## Sequences

(2.2.1) Sequence. A sequence is a function whose domain is $\mathbf{N}$.
(2.2.3) Convergence of a Sequence. A sequence $\left(a_{n}\right)$ converges to a real number a if, for every $\varepsilon>0$, there exists an $N \in \mathbf{N}$ such that whenever $n \geq N$, it follows that $\left|a_{n}-a\right|<\varepsilon$.
(2.2.3B) Convergence of a Sequence, Topological Characterization. A sequence $\left(a_{n}\right)$ converges to a if, given any $\varepsilon$-neighborhood $V(a)$ of a, there exists a point in the sequence after which all of the terms are in $V\left(a \xi \Leftrightarrow\right.$ every $V(a)$ contains all but a finite number of terms of $\left(a_{n}\right)$.
(2.2.7) Uniqueness of Limits. The limit of a sequence, when it exists, must be unique.
(2.2.9) Divergence. A sequence that does not converge is said to diverge.
(2.3.1) Bounded. A sequence $\left(x_{n}\right)$ is bounded if $\exists M>0$ such that $|\mathrm{xn}|<M$ for all $n \in \mathbf{N}$.
(2.3.2) Every convergent sequence is bounded.
(2.3.3) Algebraic Limit Theorem. Let $\lim a_{n}=a$ and $\lim b_{n}=b$. Then, (i) $\lim \left(c a_{n}\right)=c a$ for all $c \in \mathbf{R}$; (ii) $\lim \left(a_{n}+b_{n}\right)=a+b$; (iii) $\lim \left(a_{n} b_{n}\right)=a b ;($ iv $) \lim \left(a_{n} / b_{n}\right)=a / b$ provided $b \neq 0$.
(2.3.4) Order Limit Theorem. Assume $\lim a_{n}=a$ and $\lim b_{n}=b$. Then, (i) if $a_{n} \geq 0$ for all $n \in \mathbf{N}$, then $a \geq 0$; (ii) if $a_{n} \geq b_{n}$ for every $n \in \mathbf{N}$, then $a \geq b$; (iii) If there exists $c \in \mathbf{R}$ for which $c \leq a_{n}$ for all $n \in \mathbf{N}$, then $c \leq a$.
(2.4.3) Convergence of a Series. Let $\left(b_{n}\right)$ be a sequence, and define the corresponding sequence of partial sums ( $s_{m}$ ) of the series $\sum b_{n}$ where $s_{m}=b_{1}+b_{2}+\ldots+b_{m}$. The series $\Sigma b_{n}$ converges to $B$ if the sequence $\left(s_{m}\right)$ converges to $B$. Thus, $\Sigma b_{n}=B$.
(2.4.6) Cauchy Condensation Test. Suppose $\left(b_{n}\right)$ is decreasing and satisfies $b_{n} \geq 0$ for all $n \in \mathbf{N}$. Then, the series $\sum b_{n}$ converges if and only if the series $\sum 2^{n} b_{2 n}=b_{1}+2 b_{2}+4 b_{4}+8 b_{8}+\ldots$ converges.
(2.4.7) The series $\Sigma 1 / n^{p}$ converges if and only if $p>1$.
(2.5.1) Subsequences. Let $\left(a_{n}\right)$ be a sequence of real numbers, and let $n_{1}<n_{2}<n_{3}<\ldots$. be an increasing sequence of natural numbers. Then the sequence ( $a_{n 1}, a_{n 2}, a_{n 3}, \ldots$ ) is called a subsequence of ( $a_{n}$ ) and is denoted by $\left(a_{n k}\right)$, where $k \in \mathbf{N}$ indexes the subsequence.
(2.5.2) Subsequence of a convergent sequence converge to the same limit as the original sequence.
(2.5.5) Bolzano-Weierstrass Theorem. Every bounded sequence contains a convergent subsequence.
(2.6.1) Cauchy Sequence. A sequence $\left(a_{n}\right)$ is called a Cauchy sequence if, for every $\varepsilon>0$, there exists an $N \in \mathbf{N}$ such that whenever $m, n \geq N$, it follows that $\left|a_{n}-a_{m}\right|<\varepsilon$.
(2.6.2) Every convergent sequence is a Cauchy sequence.
(2.6.3) Cauchy sequences are bounded.
(2.6.4) Cauchy Criterion. A sequence converges if and only if it is a Cauchy sequence.

