \quad \text{and} \quad \lim_{n \rightarrow \infty} 0^n = 0$$

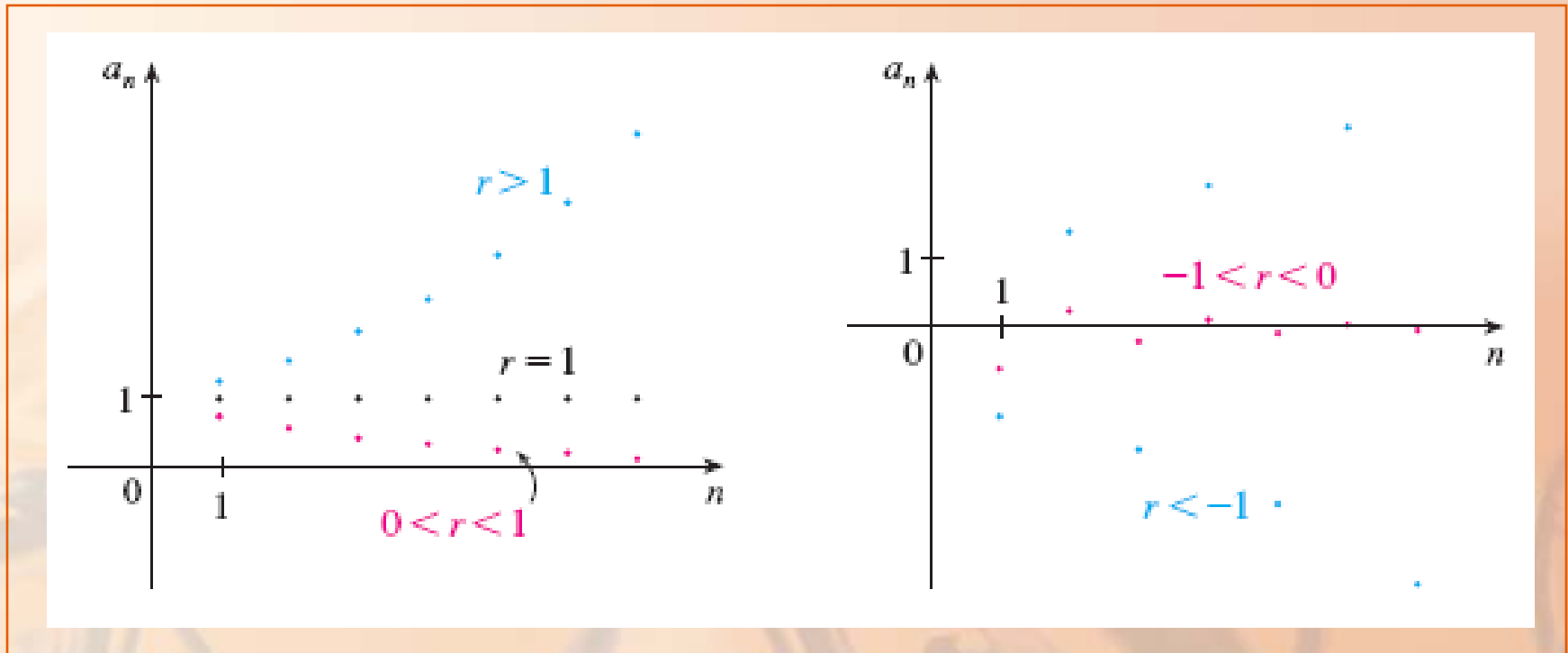
If  $-1 < r < 0$ , then  $0 < |r| < 1$ .

- Thus,  $\lim_{n \rightarrow \infty} |r^n| = \lim_{n \rightarrow \infty} |r|^n = 0$
- Therefore, by Theorem 6,  $\lim_{n \rightarrow \infty} r^n = 0$

