

1a. Let  $\varepsilon > 0$  be given. By the Archimedean Property,  $\exists N \in \mathbb{N}$  s.t.  $\frac{1}{N} < \varepsilon$ .

$$\text{Then } \forall n \geq N, \quad 0 < \frac{n}{n^2+1} < \frac{n}{n^2} = \frac{1}{n} \leq \frac{1}{N} < \varepsilon,$$

$$\text{or, } \quad \left| \frac{n}{n^2+1} - 0 \right| < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} \frac{n}{n^2+1} = 0$ .

b. Let  $\varepsilon > 0$  be given. Choose  $N \in \mathbb{N}$  s.t.  $\frac{2}{N+1} < \varepsilon$ .

$$\text{Then } \forall n \geq N, \quad 2 > \frac{2n}{n+1} = 2 - \frac{2}{n+1} > 2 - \varepsilon,$$

$$\text{or, } \quad \left| \frac{2n}{n+1} - 2 \right| < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} \frac{2n}{n+1} = 2$ .

c. Let  $\varepsilon > 0$  be given. Choose  $N \in \mathbb{N}$  s.t.  $\frac{5}{2N^2+3} < \varepsilon$ .

$$\text{Then } \forall n \geq N, \quad \frac{1}{2} > \frac{n^2-1}{2n^2+3} = \frac{1}{2} - \frac{5}{2n^2+3} > \frac{1}{2} - \varepsilon,$$

$$\text{or } \quad \left| \frac{n^2-1}{2n^2+3} - \frac{1}{2} \right| < \varepsilon.$$

2. Let  $\varepsilon > 0$  be given. Let  $[\alpha]$  be the integral part of  $\alpha$ .

Choose  $N \geq 2[\alpha] + 1$  s.t.  $\left( \prod_{i=1}^{2[\alpha]} \frac{\alpha}{i} \right) \left( \frac{1}{2} \right)^{N-2[\alpha]-1} < \varepsilon$ .

$$\text{Then } \forall n \geq N, \quad \frac{\alpha^n}{n!} = \left( \prod_{i=1}^{2[\alpha]} \frac{\alpha}{i} \right) \left( \prod_{j=2[\alpha]+1}^n \frac{\alpha}{j} \right)$$

$$\leq \left( \prod_{i=1}^{2[\alpha]} \frac{\alpha}{i} \right) \frac{\alpha^n}{\prod_{j=2[\alpha]+1}^n j} \frac{1}{2}$$

$$= \left( \prod_{i=1}^{2[\alpha]} \frac{\alpha}{i} \right) \left( \frac{1}{2} \right)^{n - (2[\alpha] + 1)}$$

$$\leq \left( \prod_{i=1}^{2[\alpha]} \frac{\alpha}{i} \right) \left( \frac{1}{2} \right)^{N - (2[\alpha] + 1)}$$

$$< \varepsilon$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} \frac{\alpha^n}{n!} = 0$ .

3a. Suppose the sequence converges and  $\lim_{n \rightarrow \infty} a_n = x \in \mathbb{R}$ .

Choose  $\varepsilon = \frac{1}{2}$ , then  $\exists N \in \mathbb{N}$  s.t.  $\forall n \geq N$ ,

$$|a_n - x| < \frac{1}{2}$$

When  $n \geq N$  is odd,  $|x + 1| < \frac{1}{2}$ .

When  $n \geq N$  is even,  $|x - 1| < \frac{1}{2}$ .

But it is impossible for both inequalities to hold. Hence, the sequence must diverge.

3b Suppose the sequence converges and  $\lim_{n \rightarrow \infty} a_n = x \in \mathbb{R}$ .

Pick  $\varepsilon = \frac{1}{4}$ , then  $\exists N \in \mathbb{N}$  s.t.  $\forall n \geq N$ ,

$$|a_n - x| < \frac{1}{4}.$$

When  $n$  is odd,  $|n - x| < \frac{1}{4}$ .

When  $n$  is even,  $|x| < \frac{1}{4}$ .

But it is impossible for both inequalities to hold. Hence, the sequence must be divergent.

4. Define  $x_n = y_n = (-1)^n$ . Then  $\lim_{n \rightarrow \infty} (x_n - y_n) = 0$  but both sequences diverge.

5. Define  $x_n = y_n = (-1)^n$ , then  $\lim_{n \rightarrow \infty} x_n y_n = 1$  but both sequences diverge.

$$6. \lim_{n \rightarrow \infty} x_n = 0 \iff \forall \varepsilon > 0, \exists N = N(\varepsilon) \text{ s.t. } |x_n - 0| < \varepsilon \quad \forall n \geq N.$$

$$\iff \forall \varepsilon > 0, \exists N = N(\varepsilon) \text{ s.t.}$$

$$|x_n| - 0 < \varepsilon \quad \forall n \geq N$$

$$\iff \lim_{n \rightarrow \infty} |x_n| = 0$$

For the example pick  $x_n = (-1)^n$  then the result follows.