## Series

(2.7.1) Algebraic Limit Theorem for Series. If $\sum a_{k}=A$ and $\Sigma b_{k}=B$, then (i) $\Sigma c a_{k}=c A$ for all $c \in \mathbf{R}$ and (ii) $\sum\left(a_{k}+b_{k}\right)=A+B$.
(2.7.2) Cauchy Criterion for Series. The series $\sum a_{k}$ converges if and only if, given $\varepsilon>0$, there exists an $N \in \mathbf{N}$ such that whenever $n>m \geq N$, it follows that $\left|a_{m+1}+a_{m+2}+\ldots+a_{n}\right|<\varepsilon$.
(2.7.3) If the series $\sum a_{k}$ converges, then the sequence $\left(a_{k}\right)$ converges to 0 .
(2.7.4) Comparison Test. Assume $\left(a_{k}\right)$ and $\left(b_{k}\right)$ are sequences satisfying $0 \leq a_{k} \leq b_{k} \forall k \in \mathbf{N}$. Then, (i) if $\Sigma b_{k}$ converges, then $\Sigma a_{k}$ converges and (ii) if $\sum a_{k}$ diverges, then $\sum b_{k}$ diverges.
(2.7.6) Absolute Convergence Test. If the series $\Sigma\left|a_{n}\right|$ converges, then $\sum a_{n}$ converges as well. jl12
(2.7.7) Alternating Series Test. Let $\left(a_{n}\right)$ be a sequence satisfying (i) $a_{1} \geq a_{2} \geq \ldots \geq a_{n} \geq a_{n+1} \geq \ldots$ and (ii) $\left(a_{n}\right)$ converges to 0 . Then, the alternating series $\sum(-1)^{n+1} a_{n}$ converges.

## Topology of The Reals

(3.2.1) Open. A set $O$ is open if for all points $a \in O$, there exists a $V(a) \subseteq O$.
(3.2.3) (i) The union of an arbitrary collection of open sets is open. (ii) The intersection of a finite collection of open sets is open.
(3.2.4) Limit Point. A point $x$ is a limit point of a set $A$ if every $V(x)$ intersects the set $A$ at some point other than $x$.
(3.2.5) A point $x$ is a limit point of a set $A$ if and only if $x=\lim a_{n}$ for some sequence $\left(a_{n}\right)$ contained in $A$ satisfying $a_{n} \neq x$ for all $n \in \mathbf{N}$.
(3.2.6) Isolated Point. A point $a \in A$ is an isolated point of $A$ if it is not a limit point of $A$.
(3.2.7) Closed. A set $F \subseteq \mathbf{R}$ is closed if it contains its limit points.
(3.2.8) A set $F \subseteq \mathbf{R}$ is closed if and only if every Cauchy sequence contained in $F$ has a limit that is also an element of $F$.
(3.2.10) Density of $\mathbf{Q}$ in $\mathbf{R}$. For every $y \in \mathbf{R}$, there exists a sequence of rational numbers that converges to $y$.
(3.2.11) Closure. Given a set $A \subseteq \mathbf{R}$, let $L$ be the set of all limit points of $A$. The closure of $A$ is defined to be $\mathrm{Cl}(A)=A \cup L$.
(3.2.12) For any $A \subseteq \mathbf{R}$, the closure of $A$ is a closed set and is the smallest closed set containing $A$.
(3.2.13) A set $O$ is open if and only if $O^{c}$ is closed.
(3.2.14) (i) The union of a finite collection of closed sets is closed. (ii) The intersection of an arbitrary collection of closed sets is closed.
(3.3.1) Compactness. A set $K \subseteq \mathbf{R}$ is compact if every sequence in $K$ has a subsequence that converges to a limit that is also in $K$.
(3.3.3) Bounded. A set $A \subseteq \mathbf{R}$ is bounded if there exists $M>0$ such that $|a|<M$ for all $a \in A$.
(3.3.4) Characterization of Compactness in $\mathbf{R}$. A set $K \subseteq \mathbf{R}$ is compact if and only if it is closed and bounded.
(3.3.5) If $K_{1} \supseteq \kappa_{2} \supseteq \kappa_{3} \supseteq \ldots$ is a nested sequence of nonempty compact sets, then the intersection $\cap K_{n}$ is not empty.
(3.3.6) Open Cover. Let $A \subseteq \mathbf{R}$. An open cover for $A$ is a (possibly infinite) collection of open sets $\left\{O_{d}\right.$ : $d \in D\}$ whose union contains the set A. A finite subcover isa a finite sub collection of open sets from the original open cover whose union still manages to completely contain $A$.
(3.3.8) Heine-Borel Theorem. Let $K$ be a subset of $\mathbf{R}$. All of the following statements are equivalent in the sense that any one of them implies the two others: (i) $K$ is compact; (ii) $K$ is closed and bounded; (iii) Every open over for $K$ has a finite subcover.