# LIMITS OF SEQUENCES

## Example 10

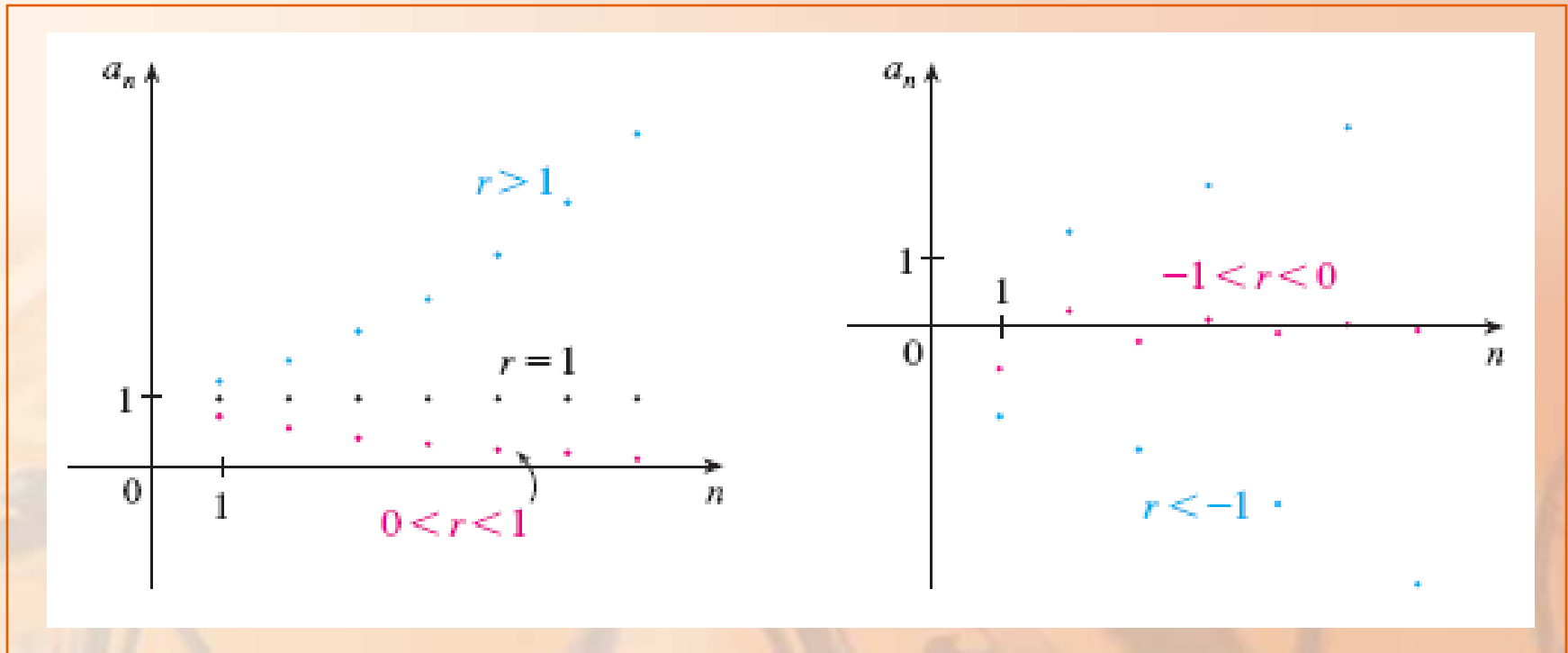
If  $r \leq -1$ , then  $\{r^n\}$  diverges as in Example 6.