7. Fix  $\varepsilon = \frac{1}{2}x$ , then  $\exists N$  s.t.  $\forall n \geq N$ ,

$$|x_n - x| < \frac{1}{2}x$$

In particular,  $\forall n \geq N$ ,

$$x_n > x - \frac{1}{2}x = \frac{1}{2}x > 0.$$

8a. Suppose  $x < 0$ . Then the last question shows that  $\exists N \in \mathbb{N}$  s.t.  $\forall n \geq N$ ,  $x_n < 0$ . This is a contradiction and hence  $x \geq 0$ .

For the example, put  $x_n = \frac{1}{n}$ , then  $x_n > 0 \forall n \in \mathbb{N}$  and  $x = 0$ .

b. The statement is meaningless if either  $a_n$  or  $b_n$  diverges. We must assume  $\lim_{n \rightarrow \infty} a_n$  and  $\lim_{n \rightarrow \infty} b_n$  exist.

In this case, using (a),  $\lim_{n \rightarrow \infty} (a_n - b_n) \geq 0$  and hence

$$\lim_{n \rightarrow \infty} a_n \geq \lim_{n \rightarrow \infty} b_n.$$

9. Let  $\varepsilon > 0$  be given and  $\lim_{n \rightarrow \infty} x_n = x \in \mathbb{R}$ . Since  $\lim_{n \rightarrow \infty} x_n = x$ ,  $\exists N_1 \in \mathbb{N}$  s.t.  $\forall n \geq N_1$ ,

$$|x_n - x| < \frac{\varepsilon}{2}.$$

By our assumption,  $\exists N_2 \in \mathbb{N}$  s.t.

$$|y_n - x_n| < \frac{\varepsilon}{2}.$$

So, if we put  $N = \max\{N_1, N_2\}$ , then  $\forall n \geq N$ ,

$$|y_n - x| \leq |y_n - x_n| + |x_n - x| < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary, the result follows.

10 Recall that any convergent sequence is bounded. Therefore, we may assume  $\exists M > 0$  s.t.  $\forall n \in \mathbb{N}$ ,  $|a_n| \leq M$ .

Let  $\varepsilon > 0$  be given. Choose  $N_1 \in \mathbb{N}$  s.t.  $\forall n \geq N_1$ ,  
 $|a_n - a| < \frac{\varepsilon}{3}$ .

Now, since  $N_1$  is fixed, we can choose  $N_2, N_3 \in \mathbb{N}$  s.t. for  $n \geq N_2$ ,

$$\left| \frac{a_1 + \dots + a_{N_1}}{n} \right| < \frac{\varepsilon}{3},$$

and for  $n \geq N_3$ ,  $\left| \frac{N_1}{n} a \right| < \frac{\varepsilon}{3}$ .

Hence, for  $n \geq \max\{N_1, N_2, N_3\}$ ,

$$\begin{aligned} \left| \frac{1}{n} \sum_{i=1}^n a_i - a \right| &\leq \left| \frac{1}{n} \sum_{i=N_1+1}^n (a_i - a) \right| + \left| \frac{1}{n} \sum_{i=1}^{N_1} a_i \right| \\ &\quad + \left| \frac{N_1}{n} a \right| \\ &< \frac{(n - (N_1 + 1))}{n} \cdot \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} \\ &\leq \varepsilon. \end{aligned}$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} x_n = a$ .

11. Since  $|a| < 1$ ,  $\exists \varepsilon > 0$  s.t.  $|1-a|, a-(-1) > \varepsilon$ .  
By the definition of limit, pick  $N \in \mathbb{N}$ , s.t.  $\forall n \geq N$ ,

$$|a_n - a| < \frac{\varepsilon}{2}$$

In particular,  $\forall n \geq N$ ,  $|a_n| < 1 - \frac{\varepsilon}{2}$ ,

$$\text{or, } |a_n^n - 0| < \left(1 - \frac{\varepsilon}{2}\right)^n \rightarrow 0 \text{ as } n \rightarrow \infty$$

Now, let  $\varepsilon' > 0$  be given.

