### Sequences

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(2.2.1) Sequence. A sequence is a function whose domain is N.

(2.2.3) **Convergence of a Sequence.** A sequence  $(a_n)$  converges to a real number a if, for every  $\varepsilon > 0$ , there exists an  $N \in \mathbf{N}$  such that whenever  $n \ge N$ , it follows that  $|a_n - a| < \varepsilon$ .

(2.2.3B) **Convergence of a Sequence, Topological Characterization.** A sequence  $(a_n)$  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(a)  $\Leftrightarrow$  every V(a) contains all but a finite number of terms of  $(a_n)$ .

(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  $(x_n)$  is bounded if  $\exists M > 0$  such that |xn| < M for all  $n \in \mathbb{N}$ .

(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)  $\lim(ca_n) = ca$  for all  $c \in \mathbf{R}$ ; (ii)  $\lim(a_n + b_n) = a + b$ ; (iii)  $\lim(a_n b_n) = ab$ ; (iv)  $\lim(a_n/b_n) = a/b$  provided  $b \neq 0$ .

(2.3.4) **Order Limit Theorem**. Assume  $\lim a_n = a$  and  $\lim b_n = b$ . Then, (i) if  $a_n \ge 0$  for all  $n \in \mathbf{N}$ , then  $a \ge 0$ ; (ii) if  $a_n \ge b_n$  for every  $n \in \mathbf{N}$ , then  $a \ge b$ ; (iii) If there exists  $c \in \mathbf{R}$  for which  $c \le a_n$  for all  $n \in \mathbf{N}$ , then  $c \le a$ .

(2.4.3) **Convergence of a Series.** Let  $(b_n)$  be a sequence, and define the corresponding sequence of partial sums  $(s_m)$  of the series  $\sum b_n$  where  $s_m = b_1 + b_2 + ... + b_m$ . The series  $\sum b_n$  converges to *B* if the sequence  $(s_m)$  converges to *B*. Thus,  $\sum b_n = B$ .

(2.4.6) **Cauchy Condensation Test.** Suppose  $(b_n)$  is decreasing and satisfies  $b_n \ge 0$  for all  $n \in \mathbb{N}$ . Then, the series  $\sum b_n$  converges if and only if the series  $\sum 2^n b_{2n} = b_1 + 2b_2 + 4b_4 + 8b_8 + \dots$  converges.

(2.4.7) The series  $\sum 1/n^p$  converges if and only if p > 1.

(2.5.1) **Subsequences.** Let  $(a_n)$  be a sequence of real numbers, and let  $n_1 < n_2 < n_3 < ...$  be an increasing sequence of natural numbers. Then the sequence  $(a_{n1}, a_{n2}, a_{n3}, ...)$  is called a subsequence of  $(a_n)$  and is denoted by  $(a_{nk})$ , where  $k \in \mathbb{N}$  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  $(a_n)$  is called a Cauchy sequence if, for every  $\varepsilon > 0$ , there exists an  $N \in \mathbf{N}$  such that whenever  $m, n \ge N$ , it follows that  $|a_n - a_m| < \varepsilon$ .

(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  $\sum b_k = B$ , then (i)  $\sum ca_k = cA$  for all  $c \in \mathbf{R}$  and (ii)  $\sum (a_k + b_k) = A + B$ .

(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  $n > m \ge N$ , it follows that  $|a_{m+1} + a_{m+2} + ... + a_n| < \varepsilon$ .

(2.7.3) If the series  $\sum a_k$  converges, then the sequence  $(a_k)$  converges to 0.

(2.7.4) **Comparison Test.** Assume  $(a_k)$  and  $(b_k)$  are sequences satisfying  $0 \le a_k \le b_k \forall k \in \mathbb{N}$ . Then, (i) if  $\sum b_k$  converges, then  $\sum a_k$  converges and (ii) if  $\sum a_k$  diverges, then  $\sum b_k$  diverges.

(2.7.6) **Absolute Convergence Test.** If the series  $\sum |a_n|$  converges, then  $\sum a_n$  converges as well. jl12

(2.7.7) Alternating Series Test. Let  $(a_n)$  be a sequence satisfying (i)  $a_1 \ge a_2 \ge ... \ge a_n \ge a_{n+1} \ge ...$  and (ii)  $(a_n)$  converges to 0. Then, the alternating series  $\sum (-1)^{n+1}a_n$  converges.

# **Topology of The Reals**

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(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  $(a_n)$  contained in A satisfying  $a_n \neq x$  for all  $n \in \mathbb{N}$ .

(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 Q in 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 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 **R**. A set  $K \subseteq \mathbf{R}$  is compact if and only if it is closed and bounded.

(3.3.5) If  $K_1 \supseteq K_2 \supseteq K_3 \supseteq \dots$  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  $\{O_d : d \in D\}$  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 **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,  $\lim_{x\to c} f(x) = L$  provided that for all > 0,  $\exists$  > 0 such that whenever 0 < |x - c| < t it follows that |f(x) - L| < t.