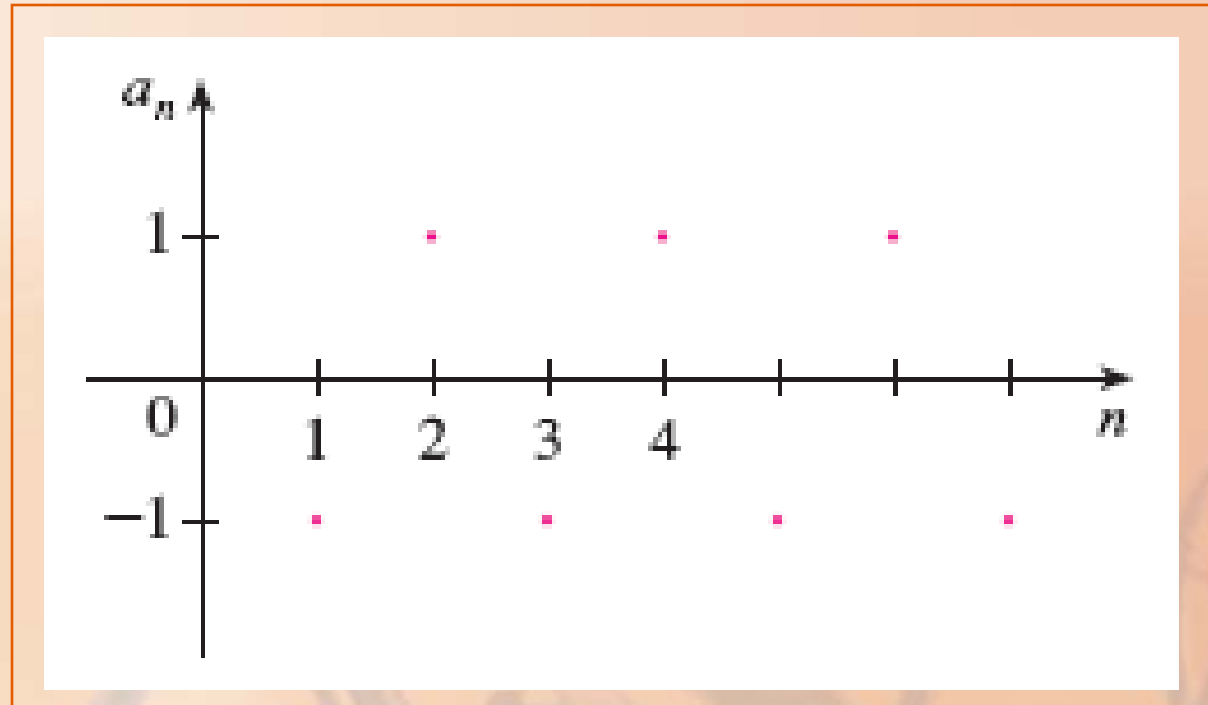
# LIMITS OF SEQUENCES

## Example 10

The figure shows the graphs for various values of  $r$ .



The case  $r = -1$  was shown earlier.



## LIMITS OF SEQUENCES

The results of Example 10 are summarized for future use, as follows.

The sequence  $\{r^n\}$  is convergent if  $-1 < r \leq 1$  and divergent for all other values of  $r$ .

$$\lim_{n \rightarrow \infty} r^n = \begin{cases} 0 & \text{if } -1 < r < 1 \\ 1 & \text{if } r = 1 \end{cases}$$



A sequence  $\{a_n\}$  is called:

- Increasing, if  $a_n < a_{n+1}$  for all  $n \geq 1$ , that is,  $a_1 < a_2 < a_3 < \dots$
- Decreasing, if  $a_n > a_{n+1}$  for all  $n \geq 1$
- Monotonic, if it is either increasing or decreasing

## DECREASING SEQUENCES

## Example 11

The sequence  $\left\{ \frac{3}{n+5} \right\}$  is decreasing because

$$\frac{3}{n+5} > \frac{3}{(n+1)+5} = \frac{3}{n+6}$$

and so  $a_n > a_{n+1}$  for all  $n \geq 1$ .

Show that the sequence

$$a_n = \frac{n}{n^2 + 1}$$

is decreasing.

We must show that  $a_{n+1} < a_n$ ,

that is,

$$\frac{n+1}{(n+1)^2+1} < \frac{n}{n^2+1}$$

This inequality is equivalent to the one we get by cross-multiplication:

$$\begin{aligned}\frac{n+1}{(n+1)^2+1} < \frac{n}{n^2+1} &\Leftrightarrow (n+1)(n^2+1) < n[(n+1)^2+1] \\ &\Leftrightarrow n^3+n^2+n+1 < n^3+2n^2+2n \\ &\Leftrightarrow 1 < n^2+n\end{aligned}$$

Since  $n \geq 1$ , we know that the inequality  $n^2 + n > 1$  is true.

- Therefore,  $a_{n+1} < a_n$ .
- Hence,  $\{a_n\}$  is decreasing.

## DECREASING SEQUENCES

E. g. 12—Solution 2

Consider the function  $f(x) = \frac{x}{x^2 + 1}$  :

$$f'(x) = \frac{x^2 + 1 - 2x^2}{(x^2 + 1)^2}$$

$$= \frac{1 - x^2}{(x^2 + 1)^2} < 0 \quad \text{whenever } x^2 > 1$$

Thus,  $f$  is decreasing on  $(1, \infty)$ .

- Hence,  $f(n) > f(n + 1)$ .
- Therefore,  $\{a_n\}$  is decreasing.



