

1 Eventual and Frequent Behavior of Sequences

Definition 1.1. Let (x_n) be a sequence. Let $P := \{x \in \mathbb{R} : x \text{ satisfies property (P)}\}$. Then

- We say (x_n) satisfies property (P) **eventually**, or for sufficient large n , if there exists $N \in \mathbb{N}$ such that $x_n \in P$ for all $n \geq N$
- We say (x_n) satisfies property (P) **frequently** if for all $N \in \mathbb{N}$ there exists $k(N) \geq N$ such that $x_{k(N)} \in P$

Quick Practice. Let (x_n) be a sequence. Let $P := \{x \in \mathbb{R} : x \text{ satisfies property (P)}\}$. Show that

- (x_n) satisfies property (P) eventually if and only if (x_n) does not satisfy property (P) for only **finitely** many terms
- (x_n) satisfies property (P) frequently if and only if (x_n) satisfies (P) for **infinitely** many terms
- (x_n) satisfies property (P) frequently if and only if there exists a **subsequence** (y_n) of (x_n) such that (y_n) satisfies (P) for all terms
- The negation of (x_n) satisfies property (P) eventually is that (x_n) does not satisfies (P) frequently.

Example 1.2. Let (x_n) be a convergent sequence. Write $x := \lim x_n$. Suppose $x > r$. Show that $x_n > r$ for sufficiently large n .

Solution. Recall that $\lim x_n = \liminf x_n$ as (x_n) is convergent. Therefore, $\liminf x_n > r$. From Tutorial 3, this shows that $x_n \leq r$ for only finitely many terms (why?). This is equivalent to that $x_n > r$ eventually.

Alternatively, we can prove the assertion using an ϵ -argument. Note that $x > r$ and so $L := x - r > 0$. Therefore, there exists $N \in \mathbb{N}$ such that $|x_n - x| < L/2$. This implies $-L/2 + x < x_n < L/2 + x$. Note that $-L/2 + x = (r + x)/2 > r$. Therefore, we have $x_n > r$ for all $n \geq N$.

Example 1.3. Let (x_n) be a sequence such that $x_n \geq 0$ for all $n \in \mathbb{N}$. Define $y_n := x_n^{1/n}$ for all $n \in \mathbb{N}$. Suppose $\limsup y_n < 1$. Then show that $\lim x_n = 0$.

Proof. Let $\limsup y_n < r < 1$. Then $\limsup y_n < r < 1$, it follows that $y_n < r$ for sufficiently large n (why?). Therefore there exists $N \in \mathbb{N}$ such that $y_n < r$, which implies $x_n^{1/n} < r \iff x_n < r^n$ for all $n \geq N$. As a result we have $0 \leq x_n < r^n$ for all $n \geq N$. Since $r \in (0, 1)$ (why?), it follows that $\lim r^n = 0$. By Squeeze Theorem, we have $\lim x_n = 0$. \square

Definition 1.4. Let (x_n) be a sequence in \mathbb{R} . Let $x \in \mathbb{R}$. Then we say x a (sequential) **cluster point** of (x_n) if for all $\epsilon > 0$ we have $|x - x_n| < \epsilon$ frequently.

Example 1.5. Let (x_n) be a sequence and $x \in \mathbb{R}$ a cluster point of (x_n) . Show that there exists a subsequence (y_n) such that $\lim y_n = x$.

Solution. By definition of a cluster point, there exists $N(1) \in \mathbb{N}$ such that $|x - x_{N(1)}| < 1$. Note that x is also a cluster point of the tail sequence $(x_n)_{n > N(1)}$. By definition again, there exists $N(2) \in \mathbb{N}$ such that $|x - x_{N(2)}| < 1/2$ where $N(2) > N(1)$. Again, x is a cluster point of the tail sequence $(x_n)_{n > N(2)}$. Inductively for $n \geq 3$, there exists $N(n) \in \mathbb{N}$ such that $|x - x_{N(n)}| < 1/n$ with $N(n) > N(n-1)$.

Now we define $y_n := x_{N(n)}$. Then (y_n) is a subsequence of (x_n) as $n \mapsto N(n)$ is strictly increasing by construction. It remains to show that (y_n) is our desired convergent subsequence. Note that we have $0 \leq |y_n - x| \leq 1/n$ for all $n \in \mathbb{N}$. By Squeeze Theorem, it follows that $\lim |y_n - x| = 0$ and so $\lim y_n = x$ (why?).

Quick Practice.

- Let (x_n) be a convergent sequence. Show that if $\lim x_n < r$ for $r \in \mathbb{R}$, then $x_n < r$ eventually.
- Let (x_n) be a bounded sequence. Suppose $\overline{\lim} x_n < r$ for $r \in \mathbb{R}$. Show that $x_n < r$ eventually.
- Let (x_n) be a sequence such that $x_n > 0$ for all $n \in \mathbb{N}$. Suppose $\limsup \frac{x_{n+1}}{x_n} < 1$. Show that $\lim x_n = 0$
- Let (x_n) be a sequence and $x \in \mathbb{R}$. Show that x is a sequential cluster point of (x_n) if and only if it is the limit of some subsequence of (x_n) .
- Let $\epsilon > 0$ and (x_n) a sequence. Define $A_{n,\epsilon} := \{y \in \mathbb{R} : |x_n - y| < \epsilon\}$ and $A := \bigcap_{\epsilon} \bigcup_n \bigcap_{k \geq n} A_{k,\epsilon}$. What is A and the complement of A ?

2 Miscellaneous Examples and Exercises on Subsequences

Example 2.1. Let (x_n) be a sequence in \mathbb{R} . Suppose every subsequence of (x_n) has a further subsequence that converges to 0. Show that (x_n) converges to 0.

