

Defn: Cauchy's general Principle of convergence for sequence.

The necessary and sufficient condition for a sequence $\langle x_n \rangle$ to be convergent is that for a given $\epsilon > 0$, however small \exists a positive integer n_0 & p such that

$$|x_{n+p} - x_n| < \epsilon \quad \forall n > n_0, p \in \mathbb{N} \quad (\text{or } p > 1)$$

~~Proof: A condition is necessary~~

or
A sequence is convergent iff it is Cauchy's sequence.

Proof: - Let $\langle x_n \rangle$ is a convergent sequence and converges to l .

\Rightarrow For a given $\epsilon > 0$ (however small), $\exists n_0 \in \mathbb{N}$ s.t. $|x_n - l| < \epsilon_1 \quad \forall n > n_0$

take $\epsilon_1 = \epsilon_2$

$$\Rightarrow |x_n - l| < \epsilon/2 \quad \forall n > n_0$$

$$\Rightarrow |x_{n+p} - l| < \epsilon/2 \quad \forall n+p > n_0$$

$$\Rightarrow |x_{n+p} - l| < \epsilon/2 \quad \forall n > n_0, p \in \mathbb{N}$$

$$\begin{aligned} \Rightarrow |x_{n+p} - x_n| &= |(x_{n+p} - l) + (l - x_n)| \\ &\leq |x_{n+p} - l| + |x_n - l| \\ &< \epsilon/2 + \epsilon/2 \quad \forall n > n_0 \text{ \& } p \in \mathbb{N} \end{aligned}$$

$$\Rightarrow |x_{n+p} - x_n| < \epsilon \quad \forall n > n_0, p \in \mathbb{N}$$

$\Rightarrow \langle x_n \rangle$ is Cauchy sequence.

The condition is sufficient!

Let $\langle x_n \rangle$ be a Cauchy sequence.

But we know that every Cauchy sequence is bounded

$\Rightarrow \langle x_n \rangle$ is bounded.

But we also know that every bounded sequence has a convergent subsequence

$\Rightarrow \langle x_n \rangle$ has a convergent subsequence

Let $\langle x_{n_k} \rangle$ is conv. subsequence of $\langle x_n \rangle$

$$\Rightarrow \lim x_{n_k} = l$$

$$\Rightarrow \lim x_n = l$$

$\Rightarrow \langle x_n \rangle$ is convergent sequence.

H.P

The Sandwich Theorem:

If $\langle x_n \rangle$, $\langle y_n \rangle$ and $\langle u_n \rangle$ are three sequences ~~are~~ having the property: For some positive integer

$$(i) \quad x_n \leq u_n \leq y_n \quad \forall n > k$$

$$(ii) \quad \text{and} \quad \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} y_n = l$$

$$\text{then} \quad \lim_{n \rightarrow \infty} u_n = l$$

Some important properties

(a) If for any sequence $\langle x_n \rangle$
 $\lim_{n \rightarrow \infty} \left(\frac{x_{n+1}}{x_n} \right) = \lambda$ ($|\lambda| < 1$), then

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

(b) If $\langle x_n \rangle$ be a sequence of positive terms and

$$\lim_{n \rightarrow \infty} \left(\frac{x_{n+1}}{x_n} \right) = l, \text{ then}$$

$$\lim_{n \rightarrow \infty} (x_n)^{\frac{1}{n}} = l$$

Ex: Let $x_n = n \Rightarrow x_{n+1} = n+1$

$$\Rightarrow \frac{x_{n+1}}{x_n} = \frac{n+1}{n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left(\frac{x_{n+1}}{x_n} \right) = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right) = 1$$

$$\Rightarrow \lim_{n \rightarrow \infty} (x_n)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} (n)^{\frac{1}{n}} = 1$$

Ex. 2 Similarly $\lim_{n \rightarrow \infty} \left(\frac{n^n}{\ln n} \right)^{\frac{1}{n}} = e$

Let $x_n = \frac{n^n}{\ln n}$

$\Rightarrow \frac{x_{n+1}}{x_n} = \left(1 + \frac{1}{n} \right)^n$

$\lim_{n \rightarrow \infty} \left(\frac{x_{n+1}}{x_n} \right) = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n$

$\Rightarrow \lim_{n \rightarrow \infty} \left(\frac{x_n}{\ln n} \right)^{\frac{1}{n}} = e$

H.P.