A sequence  $\{a_n\}$  is bounded:

- Above, if there is a number  $M$  such that  $a_n \leq M$  for all  $n \geq 1$
- Below, if there is a number  $m$  such that  $m \leq a_n$  for all  $n \geq 1$
- If it is bounded above and below

## BOUNDED SEQUENCES

For instance,

- The sequence  $a_n = n$  is bounded below ( $a_n > 0$ ) but not above.
- The sequence  $a_n = n/(n+1)$  is bounded because  $0 < a_n < 1$  for all  $n$ .

## BOUNDED SEQUENCES

We know that not every bounded sequence is convergent.

- For instance, the sequence  $a_n = (-1)^n$  satisfies  $-1 \leq a_n \leq 1$  but is divergent from Example 6.

## BOUNDED SEQUENCES

Similarly, not every  
monotonic sequence is  
convergent ( $a_n = n \rightarrow \infty$ ).

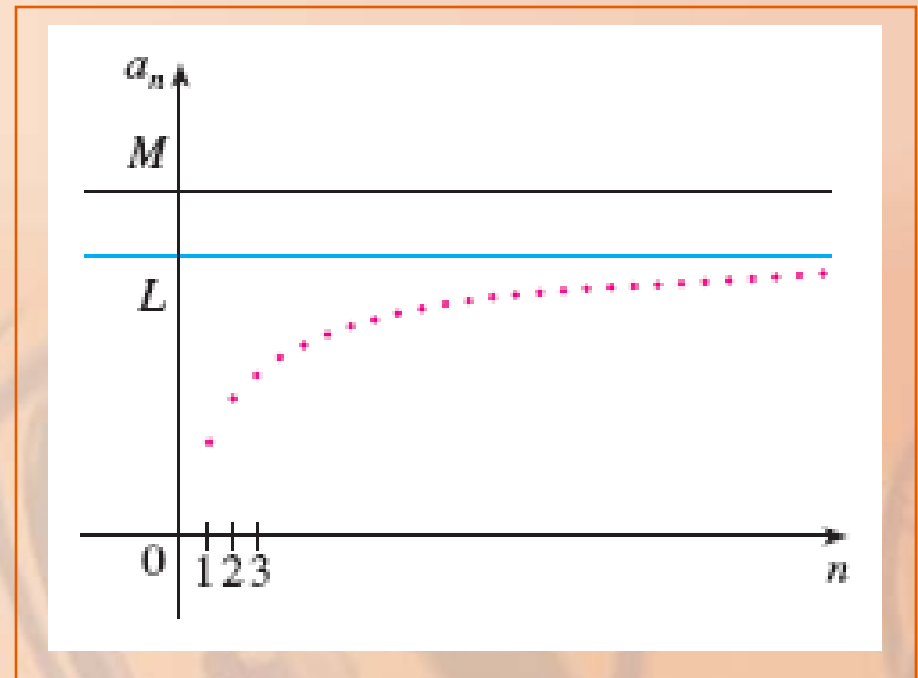
## BOUNDED SEQUENCES

However, if a sequence is both bounded and monotonic, then it must be convergent.

- This fact is proved as Theorem 12.
- However, intuitively, you can understand why it is true by looking at the following figure.

## BOUNDED SEQUENCES

If  $\{a_n\}$  is increasing and  $a_n \leq M$  for all  $n$ , then the terms are forced to crowd together and approach some number  $L$ .



## BOUNDED SEQUENCES

The proof of Theorem 12 is based on the Completeness Axiom for the set  $\mathbb{R}$  of real numbers.

- This states that, if  $S$  is a nonempty set of real numbers that has an upper bound  $M$  ( $x \leq M$  for all  $x$  in  $S$ ), then  $S$  has a least upper bound  $b$ .

## BOUNDED SEQUENCES

This means:

- $b$  is an upper bound for  $S$ .
- However, if  $M$  is any other upper bound, then  $b \leq M$ .



## BOUNDED SEQUENCES

The Completeness Axiom is an expression of the fact that there is no gap or hole in the real number line.

**Every bounded, monotonic  
sequence is convergent.**

Suppose  $\{a_n\}$  is an increasing sequence.

- Since  $\{a_n\}$  is bounded, the set  $S = \{a_n | n \geq 1\}$  has an upper bound.
- By the Completeness Axiom, it has a least upper bound  $L$ .

Given  $\varepsilon > 0$ ,  $L - \varepsilon$  is not an upper bound for  $S$  (since  $L$  is the least upper bound).