(4.2.1B) **Functional Limit - Topological Characterization**. Let *c* be the limit point of the domain of *f*. We say  $\lim_{x\to c} f(x) = L$  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  $\lim_{x\to c} f(x) = L \Leftrightarrow$  for all sequences  $(x_n) \subseteq A$  satisfying  $x_n \neq x$  and  $(x_n) \to c$ , then  $f(x_n) \to L$ .

(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  $\lim_{x\to c} f(x) = L$  and  $\lim_{x\to c} g(x) = M$  for some limit point  $c \in A$ . Then, (i)  $\lim_{x\to c} kf(x) = kL$  for all  $k \in \mathbf{R}$ , (ii)  $\lim_{x\to c} (f(x) + g(x)) = L + M$ ;  $\lim_{x\to c} (f(x)g(x)) = LM$  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  $(x_n)$ ,  $(y_n)$  with  $x_n \neq c$  and  $y_n \neq c$  and  $\lim_{x\to c} x_n = \lim_{x\to c} y_n = c$  but  $\lim_{x\to c} f(x_n) \neq \lim_{x\to c} f(y_n)$ , then  $\lim_{x\to c} f(x)$  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| < i 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  $(x_n) \to c$ , then  $f(x_n) \to f(c)$ ; If *c* is a limit point of *A*, then the above conditions are equivalent to (iv)  $\lim_{x\to c} f(x) = f(c)$ .

(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  $(x_n) \subseteq A$  where  $(x_n) \rightarrow c$  but such that  $f(x_n)$  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) kf(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 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  $f(x_0) \leq f(x) \leq f(x_1)$  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  $(x_n)$ ,  $(y_n)$  in A satisfying  $|x_n - y_n| \rightarrow 0$  but  $|f(x_n) - f(y_n)| \ge \varepsilon_0$ .

(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 > 0 and  $x \in A$ , there exists an N such that  $|f_n(x) - f(x)| < \forall n \ge N$ .

(6.2.3) **Uniform Convergence:** Let  $(f_n)$  be a sequence of functions defined on a set  $A \subseteq \mathbb{R}$ . Then,  $(f_n)$  converges uniformly on A to a limit function f defined on A if, for every > 0, there exists an  $N \in \mathbb{N}$  such that  $|f_n(x) - f(x)| < whenever <math>n \ge N$  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  $|fn(x) - fm(x)| < \varepsilon$  whenever m,  $n \ge N$  and  $x \in A$ .

(6.2.6) **Continuous Limit Theorem:** Let  $(f_n)$  be a sequence of functions defined on  $A \subseteq \mathbf{R}$  that converges uniformly on A to a function f. If each fn 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  $(f_n)$  converges uniformly on [a, b] to a function f, then the function f is differentiable and f' = g.

(6.3.2) Weaker Differentiability Limit Theorem: Let  $(f_n)$  be a sequence of differentiable functions defined on the closed interval [a, b], and assume  $(f_n)$  converges uniformly on [a, b]. If there exists a point  $x_0 \in [a, b]$  where  $f_n(x_0)$  is convergent, then  $(f_n)$  converges uniformly on [a, b].

(6.3.3) **Stronger Differentiable Limit Theorem:** Let  $(f_n)$  be a sequence of differentiable functions defined on the closed interval [a, b], and  $(f_n')$  converges uniformly to a function g on [a, b]. If there exists a point  $x_0 \in [a, b]$  where  $f_n(x_0)$  is convergent, then  $(f_n)$  converges uniformly. Moreover, the limit function  $f = \lim f_n$  is differentiable and satisfies f' = g.

# **Series of Functions**

(6.4.1) **Convergence of Series of Functions**: For each  $n \in \mathbb{N}$ , let  $f_n$  and f be functions defined on a set  $A \subseteq \mathbb{R}$ . The infinite series  $\sum f_n(x)$  **converges pointwise** on A to f(x) if the sequence  $s_k(x)$  of partial sums defined by  $s_k(x) = f_1(x) + f_2(x) + ... + f_k(x)$  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).

(\*) 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  $\sum f_n$  converges uniformly to a function f. Then, f is continuous on A. **Proof idea:** Apply Continuous Limit Theorem (6.2.6) to partial sums  $s_k = f_1 + f_2 + ... + f_k$ .

(6.4.3) **Term by Term Differentiability Theorem**. Let  $f_n$  be differentiable functions defined on an interval A, and assume that  $\sum f'_n(x)$  converges uniformly to a limit g(x) in A. If there exists a point  $x_0 \in [a, b]$  where  $\sum f_n(x_0)$  converges, then the series  $\sum f_n(x)$  converges uniformly to a differentiable function f(x) satisfying f'(x) = g(x) on A. In other words,  $f(x) = \sum f_n(x)$  and  $f'(x) = \sum f_n'(x)$ . **Proof idea:** Apply the Stronger Differentiable Limit Theorem to the partial sums  $s_k = f_1 + f_2 + ... + f_k$ . and observe that the Algebraic Differentiability Theorem (5.2.4) implies that  $s'_k = f'_1 + f'_2 + ... + f'_k$ .