Choose  $N_2$  s.t.  $\forall n \geq N_2$ ,  $\left(1 - \frac{\varepsilon}{2}\right)^n < \varepsilon'$ .

Then,  $\forall n \geq \max\{N, N_2\}$ ,  $|a_n^n - 0| < \left(1 - \frac{\varepsilon}{2}\right)^n < \varepsilon'$ .

Since  $\varepsilon' > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} a_n^n = 0$ .

12a Suppose  $\lim_{n \rightarrow \infty} x_n = 0$ .

Let  $\varepsilon > 0$  be given, choose  $N \in \mathbb{N}$  s.t.  $\forall n \geq N$ ,

$$|x_n - 0| < \sqrt{\varepsilon},$$

$$\text{or } |x_n^2 - 0| < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} x_n^2 = 0$ .

Suppose  $\lim_{n \rightarrow \infty} x_n^2 = 0$ .

Let  $\varepsilon > 0$  be given, choose  $N \in \mathbb{N}$  s.t.  $\forall n \geq N$ ,

$$|x_n^2 - 0| < \varepsilon^2,$$

$$\text{or } |x_n - 0| < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary,  $\lim_{n \rightarrow \infty} x_n = 0$ .

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12b. Note that  $0 \leq a_n^2, b_n^2 \leq a_n^2 + b_n^2$ .  
 Since  $\lim_{n \rightarrow \infty} 0 = \lim_{n \rightarrow \infty} (a_n^2 + b_n^2) = 0$ ,  $\lim_{n \rightarrow \infty} a_n^2$ ,  $\lim_{n \rightarrow \infty} b_n^2$  exist  
 and both equal to 0.  
 By (a), we have  $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n = 0$ .

13 Consider 
$$a_{n+2} - a_{n+1} = \frac{a_{n+1} + 1}{a_{n+1} + 2} - \frac{a_n + 1}{a_n + 2}$$

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

$$= \dots$$

$$= \left( \prod_{i=1}^n \frac{1}{(a_{i+1} + 2)(a_i + 2)} \right) (a_2 - a_1)$$

$$= -\frac{1}{3} \prod_{i=1}^n \frac{1}{(a_{i+1} + 2)(a_i + 2)}$$

Hence,  $\{a_n\}$  is a decreasing sequence. Since we have clearly  $a_n > 0 \forall n$ ,  $\{a_n\}$  is convergent.

Now, taking limits on both sides,

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

$$a^2 + 2a = a + 1$$

$$a = \frac{-1 + \sqrt{1 - 4(1)(-1)}}{2} = \frac{-1 + \sqrt{5}}{2} \quad (\text{Since } a_n > 0 \forall n)$$

$$\Rightarrow a > 0$$

14. Consider  $x_{n+2} - x_{n+1} = \frac{1}{2}(x_{n+1} - x_n)$

$$\begin{aligned} & \dots \\ & = \left(\frac{1}{2}\right)^n (x_2 - x_1) \\ & = \left(\frac{1}{2}\right)^{n-1} \end{aligned}$$

Hence  $\{x_n\}$  is decreasing. Since we clearly have  $x_n > 0 \forall n$ ,  $\{x_n\}$  is convergent.

Taking limits on both sides,

$$\begin{aligned} x_{n+1} &= \frac{1}{2}x_n + 2 \\ x &= \frac{1}{2}x + 2 \\ x &= 4. \end{aligned}$$

15. We show that it is bounded and its convergence will follow from monotone convergence theorem.

For any  $n \in \mathbb{N}$ ,  $\sum_{i=1}^n \frac{1}{i!} \leq 1 + \sum_{i=1}^{n-1} \frac{1}{2^i} = 1 + \frac{1 - (\frac{1}{2})^n}{1 - \frac{1}{2}} < 3$

16. Let  $M > 0$  s.t.  $|b_n| \leq M \forall n \in \mathbb{N}$ . We show that it is bounded.

$$\begin{aligned} |s_n| &\leq \sum_{i=1}^n |b_i| r^i \\ &\leq M \sum_{i=1}^n r^i \\ &= M r \frac{1 - r^{n+1}}{1 - r} \\ &< \frac{Mr}{1 - r} \end{aligned}$$

17. For any  $n \in \mathbb{N}$ ,  $\sin(n+2) - \sin n = 2\cos(n+1)\sin 1$ .

In particular, to show that  $\{\sin n\}_{n \in \mathbb{N}}$  is divergent, it suffices to show that  $\forall N \in \mathbb{N}$ ,  $\exists n \geq N$  s.t.  $|2\cos(n+1)| > 2\cos \frac{\pi}{3}$

Note that it is always possible because  $|\cos n| \leq \cos \frac{\pi}{3} \Leftrightarrow |n - 2(k\pi + \frac{\pi}{2})| < \frac{\pi}{2} - \frac{\pi}{3} = \frac{\pi}{6}$ ,  
so  $|2\cos(n+1)| > 2\cos \frac{\pi}{3}$  whenever  $n+1 \in (\pi - \frac{\pi}{3}, \frac{\pi}{3}) \cup (\frac{2\pi}{3}, \frac{4\pi}{3}) \cup \dots$

17. However, for each interval in the union, its length is  $\frac{2\pi}{3} > 1$ , so it is impossible that for a given  $N$ , we have  $n \notin (-\frac{\pi}{3}, \frac{\pi}{3}) \cup (\frac{2\pi}{3}, \frac{4\pi}{3}) \cup \dots$  for every  $n \geq N$ . Hence, for each  $N$ , we can always find  $n \geq N$  such that the above difference  $> \cos \frac{\pi}{3} = \frac{1}{2}$  and therefore  $\{\sin\}_{n \in \mathbb{N}}$  is not Cauchy.

18. Consider the sequence  $\{\sin\}_{n \in \mathbb{N}}$ , then this sequence has no limit.

19. Suppose  $A$  is compact.

We first show that  $A$  is closed, that is, if  $\{x_n\}_{n \in \mathbb{N}} \subseteq A$  and it has a limit  $x \in \mathbb{R}$ , then  $x \in A$ .

Now, since  $A$  is compact,  $\exists y \in A$  s.t.  $\lim_{n \rightarrow \infty} x_n = y$ .  
By the uniqueness of limits,  $x = y \in A$ .

Next, we prove that  $A$  is bounded.

Suppose on the contrary that  $\exists \{x_n\} \subseteq A$  s.t.  $\forall M \geq 0, \exists N$  s.t.  $|x_n| > M$ .

We construct a subsequence without limit as follows.

Set  $y_1 = x_1$ , and for each  $y_n = x_{m_n}$  defined, we choose an  $m_{n+1}$  such that

$$\begin{cases} |x_{m_{n+1}}| > |x_{m_n}| + 1 \\ m_{n+1} > m_n \end{cases}$$

Then  $\{m_n\}_{n \in \mathbb{N}}$  is strictly increasing and so  $\{y_n\}_{n \in \mathbb{N}}$  is a subsequence of  $\{x_n\}_{n \in \mathbb{N}}$ . Also, we have  $|x_{m_{n+1}} - x_{m_n}| > 1 \quad \forall n \in \mathbb{N}$ .

Therefore  $\{y_n\}_{n \in \mathbb{N}}$  is not Cauchy.

Suppose  $A$  is closed and bounded.

Let  $\{x_n\}_{n \in \mathbb{N}} \subseteq A$  be a sequence in  $A$ . By the Bolzano-Weierstrass Theorem,  $\exists$  a subsequence  $\{y_n\}_{n \in \mathbb{N}} \subseteq \{x_n\}$  and a point  $x \in A$  s.t.  $\lim_{n \rightarrow \infty} y_n = x$ .

20. We show that  $\{x_n\}$  converges to 0.

Let  $\varepsilon > 0$ , then  $\exists N$  s.t.  $\forall n \geq N, |(-1)^n x_n - (-1)^n| < \varepsilon$ .

In particular,  $\forall n \geq N, |x_{n+1} + x_n| < \varepsilon$ .

Since  $x_n \geq 0 \forall n \in \mathbb{N}$ ,  $0 \leq x_n < \varepsilon \forall n \geq N$ .

Since this is true  $\forall \varepsilon > 0$ , we conclude that  $\lim_{n \rightarrow \infty} x_n = 0$ .

21a. Let  $\varepsilon > 0$  be given. We choose  $N$  s.t.  $\frac{1}{N} < \varepsilon$ , then  $\forall m, n \geq N$ ,

$$\left| \frac{m+1}{m} - \frac{n+1}{n} \right| = \left| \frac{1}{m} - \frac{1}{n} \right| < \frac{1}{N} < \varepsilon.$$

Since  $\varepsilon > 0$  is arbitrary,  $\left\{ \frac{n+1}{n} \right\}_{n \in \mathbb{N}}$  is Cauchy.