- Therefore,  
$$a_N > L - \varepsilon \quad \text{for some integer } N$$

However, the sequence is increasing.

So,  $a_n \geq a_N$  for every  $n > N$ .

- Thus, if  $n > N$ , we have  $a_n > L - \varepsilon$
- Since  $a_n \leq L$ , thus  $0 \leq L - a_n < \varepsilon$

Thus,

$$|L - a_n| < \varepsilon \quad \text{whenever } n > N$$

Therefore,

$$\lim_{n \rightarrow \infty} a_n = L$$

A similar proof (using the greatest lower bound) works if  $\{a_n\}$  is decreasing.

## MONOTONIC SEQ. THEOREM

The proof of Theorem 12 shows that a sequence that is increasing and bounded above is convergent.

- Likewise, a decreasing sequence that is bounded below is convergent.



## MONOTONIC SEQ. THEOREM

This fact is used many times in dealing with infinite series.

## MONOTONIC SEQ. THEOREM

## Example 13

Investigate the sequence  $\{a_n\}$  defined by the recurrence relation

$$a_1 = 2 \quad a_{n+1} = \frac{1}{2}(a_n + 6) \quad \text{for } n = 1, 2, 3, \dots$$

## MONOTONIC SEQ. THEOREM

## Example 13

We begin by computing the first several terms:

$$a_1 = 2 \qquad a_2 = \frac{1}{2}(2 + 6) = 4 \qquad a_3 = \frac{1}{2}(4 + 6) = 5$$

$$a_4 = \frac{1}{2}(5 + 6) = 5.5 \qquad a_5 = 5.75 \qquad a_6 = 5.875$$

$$a_7 = 5.9375 \qquad a_8 = 5.96875 \qquad a_9 = 5.984375$$

- These initial terms suggest the sequence is increasing and the terms are approaching 6.

To confirm that the sequence is increasing, we use mathematical induction to show that  $a_{n+1} > a_n$  for all  $n \geq 1$ .

- Mathematical induction is often used in dealing with recursive sequences.

That is true for  $n = 1$  because

$$a_2 = 4 > a_1.$$

If we assume that it is true for  $n = k$ ,  
we have:

$$a_{k+1} > a_k$$

▪ Hence,  $a_{k+1} + 6 > a_k + 6$

and  $\frac{1}{2}(a_{k+1} + 6) > \frac{1}{2}(a_k + 6)$

▪ Thus,  $a_{k+2} > a_{k+1}$

## MONOTONIC SEQ. THEOREM

## Example 13

We have deduced that  $a_{n+1} > a_n$  is true for  $n = k + 1$ .

Therefore, the inequality is true for all  $n$  by induction.

Next, we verify that  $\{a_n\}$  is bounded by showing that  $a_n < 6$  for all  $n$ .

- Since the sequence is increasing, we already know that it has a lower bound:  $a_n \geq a_1 = 2$  for all  $n$



We know that  $a_1 < 6$ .

So, the assertion is true for  $n = 1$ .

Suppose it is true for  $n = k$ .

- Then,  $a_k < 6$

- Thus,  $a_k + 6 < 12$

and  $\frac{1}{2}(a_k + 6) < \frac{1}{2}(12) = 6$

- Hence,  $a_{k+1} < 6$

This shows, by mathematical induction, that  $a_n < 6$  for all  $n$ .

Since the sequence  $\{a_n\}$  is increasing and bounded, Theorem 12 guarantees that it has a limit.

- However, the theorem doesn't tell us what the value of the limit is.

## MONOTONIC SEQ. THEOREM

## Example 13

Nevertheless, now that we know  $L = \lim_{n \rightarrow \infty} a_n$  exists, we can use the recurrence relation to write:

$$\begin{aligned}\lim_{n \rightarrow \infty} a_{n+1} &= \lim_{n \rightarrow \infty} \frac{1}{2} (a_n + 6) \\ &= \frac{1}{2} (\lim_{n \rightarrow \infty} a_n + 6) \\ &= \frac{1}{2} (L + 6)\end{aligned}$$

Since  $a_n \rightarrow L$ , it follows that  $a_{n+1} \rightarrow L$ , too (as  $n \rightarrow \infty$ ,  $n + 1 \rightarrow \infty$  too).

- Thus, we have:

$$L = \frac{1}{2}(L + 6)$$

- Solving this equation for  $L$ , we get  $L = 6$ , as predicted.