## Functional Limits

(4.2.1) Functional Limit. Let $f$ be defined on $A$, and let $c$ be the limit point of $A$. Then, $\lim _{x \rightarrow c} f(x)=L$ provided that for all $>0, \exists>0$ such that whenever $0<|x-c|<\quad$ it follows that $|f(x)-L|<$.
(4.2.1B) Functional Limit - Topological Characterization. Let $c$ be the limit point of the domain of $f$. We say $\lim _{x \rightarrow c} f(x)=L$ provided that, for every $V(L)$ of $L$, there exists a $V$ (c) such that for all $x \in V$ (c) it follows that $f(x) \in V(L)$.
(4.2.3) Sequential Criterion for Functional Limits. Given a function $f$ defined on $A$ and a limit point $c$ of $A$, then $\lim _{x \rightarrow c} f(x)=L \Leftrightarrow$ for all sequences $\left(x_{n}\right) \subseteq A$ satisfying $x_{n} \neq x$ and $\left(x_{n}\right) \rightarrow c$, then $f\left(x_{n}\right) \rightarrow L$.
(4.2.4) Algebraic Limit Theorem for Functional Limits. Let $f$ and $g$ be functions defined on domain $A$ $\subseteq \mathbf{R}$, and assume that $\lim _{x \rightarrow c} f(x)=L$ and $\lim _{x \rightarrow c} g(x)=M$ for some limit point $c \in A$. Then, (i) $\lim _{x \rightarrow c}$ $k f(x)=k L$ for all $k \in R$, (ii) $\lim _{x \rightarrow c}(f(x)+g(x))=L+M$; $\lim _{x \rightarrow c}(f(x) g(x))=L M$ and (iv) $\lim (f(x) / g(x))=L / M$, provided $M \neq 0$.
(4.2.5) Divergence Criterion for Functional Limits. Let $f$ be a function defined on $A$, and $c$ be a limit point of $A$. If there exists two sequences $\left(x_{n}\right),\left(y_{n}\right)$ with $x_{n} \neq c$ and $y_{n} \neq c$ and $\lim _{x \rightarrow c} x_{n}=\lim _{x \rightarrow c} y_{n}=c$ but $\lim _{x \rightarrow c} f\left(x_{n}\right) \neq \lim _{x \rightarrow c} f\left(y_{n}\right)$, then $\lim f(x)$ does not exist.
(4.3.1) Continuity. A function $f$ is continuous at a point $c \in A$ if, for all $>0$, there exists a $>0$ such that whenever $|x-c|<\quad$ it follows that $|f(x)-f(c)|<$. . If $f$ is continuous at every point in the domain $A$, then $f$ is continuous on $A$.
(4.3.2) Characterizations of Continuity. Let $f$, defined on $A$, and $c \in A$. The function $f$ is continuous at $c$ if and only if any one of the following conditions is met: (i) For all $\varepsilon>0$, there exists a $\delta>0$ such that $|x-c|<\delta$ implies $|f(x)-f(c)|<\varepsilon$; (ii) For all $V(f(c))$, there exists a $V$ (c) such that $x \in V$ (c) implies $f(x) \in V(f(c))$; (iii) If $\left(x_{n}\right) \rightarrow c$, then $f\left(x_{n}\right) \rightarrow f(c)$; If $c$ is a limit point of $A$, then the above conditions are equivalent to (iv) $\lim _{x \rightarrow c} f(x)=f(c)$.