b. Let  $\varepsilon > 0$  be given. We choose  $N$  s.t.  $\frac{1}{2^{N-1}} < \varepsilon$ , then  $\forall m > n \geq N$ ,

$$\begin{aligned} \left| \sum_{i=1}^m \frac{1}{i!} - \sum_{i=1}^n \frac{1}{i!} \right| &= \sum_{i=n+1}^m \frac{1}{i!} \\ &\leq \sum_{i=n+1}^m \frac{1}{2^{i-1}} \\ &= \frac{1}{2^n} \sum_{i=0}^{m-n-1} \frac{1}{2^i} \\ &= \frac{1}{2^n} \frac{1 - \left(\frac{1}{2}\right)^{m-n}}{1 - \frac{1}{2}} \\ &= \frac{1}{2^{n-1}} \left(1 - \left(\frac{1}{2}\right)^{m-n}\right) \\ &< \frac{1}{2^{n-1}} < \varepsilon \end{aligned}$$

Since  $\varepsilon > 0$  is arbitrary,  $\left\{ \sum_{i=1}^n \frac{1}{i!} \right\}_{n \in \mathbb{N}}$  is Cauchy.

22. Since  $\{x_n\}_{n \in \mathbb{N}}$  is bounded,  $x := \sup_{n \in \mathbb{N}} x_n \in \mathbb{R}$ .

Now, let  $\varepsilon > 0$ , then  $\exists N \in \mathbb{N}$  s.t.  $x - \varepsilon < x_N$ .

Since  $\{x_n\}_{n \in \mathbb{N}}$  is increasing,  $\forall m > n \geq N$ ,  $|x_m - x_n| = x_m - x_n$   
 $< x_m - x_N$   
 $\leq x - x_N$   
 $< \varepsilon$ .

Since  $\varepsilon > 0$  is arbitrary,  $\{x_n\}_{n \in \mathbb{N}}$  is Cauchy.

23. Let  $\varepsilon > 0$ ; choose  $N$  s.t.  $\frac{r^n}{1-r} < \varepsilon$ .

Then  $\forall m > n \geq N$ ,  $|x_m - x_n| \leq |x_{n+1} - x_n| + \dots + |x_m - x_{m-1}|$   
 $< r^n + \dots + r^{m-1}$   
 $= r^n \frac{1-r}{1-r}$   
 $< \frac{r^n}{1-r} < \varepsilon$ .

Since  $\varepsilon > 0$  is arbitrary,  $\{x_n\}_{n \in \mathbb{N}}$  is Cauchy.

24. For  $m > n$ ,  $|x_m - x_n| \leq |x_{n+1} - x_n| + \dots + |x_m - x_{m-1}|$   
 $\leq C|x_n - x_{n-1}| + \dots + C|x_{m-1} - x_{m-2}|$   
 $\vdots$   
 $\leq C^{n-1}|x_2 - x_1| + \dots + C^{m-1-1}|x_2 - x_1|$   
 $= C^{n-1}|x_2 - x_1|(1 + \dots + C^{m-n-1})$   
 $= \frac{C^{n-1}}{1-C}(1-C^{m-n})|x_2 - x_1|$   
 $< \frac{C^{n-1}}{1-C}|x_2 - x_1|$ .

Hence, given  $\varepsilon > 0$ , if we choose  $N \in \mathbb{N}$  s.t.  $\frac{C^{N-1}}{1-C}|x_2 - x_1| < \varepsilon$ ,  
 then  $|x_m - x_n| < \varepsilon \forall m > n \geq N$ . This shows that  $\{x_n\}$  is Cauchy.

25. Fix  $x \in \mathbb{R}$ . Fix  $N$  such that  $2x < N$ , then  $\forall n > m \geq N$

$$\begin{aligned} |f_n(x) - f_m(x)| &= \left| \sum_{i=m+1}^n \frac{x^i}{i!} \right| < \left| \left(\frac{1}{2}\right)^{m+1} \sum_{i=m+1}^n \left(\frac{1}{2}\right)^{i-(m+1)} \right| \\ &< \left(\frac{1}{2}\right)^m \end{aligned}$$

Let  $\varepsilon > 0$  be given.

Choose  $N'$  s.t.  $\frac{1}{2^{N'}} < \varepsilon$ . Then if we choose  $N'' = \max\{N, N'\}$ ,  $\forall n > m \geq N''$ ,

$$|f_n(x) - f_m(x)| < \left(\frac{1}{2}\right)^m < \varepsilon$$

Since  $\varepsilon > 0$  is arbitrary, for a fixed  $x \in \mathbb{R}$ ,  $\{f_n(x)\}_{n \in \mathbb{N}}$  is Cauchy.