

MATH2050B 1920 Quiz 2
TA's solutions¹ to selected problems

Unless explicitly stated otherwise, $A \subset \mathbb{R}$, $l \in \mathbb{R}$, $x_0 \in A^c$ (cluster pt w.r.t. A).

Q1. Given the definition and its negation for each of the following:

- (i) (x_n) is Cauchy (a Cauchy sequence).
- (ii) x_0 is a cluster point w.r.t. a set A of real numbers.
- (iii) $f(x)$ converges to a real number l as $x \rightarrow x_0$.

Solution.

- (i) **Definition:** For any $\epsilon > 0$, there is $N \in \mathbb{N}$ such that for all $m, n > N$, $|x_n - x_m| < \epsilon$.
Negation: There is some $\epsilon > 0$ such that for all $N \in \mathbb{N}$, there is $m, n > N$ with $|x_n - x_m| \geq \epsilon$.
- (ii) **Definition:** For any $\epsilon > 0$, there is some $a \in A$, $a \neq x_0$ and $|a - x_0| < \epsilon$.
Negation: There is some $\epsilon > 0$ such that $|x - a| \geq \epsilon$ for all $a \in A$.
- (iii) **Definition:** For any $\epsilon > 0$, there is $\delta > 0$ so that for all y with $0 < |y - x| < \delta$, one has $|f(x) - f(y)| < \epsilon$.
Negation: There is $\epsilon > 0$ such that for all $\delta > 0$, there is y with $0 < |y - x| < \delta$ and $|f(x) - f(y)| \geq \epsilon$.

Q2. State (without proof)

- (i) Monotone Convergence Theorem and Monotone Subsequence Theorem (on existence of some subsequence)
- (ii) Order-preserving Theorem and Squeeze Theorem for limits of functions

Solution.

- (i) (Monotone Convergence Theorem) Any bounded monotone sequence of real numbers is convergent.
(Monotone Subsequence Theorem) Any sequence of real numbers has a monotone subsequence.
- (ii) (Order-preserving Theorem) Let $A \subset \mathbb{R}$ be non-empty, $x_0 \in A^c$, $f, g : A \rightarrow \mathbb{R}$ be functions. Suppose that $f(x) \leq g(x)$ for all $x \in A \setminus \{x_0\}$ and suppose that $\lim_{x \rightarrow x_0} f(x)$, $\lim_{x \rightarrow x_0} g(x)$ exist. Then $\lim_{x \rightarrow x_0} f(x) \leq \lim_{x \rightarrow x_0} g(x)$.
(Squeeze Theorem) Let $A \subset \mathbb{R}$ be non-empty, $x_0 \in A^c$, $f, g, h : A \rightarrow \mathbb{R}$ be functions. Suppose that $f(x) \leq g(x) \leq h(x)$ for all $x \in A \setminus \{x_0\}$ and suppose that $\lim_{x \rightarrow x_0} f(x)$, $\lim_{x \rightarrow x_0} h(x)$ exist and are equal. Then $\lim_{x \rightarrow x_0} g(x)$ exists and

$$\lim_{x \rightarrow x_0} g(x) = \lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} h(x).$$

¹please kindly send an email to nc11iu@math.cuhk.edu.hk if you have spotted any typo/error/mistake.

Q3. State and prove that Bolzano-Weierstrass Theorem (allow to use **Q2**).

Solution. (Bolzano-Weierstrass Theorem) A bounded sequence of real numbers has a convergent subsequence.

Let (x_n) be a bounded sequence of real numbers. By Monotone Subsequence Theorem, (x_n) has a monotone subsequence (x_{n_k}) . Because (x_{n_k}) is bounded, so it is convergent by Monotone Convergence Theorem.

Q4. Let $x_1 = 4$ and $x_{n+1} = \frac{1}{3}(x_n + 5)$. Show that (x_n) is convergent and find its value.

Solution. We claim that (x_n) is decreasing. First, $x_2 = 3 \leq x_1$. Suppose that $x_k \leq x_{k-1}$, then

$$x_k + 5 \leq x_{k-1} + 5,$$

so

$$\frac{1}{3}(x_k + 5) \leq \frac{1}{3}(x_{k-1} + 5).$$

Hence $x_{k+1} \leq x_k$. By MI (x_n) is decreasing.