(4.3.3) Criterion for Discontinuity. Let $f$, defined on $A$, and $c \in A$ be a limit point of $A$. If there exists a sequence $\left(x_{n}\right) \subseteq A$ where $\left(x_{n}\right) \rightarrow c$ but such that $f\left(x_{n}\right)$ does not converge to $f(c)$, we may conclude that $f$ is not continuous at $c$.
(4.3.4) Algebraic Continuity Theorem. Assume $f, g$ defined on $A$, continuous at a point $c \in A$. Then, (i) $k f(x)$ is continuous at $c \forall k \in \mathbf{R}$; (ii) $f(x)+g(x)$ is continuous at $c$; (iii) $f(x) g(x)$ is continuous at $c$; and (iv) $f(x) / g(x)$ is continuous at $c$, provided the quotient is defined.
(*) All polynomials are continuous on $\mathbf{R}$.
(4.3.9) Compositions of Continuous Functions. Given $f$ defined on $A$ and $g$ defined on $B$, and assume the range $f(A)=\{f(x): x \in A\}$ is contained in the domain $B$ so that the composition $g \cdot f(x)=g(f(x))$ is defined on $A$. If f is continuous at $c \in A$, and $g$ is continuous at $f(c) \in B$, then $g(f(x))$ is continuous at $c$.
(4.4.1) Preservation of Compact Sets. Let $f$ defined on $A$ be continuous on $A$. If $K \subseteq A$ is compact, then $f(K)$ is compact as well.
(4.4.2) Extreme Value Theorem. If $f$, defined on $K$ compact, is continuous on $K \subseteq \mathbf{R}$, then $f$ attains a maximum and a minimum value. In other words, there exists $x_{0}, x_{1} \in K$ such that $f\left(x_{0}\right) \leq f(x) \leq f\left(x_{1}\right)$ for all $x \in K$.
(4.4.4) Uniform Continuity. A function $f$ defined on $A$ is uniformly continuous on $A$ if for every $\varepsilon>0$, there exists a $\delta>0$ such that for all $x, y \in A,|x-y|<\delta$ implies $|f(x)-f(y)|<\varepsilon$.
(4.4.5) Sequential Criterion for Absence of Uniform Continuity. A function defined on $A$ fails to be uniformly continuous on $A$ if and only if there exists a particular $\varepsilon_{0}>0$ and two sequences $\left(x_{n}\right),\left(y_{n}\right)$ in $A$ satisfying $\left|x_{n}-y_{n}\right| \rightarrow 0$ but $\left|f\left(x_{n}\right)-f\left(y_{n}\right)\right| \geq \varepsilon_{0}$.
(4.4.7) Uniform Continuity on Compact Sets. A function that is continuous on a compact set $K$ is uniformly continuous on $K$.
(4.5.1) Intermediate Value Theorem. Let $f$ be defined on $[a, b]$ be continuous. If $L$ is a real number satisfying $f(a)<L<f(b)$ or $f(a)>L>f(b)$, then there exists a point $c \in(a, b)$ such that $f(c)=L$.
(4.5.3) Intermediate Value Property. A function $f$ has the intermediate value property on an interval $[a, b]$ if for all $x<y$ in $[a, b]$ and all $L$ between $f(x)$ and $f(y)$, it is always possible to find a point $c \in(x, y)$ where $f(c)=L$.