(6.4.4) Cauchy Criterion for Uniform Convergence of a Series. A series  $\sum f_n$  converges uniformly on  $A \subseteq \mathbf{R}$  if and only if for every > 0, there exists an  $N \in \mathbf{N}$  such that  $|f_{m+1}(\mathbf{x}) + f_{m+2}(\mathbf{x}) + ... + f_n(\mathbf{x})| < whenever <math>n > m \ge N$  and  $x \in A$ .

(6.4.5) Weierstrass 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  $|f_n(x)| \le M_n$  for all  $x \in A$ . If  $\sum M_n$  converges, then  $\sum f_n$  converges uniformly on A. **Proof idea**: Cauchy Criterion and the triangle inequality.

**Power Series**: functions of the form  $f(x) = \sum a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$ 

(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  $|x| < |x_0|$ . **Proof Idea:** Since the series converges, then the sequence of terms is bounded (converges to 0). Using the hypothesis (if  $x \in \mathbf{R} : |x| < |x_0|$ ), find series of  $M|x/x_0|^n$  to be geometric with ratio  $|x/x_0| < 1$ , 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  $\{0\}$ , **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 x0, then it converges uniformly on the closed interval [-c, c] where c = |x0|. **Proof Idea**: Application of the Weierstrass M-Test.

(\*) 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:  $\sum (-1)^n x^n / n$ .

(6.5.3) **Abel's Lemma.** Let  $b_n$  satisfy  $b_1 \ge b_2 \ge b_3 \ge ... \ge 0$ , 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  $|a_1 + a_2 + ... + a_n| \le A$  for all  $n \in \mathbb{N}$ . Then for all  $n \in \mathbb{N}$ ,  $|a_1b_1 + a_2b_2 + ... + a_nb_n| \le Ab_1$ .

(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.

(\*) 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  $\sum na_n x^{n-1}$  converges at each  $x \in (-R, R)$  as well. Consequently, the convergence is uniform on compact sets contained in (-R, R).

(\*) 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  $f'(x) = \sum na_n x^{n-1}$  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| ≤ |a| + |b| ⇒ Inverse Triangle Inequality: |a b| ≥ ||a|
  |b||.
- For sequences  $(x_n)$ ,  $(y_n)$ :
  - $(x_n)$  and  $(y_n)$  divergent but  $(x_n + y_n)$  convergent;  $x_n = n$ ,  $y_n = -n$ .
  - $(x_n)$  convergent and  $(y_n)$  convergent, and  $(x_n + y_n)$  converges; impossible by the ALT
  - $(b_n)$  convergent with  $b_n \neq 0 \forall n : (1/b_n)$  convergent;  $b_n = 1/n$
  - unbounded  $(a_n)$  and convergent  $(b_n)$  and  $(a_n b_n)$  bounded; impossible
  - $(a_n)$ ,  $(b_n)$  such that  $(a_nb_n)$  converges but  $(b_n)$  does not;  $(a_n) = 0$ ,  $(b_n) = n$ .

### 4F:

- (Squeeze Theorem): If  $x_n \le y_n \le z_n \forall n \in \mathbb{N}$  and  $\lim x_n = \lim z_n = L$ , then  $\lim y_n = L$ .
- (Cesaro Means): If (x<sub>n</sub>) is a convergent sequence, then the sequence given by the averages y<sub>n</sub> = n<sup>-1</sup>(x<sub>1</sub> + x<sub>2</sub> + ... + x<sub>n</sub>) also converges to the same limit. Note: it is possible for (y<sub>n</sub>) of averages to converge even if (x<sub>n</sub>) does not. Example: x<sub>n</sub> = (-1)<sup>n</sup>
- (Limit Superior): lim sup  $a_n = \lim_{n \to \infty} y_n$  where  $y_n = \sup\{a_k : k \ge n\}$ 
  - $\circ$   $y_k$  converges
  - lim inf  $a_n = \lim_{n \to \infty} x_n$  where  $x_n = \inf\{a_k : k \ge n\}$
  - lim inf  $a_n \leq \lim \sup a_n$  for every bounded sequence.
    - Strict inequality when  $\lim a_n = -1 \lim \sup a_n = 1$ .
  - lim inf  $a_n$  = lim sup  $a_n$  if and only if lim an exists, and all three values are equal.

### 5W:

- For  $(a_n)$ ,  $(b_n)$  Cauchy, we have that:
  - $c_n = |a_n b_n|$  is Cauchy while  $c_n = (-1)^n a_n$  is not Cauchy.

# 5F:

- (Infinite product)  $\prod b_n = b_1 b_2 b_3 \dots$ 
  - Understood in terms of sequence of partial products  $p_m = \prod b_n = b_1 b_2 \dots b_m$
  - The sequence of partial products converges if and only if  $\sum a_n$  converges.
- If  $a_n > 0$  and lim  $(na_n) = L \neq 0$ , 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  $(b_n)$  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  $(a_n)$  satisfies lim  $|a_{n+1}/a_n| = r < 1$ , 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  $|(f(x) f(y))/(x y)| \le M$  for all  $x \ne y \in A$ . 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 **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 **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: