

Lecture 13: Finishing up Sequences

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Last time: A sequence can have many accumulation points i.e. subsequential limits

→ If X is a sequence, x is a acc. pt. if $\exists \varepsilon > 0$, there are infinitely many n s.t. $X_n \in (x - \varepsilon, x + \varepsilon)$

• Subsequence limit if \exists subsequence $Y \subseteq X$ s.t. $\lim Y = x$

Theorem: These are the same

Proof (strat): For each n , X enters $(x - \frac{1}{n}, x + \frac{1}{n})$ infinitely often so build $Y \subseteq X$ s.t. $Y_n \in (x - \frac{1}{n}, x + \frac{1}{n})$

Example: Since \mathbb{Q} is countable there exists a sequence that hits every rational #.

if $r \in \mathbb{R}$ is any real number then $\forall \varepsilon, (r - \varepsilon, r + \varepsilon) \cap \mathbb{Q}$ is infinite

Lemma: if $a < b$ in \mathbb{R} , then $(a, b) \cap \mathbb{Q}$ is infinite

→ Define $b - a =: w > 0$ $\frac{1}{w} > 0$ pick $N \in \mathbb{N}$ s.t. $N > \frac{1}{w}$

→ So (Na, Nb) has width > 1 so contains an integer M

→ So $\frac{M}{N} \in (a, b)$ Now subdivide and repeat

so r is an acc. pt. of X
 r was arbitrary

Let X be a bounded set. $\sup(X)$ might or might not be an acc. pt.

Example:

$X = 0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots$ → then $\sup(X) = 1 = \lim(X)$

$X = 1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$ → then $\sup(X) = 1$ but only acc. pt. is $\lim X = 0$

Remark: Bolzano-Weierstrass says that a bounded seq has at least one acc. pt. but maybe many.

• for bounded sequences, TFAE:

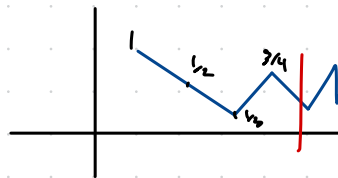
→ Seq converges (limit exists)

→ $\exists!$ acc. pt.

Suppose given a bounded sequence $X = (X_0, X_1, X_2, \dots)$; define a new sequence whose n th term is

$$S_n = \sup\{X_n, X_{n+1}, X_{n+2}, \dots\} = \sup\{X_m\} \quad m \geq n$$

$$\frac{(-1)^n + 1}{2} - (-1)^n \frac{1}{n} \rightarrow \begin{array}{l} n \text{ even: } 1 - \frac{1}{n} \\ n \text{ odd: } 0 + \frac{1}{n} \end{array}$$



we are throwing away part of the set and getting a new supremum

$$S_{n+1} \leq S_n$$

$$S_n \geq S_{n+1} \geq S_{n+2} \geq \dots \geq \inf(X)$$

→ is a decreasing and bounded sequence and so converges

$$\rightarrow \lim_{n \rightarrow \infty} \sup(X_n, X_{n+1}, X_{n+2}, \dots) = \limsup(X)$$

Theorem: Let X be a bounded sequence

i) $\limsup(X)$ is an acc. pt. of X

ii) $\limsup(X) = \sup(\text{acc. pts. of } X)$

Proof: i) let $l := \limsup(X)$; by definition, $\forall \varepsilon$, $\exists n$ s.t. $l \leq S_n < l + \varepsilon$ thus $\exists N > n$ s.t.

$S_n \geq X_N > S_n - \varepsilon$ → so $l + \varepsilon > X_N > l - \varepsilon$, so these X_N 's are a subseq converging to l .

! This tells you that for any sequence X , the set of accum. pts. of X has the property that it contains its own sup.

Ex.: so $\nexists X$ s.t. $\{\text{accum. pts. of } X\}$ is $(0, 1)$

(ii) Suffice to show if y is any accumulation point then $y \leq \limsup(X)$
 (Given i)) for this suffice to observe that if $y \in X$ then $\limsup y \leq \limsup X$

if X converges then $\limsup = \lim$

Corollary: for a bounded seq X TFAE:

- i) $\lim X$ exists in which case
- ii) $\limsup X = \liminf X = \lim X$

proof: if $\lim X$ exists then it is the only accum. pt. of X so (i) \Rightarrow (ii)

\rightarrow for any bounded X , acc. pts $(X) \subseteq [\liminf X, \limsup X]$

\rightarrow so if $\liminf = \limsup = l$ then accum. pts. $\subseteq \{l\}$

\rightarrow so $\exists!$ accum. pt. so (ii) \Rightarrow (i)

Definition: A sequence $X = (x_0, x_1, \dots)$ is Cauchy if $\forall \epsilon \exists N$ s.t. $\forall m, n \geq N$ $|x_m - x_n| < \epsilon$

Lemma: If $\lim X$ exists, then X is Cauchy.

proof: since $\lim X$ exists, $\forall \epsilon, \exists N$ s.t. $\forall n \geq N$ $|x_n - \lim X| < \frac{\epsilon}{2}$ so Δ ineq $\Rightarrow |x_n - x_m| < \epsilon$ if $n, m \geq N$

Theorem: if X is Cauchy then X converges.

Proof strat: show that Cauchy $\Rightarrow \limsup = \liminf$ idea: use Cauchy condition to show that $\forall \epsilon, |\limsup - \liminf| < \epsilon$

Application: A seq x_0 is called contractive if $\exists 0 < c < 1$ s.t. $|x_{n+1} - x_n| \leq c |x_n - x_{n-1}|$

Lemma: contractive sequences converge

proof: suppose $m \geq n$ then from Δ inequality $|x_m - x_n| \leq \sum_{k=1}^{m-n} |x_{n+k} - x_{n+k-1}| \leq \sum_{k=1}^{m-n} c^k |x_{n+1} - x_n|$
 $\leq \sum_{k=1}^{\infty} c^k |x_{n+1} - x_n| = \frac{1}{1-c} |x_{n+1} - x_n| \leq c^n |x_1 - x_0|$ ★

\rightarrow Given ϵ find N s.t.

$$\frac{c^N}{1-c} |x_1 - x_0| < \epsilon \quad \text{can do this b/c since } c < 1 \quad c^N \cdot \frac{|x_1 - x_0|}{1-c} \rightarrow 0 \text{ as } N \rightarrow \infty$$

for this N ★ shows that X is Cauchy hence convergent.