

§11.1 Sequences

Definition :

- A sequence is a function whose domain is N . (N is the set of all positive integers.)
- In notation, we write $f(n) = a_n$.

Question : Convergence or divergence of $\{a_n\}$

Example 1 :

Convergence or divergence?

i.	$a_n = \frac{1}{n}$	Conv.	v.	$a_n = n \sin\left(\frac{\pi}{2n}\right)$	Conv.
ii.	$a_n = (-1)^n$	Div.	vi.	$a_n = \ln(n) - \ln(n+1)$	Conv.
iii.	$a_n = n$	Div.	vii.	$a_n = \left(1 - \frac{2}{n}\right)^n$	Conv.
iv.	$a_n = \cos\left(\frac{n\pi}{2}\right)$	Div.	viii.	$a_n = \sqrt{n^2 + 1} - n$	Conv.

Theorem 1 :

$$\lim_{x \rightarrow \infty} f(x) = L, x \in R \Rightarrow \lim_{n \rightarrow \infty} f(n) = L, n \in N. \text{ (The converse is not true!)}$$

Theorem 2 :

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

Theorem 3 :

$$\{r^n\}_{n=1}^{\infty} \text{ converges iff } -1 < r \leq 1.$$

Example 2 :

Convergence or divergence? $a_n = \frac{\ln n}{n}$.

Solution :

$$\lim_{n \rightarrow \infty} \frac{\ln n}{n} = \lim_{n \rightarrow \infty} \frac{1}{\frac{n}{\ln n}} = 0 \quad (\text{X})$$

$$\lim_{x \rightarrow \infty} \frac{\ln x}{x} = \lim_{x \rightarrow \infty} \frac{1}{\frac{x}{\ln x}} = 0 \quad (\text{O})$$

$$\Rightarrow \text{By Theorem 1} \Rightarrow \lim_{n \rightarrow \infty} \frac{\ln n}{n} = 0$$

* 註記：

- i. 在離散點上講微分是無意義的.
- ii. $n^n >> n! >> e^n >> n^3 >> \ln n$ when n is large.

Theorem 4 : Let $\{a_n\}$ be monotonic(單調) and bounded(有界) $\Rightarrow \{a_n\}$ converges.

Example 3 :

Prove that $\frac{1}{4 + \frac{1}{4 + \frac{1}{4 + \dots}}}$ exist.

Proof :

Let $a_1 = \frac{1}{4}, a_{n+1} = \frac{1}{4 + a_n}$.

(i). Clearly, a_n is monotonic decreasing.

(ii). Moreover, $a_n \geq 0$ for all $n \in N$.

1. $a_1 \geq 0$.

2. Suppose $a_n \geq 0$, then $a_{n+1} = \frac{1}{4 + a_n} \geq \frac{1}{4 + 0} = \frac{1}{4}$.

By applying Theorem 4, we see that $\lim_{n \rightarrow \infty} a_n$ has a limit, say x .

$$x = \lim_{n \rightarrow \infty} a_{n+1} = \lim_{n \rightarrow \infty} \frac{1}{4 + a_n}.$$

That is, $x = \frac{1}{4 + x} \Rightarrow x = -2 \pm \sqrt{5}$ (負不合, 因為 $x \geq 0$)