Solution. Suppose not. Then there exists $\epsilon > 0$ such that $|x_n| \geq \epsilon$ frequently. In other words, there exists a subsequence (y_n) of (x_n) such that $|y_n| \geq \epsilon$ for all $n \in \mathbb{N}$. By assumption, there exists a further subsequence (z_n) of (y_n) such that $\lim z_n = 0$. However as (z_n) is a subsequence, we have $|z_n| \geq \epsilon > 0$ for all $n \in \mathbb{N}$. By order property of limits $\lim z_n = 0 \geq \epsilon > 0$, which is a contradiction.

Example 2.2 (Showing the Nested Interval Theorem by the B-W Theorem). Let $(I_n := [a_n, b_n])$ be a sequence of closed and bounded interval such that $I_n \supset I_{n+1}$ for all $n \in \mathbb{N}$. Show that $\bigcap I_n \neq \emptyset$.

Solution. Let (x_n) be a sequence such that $x_n \in I_n$ for all $n \in \mathbb{N}$. Then (x_n) is a bounded sequence as $x_n \in I_1$, which is bounded, for all $n \in \mathbb{N}$. It follows from the B-W Theorem that (x_n) has a convergent subsequence $(y_n := x_{j(n)})$. Write $x := \lim y_n$. We show that $x \in \bigcap I_n$.

Suppose not. Then $x \in (\bigcap I_n)^c$, that is $x \in \bigcup I_n^c$. Therefore, there exists $N \in \mathbb{N}$ such that $x \notin I_N = [a_N, b_N]$. In other words, $x > b_N$ or $x < a_N$. Suppose $x > b_N$. This means $\lim y_n > b_N$. Therefore we have that $y_n > b_N$ eventually so $y_n \notin I_N$ eventually. Since (I_n) is a nested interval, it means that $y_n \notin I_k$ for all $k \geq N$ eventually. However by construction of (y_n) we have $y_n = x_{j(n)} \in I_{j(n)}$ for all $n \in \mathbb{N}$. Therefore for a large enough $M \in \mathbb{N}$ (where $j(M) \geq N$ and $y_M \notin I_k$ for all $k \geq N$), we must have $y_M = x_{j(M)} \in I_{j(M)}$ but $y_M \notin I_{j(M)}$. Hence, contradiction arises. The case for $\lim y_n > a_N$ is similar. Combining the two cases we have that $\lim y_n \in \bigcap I_n$ and so $\bigcap I_n \neq \emptyset$.

Example 2.3 (Diagonalization Argument). Let (x_n) be a sequence of real numbers. Write $A := \{x_n : n \in \mathbb{N}\}$. For all $m \in \mathbb{N}$, let $f_m : A \rightarrow \mathbb{R}$ be a function. Suppose f_m is bounded for all $m \in \mathbb{N}$.

- Show that there exists a subsequence (y_n) of (x_n) such that $(f_1(y_n))$ and $(f_2(y_n))$ converges.
- Fix $k \in \mathbb{N}$. Construct a subsequence (y_n) of (x_n) such that $(f_1(y_n)), \dots, (f_k(y_n))$ converges.
- Show that there exists a subsequence (y_n) of (x_n) such that $(f_m(y_n))$ converges for all $m \in \mathbb{N}$.

Solution.

- Note that $(f_1(x_n))$ is a bounded sequence. By B-W Theorem, it has a convergent subsequence $(f_1(y_n^{(1)}))$. Note that then $(f_2(y_n^{(1)}))$ is a bounded sequence (not necessarily converging). By B-W theorem again, there exists a converging subsequence $(f_2(y_n^{(2)}))$ of $(f_2(y_n^{(1)}))$. Note that $(f_1(y_n^{(2)}))$ is then a subsequence of $(f_1(y_n^{(1)}))$, which also converges. Therefore the subsequence $(y_n^{(2)})$ is the required subsequence of (x_n) .
- Repeat the process in (a) k times. Then the subsequence $(y_n^{(k)})$ is the required one.
- Define $y_n := y_n^{(n)}$ for all $n \in \mathbb{N}$ using the previous notations. It left as an exercise for the readers to check that (y_n) is a subsequence of (x_n) such that $\lim_n f_m(y_n)$ exists for all $m \in \mathbb{N}$.

Quick Practice.

- Let (x_n) be a bounded sequence. Let $x \in \mathbb{R}$ such that every convergent subsequence of (x_n) converges to x . Show that (x_n) converges to x .
- Let $A \subset \mathbb{R}$ be a subset. Recall that a point $x \in \mathbb{R}$ is called an **accumulation point** of A if for all $\epsilon > 0$ there exists $a \in A$ where $a \neq x$ such that $|a - x| < \epsilon$.
 - Show that $x \in \mathbb{R}$ is an accumulation point of A if and only if there exists a sequence (a_n) in $A \setminus \{x\}$ such that $\lim a_n = x$.
 - Show that if x is an accumulation point of A then for all $\epsilon > 0$, there exists infinitely many points $a \in A \setminus \{x\}$ such that $|a - x| < \epsilon$.
 - Let (x_n) be a sequence and $A := \{x_n\}$ be its underlying set. Show that if x is an accumulation point of A then x is a sequential cluster point of (x_n) (see Definition 1.4).
 - Does the converse of part (c) holds for sequences in general?
- Recall that \mathbb{Q} is a dense subset of \mathbb{R} .
 - For all $r \in \mathbb{R}$, show that there exists a sequence (q_n) of rational numbers converging to r .
 - Show that there exists a family of uncountably many subsets of \mathbb{Q} such that intersections of any two of them has at most finitely many elements, that is, write $\{A_i\}_{i \in I}$ the collection of subsets with an uncountable index set I , then $A_i \cap A_j$ is a finite set for all $i \neq j$.