## Sequences of Functions

(6.2.1) Pointwise Convergence: For each $n \in N$, let $f_{n}$ be a function defined on set $A \subseteq \mathbf{R}$. The sequence of functions converges pointwise on $A$ to a function $f$ if, (1) for all $x \in A$, the sequence pf real numbers $f_{n}(x)$ converges to $f(x) \Leftrightarrow$ for every $\quad>0$ and $x \in A$, there exists an $N$ such that $\mid f_{n}(x)$ $f(x) \mid<\quad \forall n \geq N$.
(6.2.3) Uniform Convergence: Let $\left(f_{n}\right)$ be a sequence of functions defined on a set $A \subseteq \mathbf{R}$. Then, $\left(f_{n}\right)$ converges uniformly on $A$ to a limit function $f$ defined on $A$ if, for every $\quad>0$, there exists an $N \in \mathbf{N}$ such that $\left|f_{n}(x)-f(x)\right|<\quad$ whenever $n \geq N$ and $x \in A$.
(6.2.5) Cauchy Criterion for Uniform Convergence: A sequence of functions (fn) defined on a set $A \subseteq$ $R$ converges uniformly on $A$ if and only if for every $\varepsilon>0$, there exists an $N \in N$ such that |fn $(x)$ $f m(x) \mid<\varepsilon$ whenever $m, n \geq N$ and $x \in A$.
(6.2.6) Continuous Limit Theorem: Let $\left(f_{n}\right)$ be a sequence of functions defined on $A \subseteq \mathbf{R}$ that converges uniformly on $A$ to a function $f$. If each $f n$ is continuous at $c \in A$, then $f$ is continuous at $c$.
(6.3.1) Differentiable Limit Theorem: Let $f_{n} \rightarrow f$ pointwise on the closed interval $[a, b]$, and assume that each $f_{n}$ is differentiable. If $\left(f_{n}{ }^{\prime}\right)$ converges uniformly on $[a, b]$ to a function $f$, then the function $f$ is differentiable and $f^{\prime}=g$.
(6.3.2) Weaker Differentiability Limit Theorem: Let $\left(f_{n}\right)$ be a sequence of differentiable functions defined on the closed interval $[a, b]$, and assume $\left(f_{n}{ }^{\prime}\right)$ converges uniformly on $[a, b]$. If there exists a point $x_{0} \in[a, b]$ where $f_{n}\left(x_{0}\right)$ is convergent, then $\left(f_{n}\right)$ converges uniformly on $[a, b]$.
(6.3.3) Stronger Differentiable Limit Theorem: Let $\left(f_{n}\right)$ be a sequence of differentiable functions defined on the closed interval $[a, b]$, and $\left(f_{n}^{\prime}\right)$ converges uniformly to a function $g$ on $[a, b]$. If there exists a point $x_{0} \in[a, b]$ where $f_{n}\left(x_{0}\right)$ is convergent, then $\left(f_{n}\right)$ converges uniformly. Moreover, the limit function $f=\lim f_{n}$ is differentiable and satisfies $f^{\prime}=g$.

## Series of Functions

(6.4.1) Convergence of Series of Functions: For each $n \in \mathbf{N}$, let $f_{n}$ and $f$ be functions defined on a set $A \subseteq \mathbf{R}$. The infinite series $\Sigma f_{n}(x)$ converges pointwise on $A$ to $f(x)$ if the sequence $s_{k}(x)$ of partial sums defined by $s_{k}(x)=f_{1}(x)+f_{2}(x)+\ldots+f_{k}(x)$ converges pointwise to $f(x)$. The series converges uniformly on $A$ to $f$ if the sequences $s_{k}(x)$ converges uniformly on $A$ to $f(x)$.
$\left(^{*}\right)$ If have series in which functions $f_{n}$ are continuous, then by the Algebraic Continuity Theorem the partial sums will be continuous as well.
(6.4.2) Term by Term Continuity Theorem. Let $f_{n}$ be continuous functions defined on a set $A \subseteq \mathbf{R}$, and assume that $\Sigma f_{n}$ converges uniformly to a function $f$. Then, $f$ is continuous on $A$. Proof idea: Apply Continuous Limit Theorem (6.2.6) to partial sums $s_{k}=f_{1}+f_{2}+\ldots+f_{k}$.
(6.4.3) Term by Term Differentiability Theorem. Let $f_{n}$ be differentiable functions defined on an interval $A$, and assume that $\Sigma f_{n}{ }^{\prime}(x)$ converges uniformly to a limit $g(x)$ in $A$. If there exists a point $x_{0} \in$ [ $a, b$ ] where $\Sigma f_{n}\left(x_{0}\right)$ converges, then the series $\Sigma f_{n}(x)$ converges uniformly to a differentiable function $f(x)$ satisfying $f^{\prime}(x)=g(x)$ on $A$. In other words, $f(x)=\Sigma f_{n}(x)$ and $f^{\prime}(x)=\Sigma f_{n}^{\prime}(x)$. Proof idea: Apply the Stronger Differentiable Limit Theorem to the partial sums $s_{k}=f_{1}+f_{2}+\ldots+f_{k}$. and observe that the Algebraic Differentiability Theorem (5.2.4) implies that $s_{k}{ }^{\prime}=f_{1}{ }^{\prime}+f_{2}{ }^{\prime}+\ldots+f_{k}{ }^{\prime}$
(6.4.4) Cauchy Criterion for Uniform Convergence of a Series. A series $\Sigma f_{n}$ converges uniformly on $A$ $\subseteq \mathbf{R}$ if and only if for every $>0$, there exists an $N \in \mathbf{N}$ such that $\left|f_{m+1}(x)+f_{m+2}(x)+\ldots+f_{n}(x)\right|<$ whenever $n>m \geq N$ and $x \in A$.
(6.4.5) Weierstrass $\mathbf{M}$-Test. For each $n \in \mathbf{N}$, let $f_{n}$ be a function defined on a set $A \subseteq \mathbf{R}$ and let $M_{n}>0$ be a real number satisfying $\left|f_{n}(x)\right| \leq M_{n}$ for all $x \in A$. If $\sum M_{n}$ converges, then $\Sigma f_{n}$ converges uniformly on $A$. Proof idea: Cauchy Criterion and the triangle inequality.

Power Series: functions of the form $f(x)=\sum a_{n} x^{n}=a_{0}+a_{1} x+a_{2} x^{2}+a_{3} x^{3}+\ldots$
(6.5.1) If a power series $\sum a_{n} x^{n}$ converges at some point $x_{0} \in \mathbf{R}$, then it converges absolutely for any $x$ satisfying $|x|<\left|x_{0}\right|$. Proof Idea: Since the series converges, then the sequence of terms is bounded (converges to 0 ). Using the hypothesis (if $x \in \mathbf{R}:|x|<\left|x_{0}\right|$ ), find series of $M\left|x / x_{0}\right|^{n}$ to be geometric with ratio $\left|x / x_{0}\right|<1$, so converges and thus by Comparison Test, converges absolutely.
(*) Implies that the set of points for which a given power series converges must necessarily be $\{0\}, \mathbf{R}$, or a bounded interval centered around $x=0$. R is referred to as the radius of convergence of a power series.
(6.5.2) If a power series $\sum a_{n} x^{n}$ converges absolutely at a point $x 0$, then it converges uniformly on the closed interval $[-c, c]$ where $c=|x 0|$. Proof Idea: Application of the Weierstrass M -Test.
$\left(^{*}\right)$ if the power series $g(x)=\sum a_{n} x^{n}$ converges conditionally at $x=R$, then it is possible for it to diverge when $x=-R$. Sample with $R=1: \Sigma(-1)^{n} x^{n} / n$.
(6.5.3) Abel's Lemma. Let $b_{n}$ satisfy $b_{1} \geq b_{2} \geq b_{3} \geq \ldots \geq 0$, and let $\sum a_{n}$ be a series for which the partial sums are bounded. In other words, assume that there exists $A>0$ such that $\left|a_{1}+a_{2}+\ldots+a_{n}\right| \leq A$ for all $n \in \mathbf{N}$. Then for all $n \in \mathbf{N},\left|a_{1} b_{1}+a_{2} b_{2}+\ldots+a_{n} b_{n}\right| \leq A b_{1}$.
(6.5.4) Abel's Theorem. Let $g(x)=\sum a_{n} x^{n}$ be a power series that converges at the point $x=R>0$. Then the series converges uniformly on the interval $[0, R]$. (Similar result for $x=-R$.)
(6.5.5) If a power series converges pointwise on the set $A \subseteq R$, then it converges uniformly on any compact set $K \subseteq A$. Proof idea: Apply Abel's Theorem (6.5.4) to the max and min of the compact set K.
$\left(^{*}\right)$ Power series is continuous at every point at which it converges.
(6.5.6) If $\sum a_{n} x^{n}$ converges for all $x \in(-R, R)$, then the differentiated series $\sum n a_{n} x^{n-1}$ converges at each $x \in(-R, R)$ as well. Consequently, the convergence is uniform on compact sets contained in $(-R, R)$.
$\left(^{*}\right)$ Series can converge at endpoint, but differentiated series can diverge. Ex: $\sum x^{n} / n$ at $x=-1$.
(6.5.7) Assume $f(x)=\sum a_{n} x^{n}$ converges on an interval $A \subseteq \mathbf{R}$. Then, the function $f$ is continuous on $A$ and differentiable on any open interval $(-R, R) \subseteq A$. Moreover, the derivative is given by $f^{\prime}(x)=$ $\sum n a_{n} x^{n-1}$ and $f$ is infinitely differentiable on $(-R, R)$, and the successive derivatives can be obtained via term by term differentiation of the appropriate series.

## Results from psets:

4W:

- The limit of a sequence, if it exists, must be unique. First, assume $\lim a_{n}=a$ and $\lim a_{n}=b$, and proceed to show that $a=b$.
- (Reverse Triangle Inequality): $|a+b| \leq|a|+|b| \Rightarrow$ Inverse Triangle Inequality: $|a-b| \geq||a|$ - |b||.
- For sequences $\left(x_{n}\right),\left(y_{n}\right)$ :
- ( $x_{n}$ ) and (yn) divergent but ( $x_{n}+y_{n}$ ) convergent; $x_{n}=n, y_{n}=-n$.
- $\left(x_{n}\right)$ convergent and $\left(y_{n}\right)$ convergent, and $\left(x_{n}+y_{n}\right)$ converges; impossible by the ALT
- $\left(b_{n}\right)$ convergent with $b_{n} \neq 0 \forall n:\left(1 / b_{n}\right)$ convergent; $b_{n}=1 / n$
- unbounded $\left(a_{n}\right)$ and convergent $\left(b_{n}\right)$ and $\left(a_{n}-b_{n}\right)$ bounded; impossible
- $\left(a_{n}\right),\left(b_{n}\right)$ such that $\left(a_{n} b_{n}\right)$ converges but $\left(b_{n}\right)$ does not; $\left(a_{n}\right)=0,\left(b_{n}\right)=n$.