Next we claim that (x_n) is bounded below. First, $x_1 \geq 0$ and if $x_k \geq 0$, then $x_{k+1} = \frac{1}{3}(x_k + 5) \geq 0$. By MI $x_n \geq 0$ for all n .

By MCT x_n is convergent, say $L = \lim_n x_n$. Because $x_{n+1} = \frac{1}{3}(x_n + 5)$, so

$$L = \frac{1}{3}(L + 5).$$

Hence $L = \frac{5}{2}$.

Q5. Use the definition in ϵ - δ terminology, show that

(i) $\lim_{x \rightarrow 3} \frac{x^2+1}{x-2} = 10$.

(ii) If $\lim_{x \rightarrow x_0} f_i(x) = l_i$ ($i = 1, 2$) then $\lim_{x \rightarrow x_0} (f_1(x)f_2(x)) = l_1l_2$.

Solution. (i) First note that

$$\left| \frac{x^2+1}{x-2} - 10 \right| = \left| \frac{x^2 - 10x + 21}{x-2} \right| = \left| \frac{(x-7)(x-3)}{x-2} \right|.$$

Second note that if $0 < |x-3| < \frac{1}{2}$, then

$$\frac{5}{2} < x < \frac{7}{2},$$

so

$$\frac{1}{2} < x-2 < \frac{3}{2}.$$

Thus $|x-2| > \frac{1}{2}$ for all x with $0 < |x-3| < \frac{1}{2}$. On the other hand,

$$-\frac{9}{2} < x-7 < -\frac{7}{2}.$$

Thus $|x-7| < \frac{9}{2}$ for all x with $0 < |x-3| < \frac{1}{2}$.

Now we show that $\lim_{x \rightarrow 3} \frac{x^2+1}{x-2} = 10$. Let $\epsilon > 0$. Set $\delta = \min\{\epsilon\frac{1}{9}, \frac{1}{2}\} > 0$, then for all x with $0 < |x - 3| < \delta$, we have

$$\begin{aligned} \left| \frac{x^2+1}{x-2} - 10 \right| &= \frac{|x-7| \cdot |x-3|}{|x-2|} \\ &< \frac{9}{2} \frac{1}{1} \epsilon \frac{1}{9} \\ &= \epsilon. \end{aligned}$$

Hence $\lim_{x \rightarrow 3} \frac{x^2+1}{x-2} = 10$.

(ii) First note that

$$|f_1(x)f_2(x) - l_1l_2| = |f_1(x)f_2(x) - f_1(x)l_2 + f_1(x)l_2 - l_1l_2| \leq |f_1(x)| \cdot |f_2(x) - l_2| + |l_2| \cdot |f_1(x) - l_1|.$$

Second, we claim that there is $\delta' > 0$ and $M > 0$ so that for any x with $0 < |x - x_0| < \delta'$, we have $|f_1(x)| \leq M$.

Let $\epsilon' = 1$. Then there is δ' so that $|f_1(x) - l_1| < 1$ for all x with $0 < |x - x_0| < \delta'$. This implies that $-1 + l_1 < f_1(x) < 1 + l_1$ for all x with $0 < |x - x_0| < \delta'$. Therefore there is a large $M > 0$ so that

$$-M < -1 + l_1 < f_1(x) < 1 + l_1 < M,$$

giving $|f_1(x)| < M$ for all x with $0 < |x - x_0| < \delta'$.

Let $\epsilon > 0$. By assumption there is $\delta'' > 0$ so that for any x with $0 < |x - x_0| < \delta''$, we have

$$|f_1(x) - l_1| < \epsilon \frac{1}{2(|l_2| + 1)}, \quad |f_2(x) - l_2| < \epsilon \frac{1}{2M}.$$

Set $\delta = \min\{\delta', \delta''\} > 0$. For any x with $0 < |x - x_0| < \delta$, we have

$$\begin{aligned} |f_1(x)f_2(x) - l_1l_2| &\leq |f_1(x)| \cdot |f_2(x) - l_2| + |l_2| \cdot |f_1(x) - l_1| \\ &< M \cdot \epsilon \frac{1}{2M} + |l_2| \epsilon \frac{1}{2(|l_2| + 1)} \\ &\leq \epsilon. \end{aligned}$$

Hence $\lim_{x \rightarrow x_0} (f_1(x)f_2(x)) = l_1l_2$.