4F:

- (Squeeze Theorem): If $x_{n} \leq y_{n} \leq z_{n} \forall n \in \mathbf{N}$ and $\lim x_{n}=\lim z_{n}=\mathrm{L}$, then $\lim y_{n}=\mathrm{L}$.
- (Cesaro Means): If ( $x_{n}$ ) is a convergent sequence, then the sequence given by the averages $y_{n}=$ $n^{-1}\left(x_{1}+x_{2}+\ldots+x_{n}\right)$ also converges to the same limit. Note: it is possible for $\left(y_{n}\right)$ of averages to converge even if ( $x_{n}$ ) does not. Example: $x_{n}=(-1)^{n}$
- (Limit Superior): $\lim \sup a_{n}=\lim _{n \rightarrow \infty} y_{n}$ where $y_{n}=\sup \left\{a_{k}: k \geq n\right\}$
- $y_{k}$ converges
- $\lim \inf a_{n}=\lim _{n \rightarrow \infty} x_{n}$ where $x_{n}=\inf \left\{a_{k}: k \geq n\right\}$
- $\lim \inf a_{n} \leq \lim \sup a_{n}$ for every bounded sequence.
- Strict inequality when $\lim \inf a_{n}=-1 \lim \sup a_{n}=1$.
- $\lim \inf a_{n}=\lim \sup a_{n}$ if and only if $\lim$ an exists, and all three values are equal.

5W:

- For $\left(a_{n}\right),\left(b_{n}\right)$ Cauchy, we have that:
- $c_{n}=\left|a_{n}-b_{n}\right|$ is Cauchy while $c_{n}=(-1)^{n} a_{n}$ is not Cauchy.

5F:

- (Infinite product) $\Pi b_{n}=b_{1} b_{2} b_{3} \ldots$
- Understood in terms of sequence of partial products $p_{m}=\Pi b_{n}=b_{1} b_{2} \ldots b_{m}$
- The sequence of partial products converges if and only if $\sum a_{n}$ converges.
- If $a_{n}>0$ and $\lim \left(n a_{n}\right)=L \neq 0$, then $\sum a_{n}$ diverges.
- Assume that $a_{n}>0$ and $\lim n^{2} a_{n}$ exists. Then $\sum a_{n}$ converges.
- For sequence ( $a_{n}$ ):
- If $\sum a_{n}$ converges absolutely, then $\sum a_{n}{ }^{2}$ converges absolutely
- FALSE: If $\sum a_{n}$ converges and $\left(b_{n}\right)$ converges, then $\sum a_{n} b_{n}$ converges. Counterexample: $a_{n}=b_{n}=(-1)^{n}(\sqrt{n})^{-1}$
- If $\sum a_{n}$ converges conditionally, then $\sum n^{2} a_{n}$ diverges.
- (Ratio Test): Given series $\sum a_{n}$ with $a_{n} \neq 0$, the Ratio Test states that if $\left(a_{n}\right)$ satisfies lim $\left|a_{n+1} / a_{n}\right|=r<1$, then the series converges absolutely.

6W:

6F:

7W:

7F:

- Lipschitz Condition
- A function $f$ is called Lipschitz if there exists a bound $M>0$ such that $\mid(f(x)-f(y)) /(x-$ $y) \mid \leq M$ for all $x \neq y \in A$. Geometrically speaking, a function $f$ is Lipschitz if there is a uniform bound on the magnitude of the slopes of lines drawn through any two points on the graph of $f$.
- If $f$ defined on $A$ is Lipschitz, then it is uniformly continuous on $A$.
- Inverse function + Topological Characterization of Continuity
- Let $g$ be defined on all of $\mathbf{R}$. If $B \subseteq \mathbf{R}$, define the set $g^{-1}(B)$ by $g^{-1}(B)=\{x \in \mathbf{R}: g(x) \in B\}$
- $g$ is continuous if and only if $g^{-1}(O)$ is open whenever $O \subseteq \mathbf{R}$ is an open set
- if $f$ is a continuous function defined on $\mathbf{R}$,
- $g^{-1}(K)$ is not necessarily compact whenever $K$ is compact
- $g^{-1}(F)$ is closed whenever $F$ is closed

8W:

8F:

9W:

9F:

