

ANALYSIS 1

(ENGLISH)

LECTURE 10

CAUCHY SEQUENCES

EXAMPLE $x_n = \left(1 + \frac{1}{n}\right)^n \quad n \geq 1$

$x_n \xrightarrow{n \rightarrow \infty} e \leftarrow \begin{array}{l} \text{def of } e \\ \text{as the limit of} \\ x_n \end{array}$

CAUCHY SEQUENCES

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

$$x_n \xrightarrow{n \rightarrow \infty} e$$

HOW DID WE PROVE IT?

CAUCHY SEQUENCES

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

$$x_n \xrightarrow{n \rightarrow \infty} e$$

HOW DID WE PROVE IT?

① (x_n) IS STRICTLY INCREASING

② (x_n) IS BOUNDED

THM $\Rightarrow$ LIMIT EXISTS

IN GENERAL: GIVEN (x_n)

IF WE CAN GUESS $x_n \xrightarrow{n \rightarrow \infty} \textcircled{X}$

THEN WE CAN VERIFY IF

SAME

$\textcircled{X}$ SATISFIES THE DEF'N
OF LIMIT FOR (x_n)

EXAMPLE

$$x_n = \frac{1}{n^2}$$

$$\text{lim } x_n = 0$$

ARCH. PROP. $\forall \varepsilon > 0$, $\exists n_\varepsilon$ s.t.

$$\forall n \geq n_\varepsilon \quad 0 \leq \frac{1}{n^2} \leq \varepsilon$$

$$n_\varepsilon \doteq \left\lceil \frac{1}{\sqrt{\varepsilon}} \right\rceil + 1$$

IN GENERAL: GIVEN (x_n)

IF WE CAN GUESS $x_n \xrightarrow{n \rightarrow \infty} \textcircled{X}$

THEN WE CAN VERIFY IF

SAME

$\textcircled{X}$ SATISFIES THE DEF'N
OF LIMIT FOR (x_n)

BUT WHAT IF WE CANNOT
GUESS WHAT THE LIMIT MAY BE?

BUT WHAT IF WE CANNOT
GUESS WHAT THE LIMIT MAY BE?

EXAMPLE

$$x_0 = 3$$

$$x_1 = 3.1$$

$$x_2 = 3.14$$

$$x_3 = 3.141$$

$$x_4 = 3.1415$$

$$x_5 = 3.14159$$

$$x_n \xrightarrow{n \rightarrow \infty} \pi$$

$$\left(\underset{=}{x_n} - \pi \right) \leq 10^{-n}$$

0.000000...0 ...
 $\underbrace{\hspace{10em}}_{\sim 0's}$

$x_n =$ TAKE DECIMAL REPR'N OF π
AND TRUNCATE DECIMAL PART AT n -th
DIGIT.

DEF (x_n) IS A CAUCHY SEQUENCE

IF $\forall \varepsilon > 0$ THERE IS $n_\varepsilon \in \mathbb{N}$

$\forall n, m \geq n_\varepsilon$ THEN

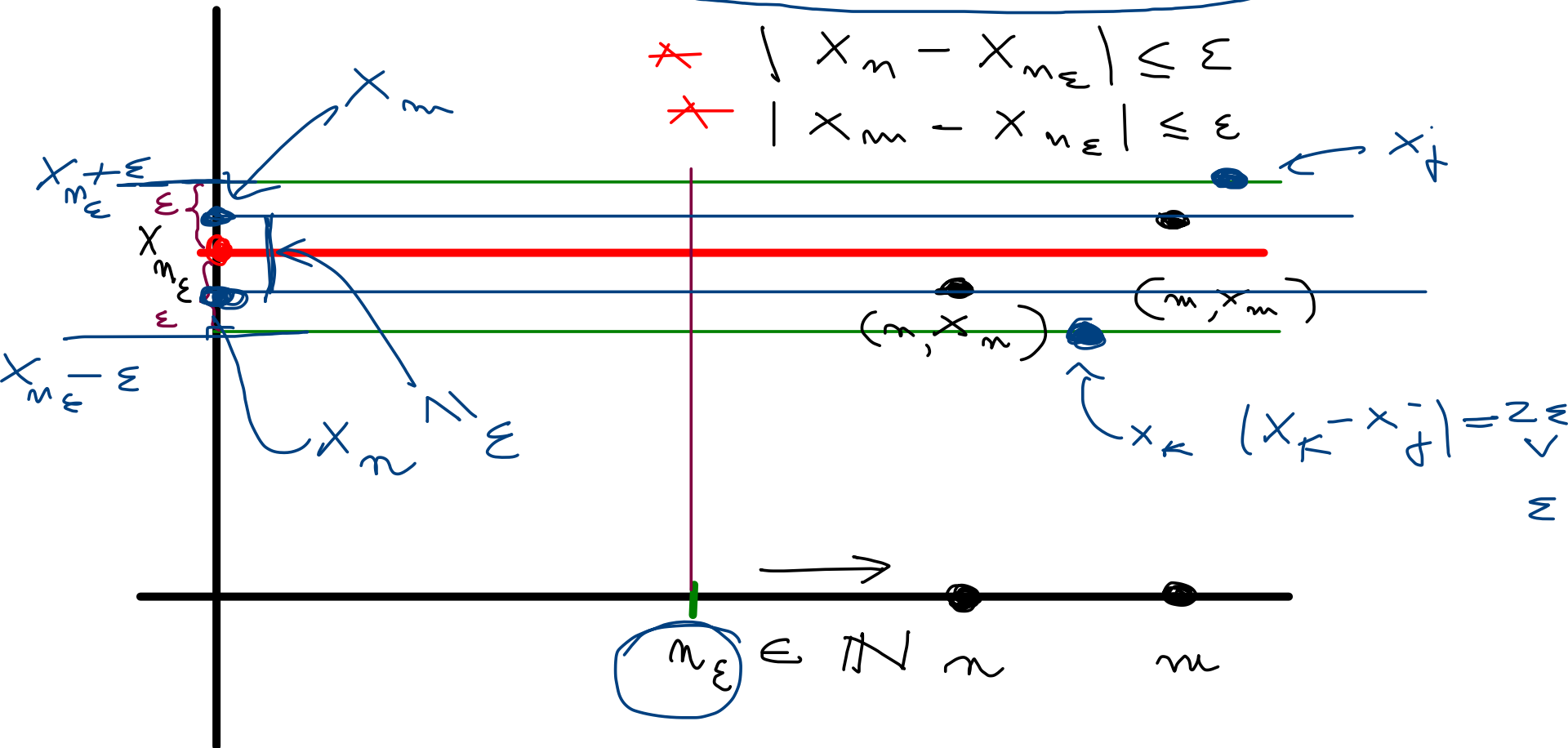
$\mathbb{N}$

$$| \underline{x_n} - \underline{x_m} | \leq \varepsilon$$

INTUITIVELY : "SELF CONTAINED" DEF 'N

$$* \quad |x_m - x_n| \leq \varepsilon$$

~~*~~ $|X_m - X_{n_\varepsilon}| \leq \varepsilon$



EXAMPLE

$$x \in \mathbb{R}_+^*$$

$$x_0 = [x],$$

$x_n \doteq$ DECIMAL REPRESENTATION OF x UP TO THE n -TH DECIMAL DIGIT

$$\begin{array}{cccc} 3 & 3.1 & 3.14 & 3.141 \\ \downarrow & \downarrow & \downarrow & \downarrow \\ x_0 & x_1 & x_2 & x_3 \end{array}$$

$$x_n \xrightarrow{n \rightarrow \infty} x$$

CONVERGING
SEQ.

EXAMPLE

$$x \in \mathbb{R}_+^*$$

$$x_0 = [x],$$

$x_n \doteq$ DECIMAL REPRESENTATION
OF x UP TO THE
 n -TH DECIMAL
DIGIT

THE
SAME
 $n \in \mathbb{N}$

$$x = \pi \implies$$

$$\begin{aligned} x_0 &= 3 \\ x_1 &= 3.1 \\ x_2 &= 3.14 \\ x_3 &= 3.141 \\ x_4 &= 3.1415 \\ x_5 &= 3.14159 \end{aligned}$$

EXAMPLE

$$\underline{(a_n)}, a_n \in \{0, 1, 2, 3, 4, \dots, 9\}$$

$n \geq 1$

$$x_0 = a_0 \in \mathbb{N}$$

$$x_1 = a_0 + a_1/10$$

$$\longrightarrow a_0.a_1$$

$$x_2 = a_0 + a_1/10 + a_2/100$$

$$\longrightarrow a_0.a_1a_2$$

$$x_3 = a_0 + a_1/10 + a_2/100 + a_3/1000$$

$$\longrightarrow a_0.a_1a_2a_3$$

$$x_n = x_{n-1} + \underline{a_n}/10^n$$

$$\underbrace{a_0.a_1a_2a_3a_4\dots a_{n-1}}_{x_{n-1}} a_n$$

EXAMPLE

$$(a_n), a_n \in \{0, 1, 2, 3, 4, \dots, 9\} \quad n \geq 1$$

$$x_0 = a_0$$

(x_n) CAUCHY
SEQUENCE

$$x_n = x_{n-1} + a_n / 10^n$$

$$\forall N \in \mathbb{N}, \text{ IF } \underline{n, m} \geq N$$

$$\Rightarrow |x_n - x_m| < 10^{-N} \xrightarrow[N \rightarrow \infty]{} 0$$

ASSUME $n < m \Rightarrow x_n, x_m$ have the
• first n digits in their
decimal part

$$|x_n - x_m| = \underbrace{0.000000 \dots 0}_{0_0} a_{n+1} a_{n+2} a_{n+3} \dots a_m$$

EXAMPLE

$$(a_n), a_n \in \{0, 1, 2, 3, 4, \dots, 9\}$$

$$x_0 = a_0$$

$$x_n = x_{n-1} + a_n / 10^n$$

$$\forall N \in \mathbb{N}, \text{ IF } n, m \geq N$$

$$\Rightarrow |x_n - x_m| < 10^{-N}$$

(x_n) CAUCHY

THEOREM (x_n) . THEN TFAE

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① (x_n) IS A CAUCHY SEQUENCE

② (x_n) IS CONVERGENT

" (x_n) IS CONV. IFF & ONLY IFF
 (x_n) IS CAUCHY"

① $\Rightarrow$ ②

↑ "THE
FOLLOWING
CONDITIONS
ARE LOGICALLY
EQUIVALENT."

THEOREM (x_n) . THEN TFAE

① (x_n) IS A CAUCHY
SEQUENCE

② (x_n) IS CONVERGENT

↑ "THE
FOLLOWING
CONDITIONS
ARE LOGICALLY
EQUIVALENT."

IMPORTANT:

THEOREM (x_n) . THEN **TFAE**

① (x_n) IS A CAUCHY SEQUENCE

② (x_n) IS CONVERGENT

↑ "THE
FOLLOWING
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ARE LOGICALLY
EQUIVALENT."

IMPORTANT: (x_n) CAUCHY

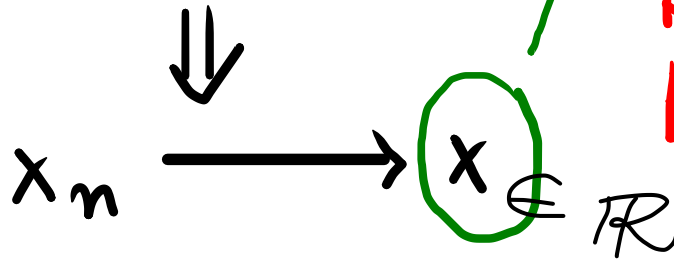
$$x_n \xrightarrow[n \rightarrow \infty]{} x \in \mathbb{R}$$

THEOREM (x_n) . THEN TFAE

① (x_n) IS A CAUCHY
SEQUENCE

② (x_n) IS CONVERGENT

IMPORTANT: (x_n) CAUCHY



WE MAY
BE UNABLE
TO COMPUTE
IT

BUT IT
EXISTS!!

EXAMPLE

$$x_n = \sum_{i=0}^n \frac{1}{2^i} \leadsto x_{n+1} = x_n + \frac{1}{2^{n+1}}$$

(x_n) is CAUCHY :

(x_n) $\xrightarrow{\text{STRICTLY-}} \text{INCR.}$

Fix $\varepsilon > 0$

$$|x_n - x_m| = \left| \sum_{i=0}^n \frac{1}{2^i} - \sum_{i=0}^m \frac{1}{2^i} \right| \leq \frac{1}{2^n}$$

$$\underline{\underline{n < m}}$$

$$\frac{1}{2^n} \geq \frac{1}{2^{n+1}}$$

$$\sum_{i=n+1}^m \frac{1}{2^i} = \frac{1}{2^{n+1}} \cdot \sum_{j=0}^{m-(n+1)} \frac{1}{2^j}$$

$$2 \geq \frac{1 - \frac{1}{2}^{m-(n+1)+1}}{1 - \frac{1}{2}}$$

$$\frac{1}{2^n} \xrightarrow{n \rightarrow \infty} 0$$

$$[\text{Fixed } \varepsilon > 0] \implies \exists n_\varepsilon \text{ s.t.}$$

$$\forall n \geq n_\varepsilon \implies \frac{1}{2^n} \leq \varepsilon$$

$$\forall n, m \geq n_\varepsilon \implies |x_n - x_m| \leq \frac{1}{2^n}$$

$n < m$

$$(x_n) \text{ IS CAUCHY} \implies \text{CONVERGING.} \quad \varepsilon \geq \frac{1}{2^{n_\varepsilon}}$$

EXAMPLE

$$(a_n), a_n \in \{0, 1, 2, 3, 4, \dots, 9\}$$

$$x_0 = a_0 \quad x_n = x_{n-1} + a_n / 10^n$$

$$\forall N \in \mathbb{N}, \text{ IF } n, m \geq N$$

$$\Rightarrow |x_n - x_m| \leq 10^{-N} < \varepsilon$$

For $N \gg 0$

(x_n) CAUCHY



$$x_n \xrightarrow{n \rightarrow \infty} x \in \mathbb{R}$$

↑

DECIMAL REPRESENTATION
OF x

$$a_0, a_1, a_2, a_3, a_4, \dots$$

LIMINF & LIMSUP

Fix (x_n)

VALUES OF (x_n)

$$S_k \doteq \{ x_j \mid \underline{j > k} \} \subseteq \mathbb{R}$$

$\mathbb{N}$

LIMINF & LIMSUP

FIX (x_n)

$$S_k \doteq \{x_j \mid j > k\}$$

$$\dots \supseteq S_{k-1} \supseteq S_k \supseteq S_{k+1} \supseteq S_{k+2} \supseteq \dots \supseteq S_{k+n} \supseteq \dots$$

$$k \in \mathbb{N}, n \in \mathbb{N}$$

.

LIMINF & LIMSUP

FIX (x_n) BOUNDED

$$S_k \doteq \{x_j \mid j > k\} \subseteq S = \{\text{VALUES OF } (x_n)\}$$

$$\{x_0, x_1, \dots, x_k\} = S \setminus S_k \leftarrow \text{finite set}$$

$$\dots \supseteq S_{k_1} \supseteq S_k \supseteq S_{k+1} \supseteq S_{k+2} \supseteq \dots \supseteq S_{k+n} \supseteq \dots$$

(x_n) BOUNDED $\Rightarrow \forall k \in \mathbb{N}$

IF $\exists k \in \mathbb{N}$ S.T. S_k IS BOUNDED

FROM ^{BELOW}
ABOVE, THEN

wif $S_j \in \mathbb{R}$
 $\sup S_j \in \mathbb{R}$

$\forall k \in \mathbb{N}$
 $\forall j \geq k$

LIMINF & LIMSUP

FIX (X_n)
BOUNDED

$$S_k \doteq \{x_j \mid j > k\}$$

$$\dots \supseteq S_{k-1} \supseteq S_k \supseteq S_{k+1} \supseteq S_{k+2} \supseteq \dots \supseteq S_{k+n} \supseteq \dots$$

$$z_k \doteq \inf S_k \in \mathbb{R} \quad \nearrow z_k \text{ IS INCREASING}$$

$$y_k \doteq \sup S_k \in \mathbb{R} \quad (**) y_k \text{ IS DECREASING}$$

Since $S_k \supseteq S_{k+1} \implies \inf S_k \leq \inf S_{k+1}$

$$S_k \supseteq S_{k+1} \implies \sup S_k \geq \sup S_{k+1}$$

LIMINF & LIMSUP

FIX (x_n)
BOUNDED

$$S_k \doteq \{x_j \mid j > k\} \subseteq S$$

SET OF VALUES
↓
[c, c]
c > 0

$$\dots \supseteq S_{k_1} \supseteq S_k \supseteq S_{k+1} \supseteq S_{k+2} \supseteq \dots \supseteq S_{k+n} \supseteq \dots$$

$$z_k \doteq \inf_{c < \cdot} S_k \in \mathbb{R}$$

$\nearrow$ z_k IS INCREASING

$$y_k \doteq \sup_{-c \leq \cdot} S_k \in \mathbb{R} \quad (**) \quad y_k \text{ IS DECREASING}$$

$$\liminf_{n \rightarrow \infty} x_n = \lim_{k \rightarrow \infty} z_k \in \mathbb{R}$$

$$\limsup_{n \rightarrow \infty} x_n = \lim_{k \rightarrow \infty} y_k \in \mathbb{R}$$

EXAMPLE

$$x_n = (-1)^n \quad n \in \mathbb{N}$$

$$l_k = x_{2k} = 1$$

$$\{\pm 1\}$$

$$m_k = x_{2k+1} = (-1)$$

$$\inf \{x_j \mid j > k\} = -1$$

$$\liminf_{n \rightarrow \infty} x_n = \lim_{k \rightarrow \infty} m_k = -1$$

$$\limsup_{n \rightarrow \infty} x_n = \lim_{k \rightarrow \infty} l_k = 1$$
$$\sup \{x_j \mid j > k\} = 1$$
$$\{\pm 1\}$$

IN GENERAL: (x_n) BOUNDED

B-W
THM $\Rightarrow \exists$ converging subseq's of x_n

$L \doteq \left\{ \underline{x \in \mathbb{R}} \mid x \text{ IS THE LIMIT OF SOME SUBSEQ. OF } x_n \right\} \subseteq \mathbb{R}$

L IS BOUNDED SINCE (x_n) IS BOUNDED

$$\begin{aligned} \mathbb{R} \ni \sup L &= \limsup_{n \rightarrow \infty} x_n \\ \mathbb{R} \ni \inf L &= \liminf_{n \rightarrow \infty} x_n \end{aligned}$$

IF (x_n) IS CONVERGING

$$\left[\lim_{n \rightarrow \infty} x_n = x \right]$$

$$\text{IF } x_n \rightarrow x \Rightarrow x_{n_k} \rightarrow x$$

$$L \doteq \left\{ y \in \mathbb{R} \mid \begin{array}{l} y \text{ IS A LIMIT} \\ \text{OF A SUBSEQ OF} \\ (x_n) \end{array} \right\} = \{x\}$$

$$\Rightarrow \sup L = x = \inf L$$

$$\Rightarrow \text{IF } (x_n) \text{ CONVERG. w/ LIMIT } x$$

$$\Leftrightarrow \inf x_n = x = \sup x_n$$

SERIES

ACHILLES & THE TORTOISE [ZENO]:

SERIES

ACHILLES & THE TORTOISE [ZENO]:

ACHILLES $\longrightarrow$ RUNS AT 10 m/s

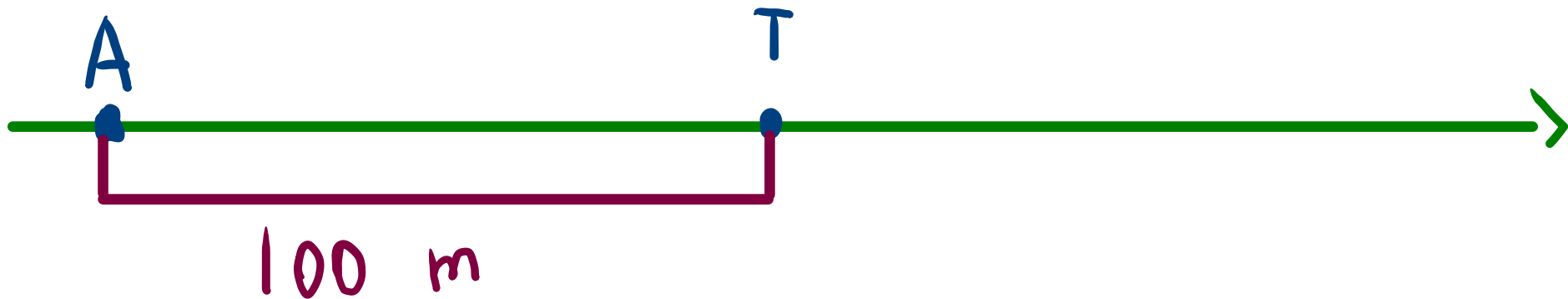
THE TORTOISE $\longrightarrow$ RUNS AT 0.1 m/s

SERIES

ACHILLES & THE TORTOISE [ZENO]:

ACHILLES $\longrightarrow$ RUNS AT 10 m/s

THE TORTOISE $\longrightarrow$ RUNS AT 0.1 m/s

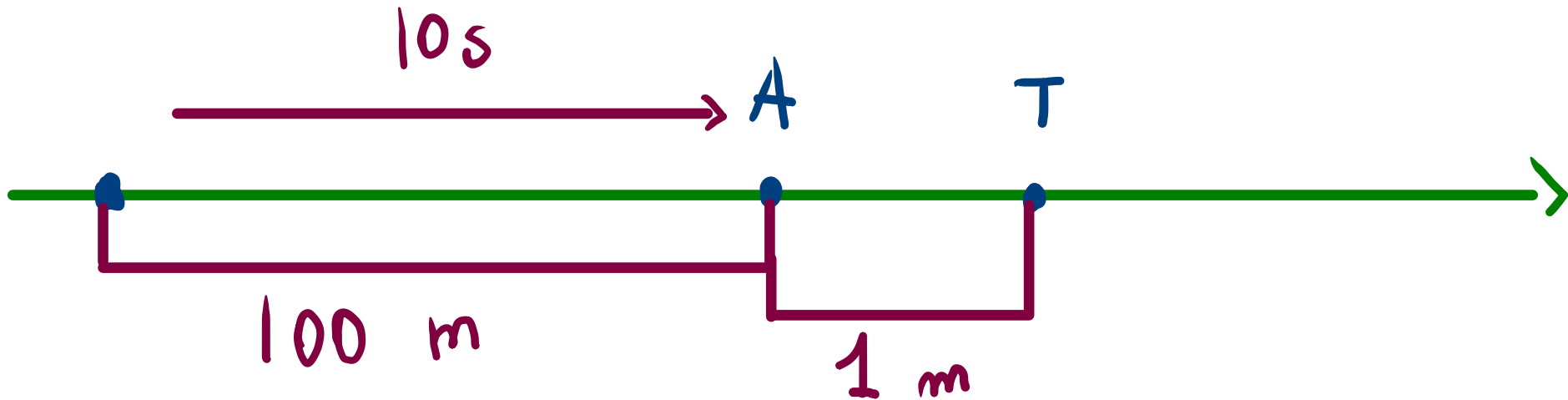


SERIES

ACHILLES & THE TORTOISE [ZENO]:

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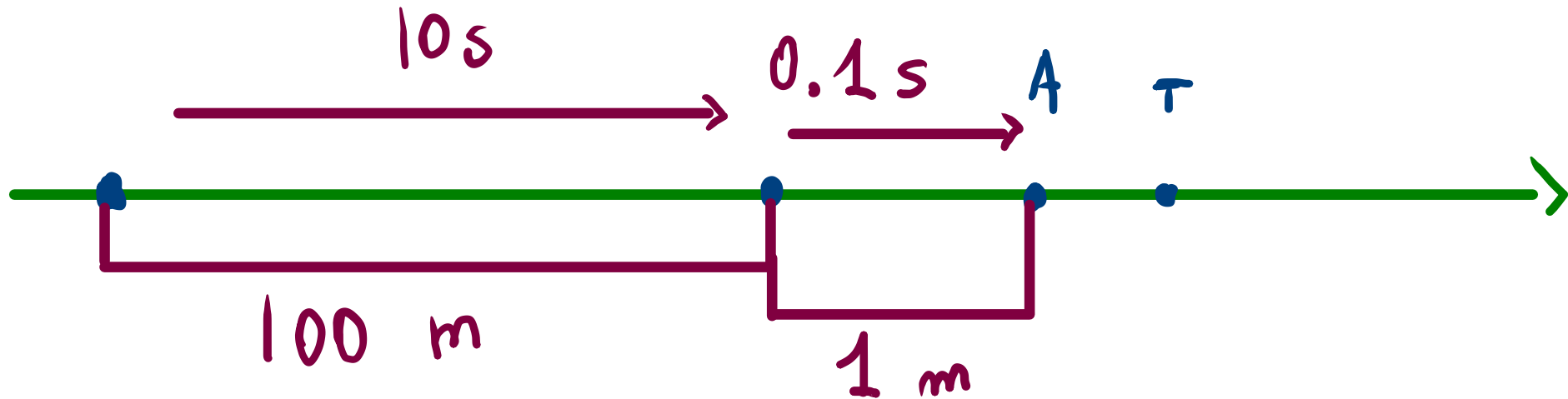


SERIES

ACHILLES & THE TORTOISE [ZENO]:

ACHILLES $\longrightarrow$ RUNS AT 10 m/s

THE TORTOISE $\longrightarrow$ RUNS AT 0.1 m/s

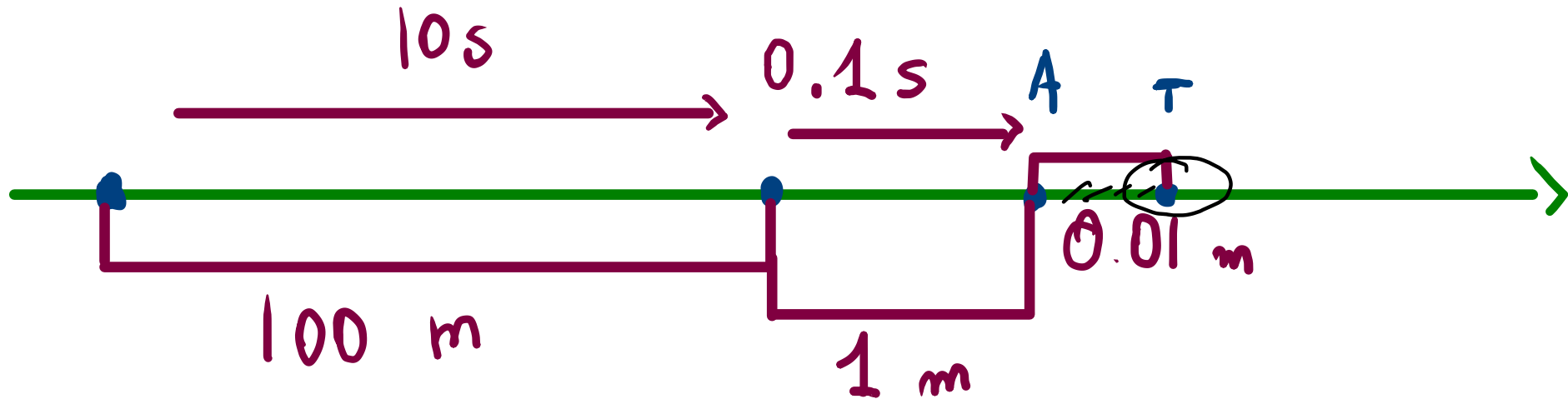


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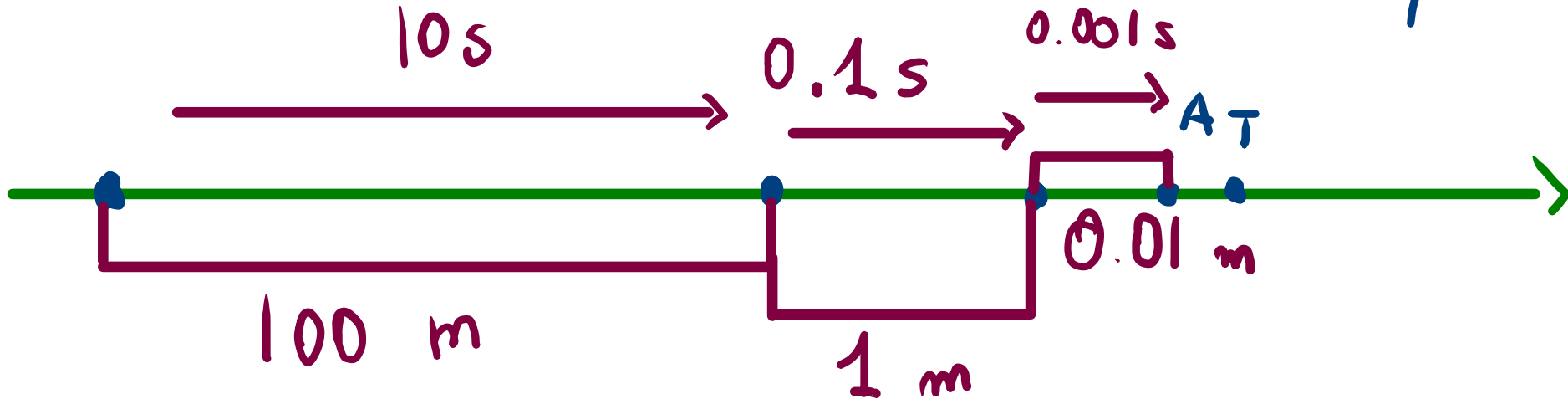


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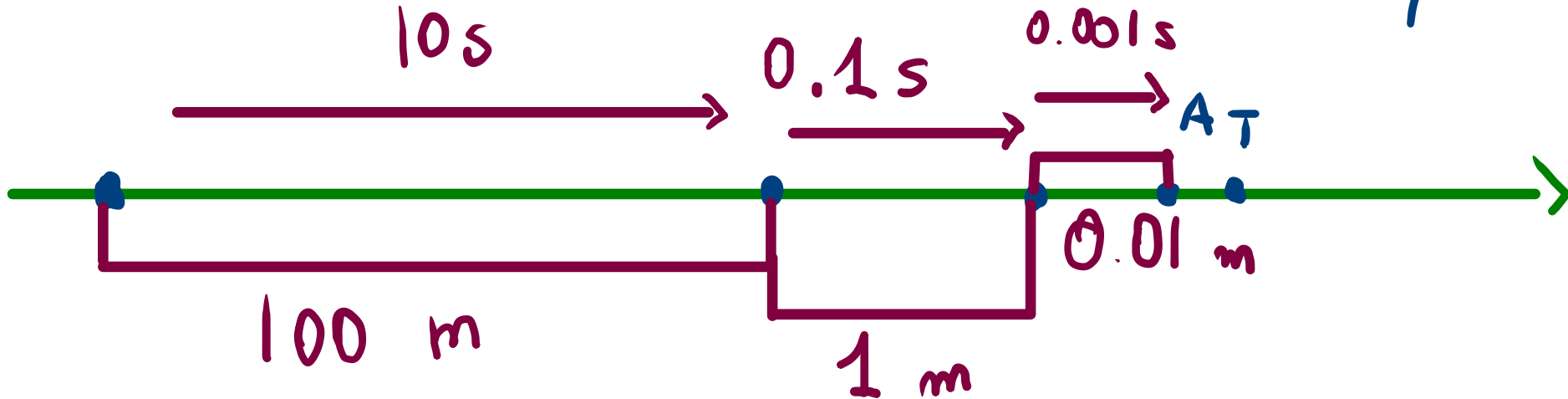


SERIES

ACHILLES & THE TORTOISE [ZENO]:

ACHILLES $\longrightarrow$ RUNS AT 10 m/s

THE TORTOISE $\longrightarrow$ RUNS AT 0.1 m/s



Q [ZENO]: DOES A EVER REACH T?

DEF (x_k) SEQUENCE

DEF (x_k) SEQUENCE

THE SEQUENCE (s_n)

$$s_n \doteq \sum_{i=0}^n x_i$$

IS CALLED A
SERIES

DEF (x_n) SEQUENCE

THE SEQUENCE (s_n)

$$s_n \doteq \sum_{i=0}^n x_i$$

"THE SUM FOR
 i THAT GOES
FROM 0 TO n "

IS CALLED A
SERIES

DEF (x_n) SEQUENCE

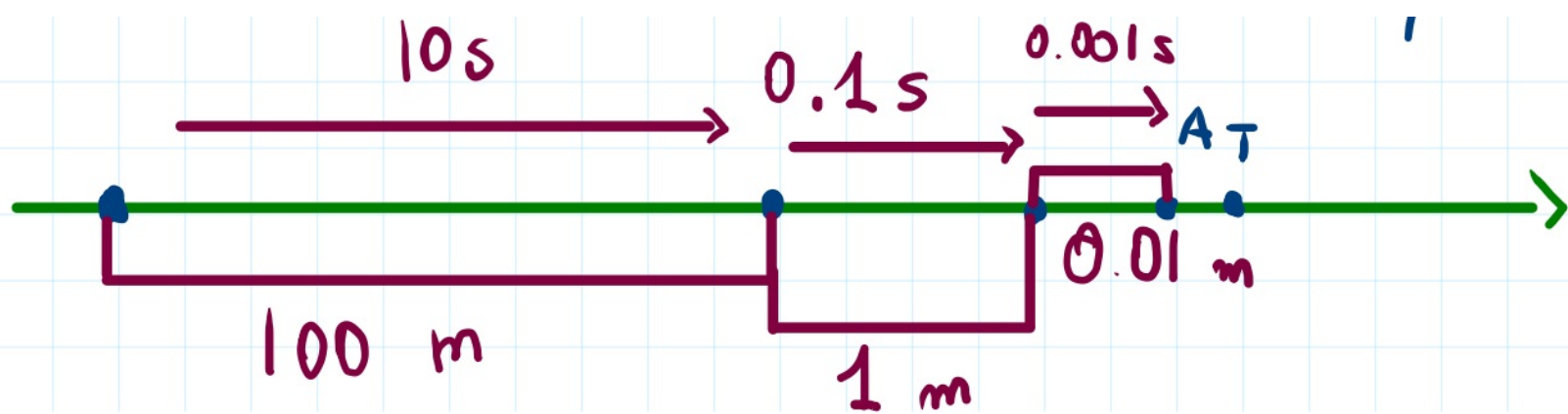
THE SEQUENCE (s_n)

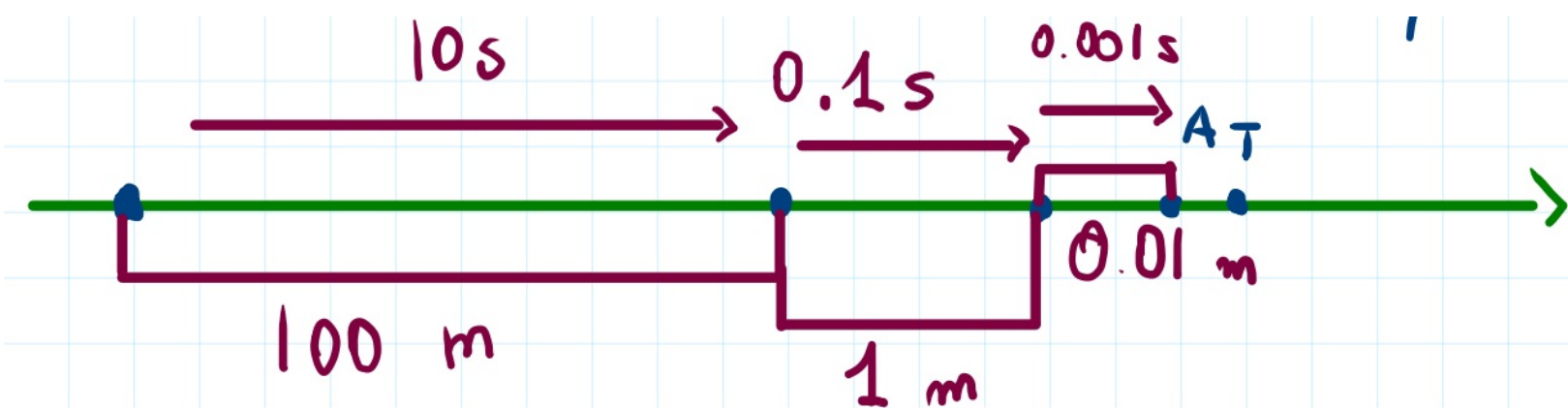
$$s_n \doteq \sum_{i=0}^n x_i$$

"THE SUM FOR
i THAT GOES
FROM 0 TO n"

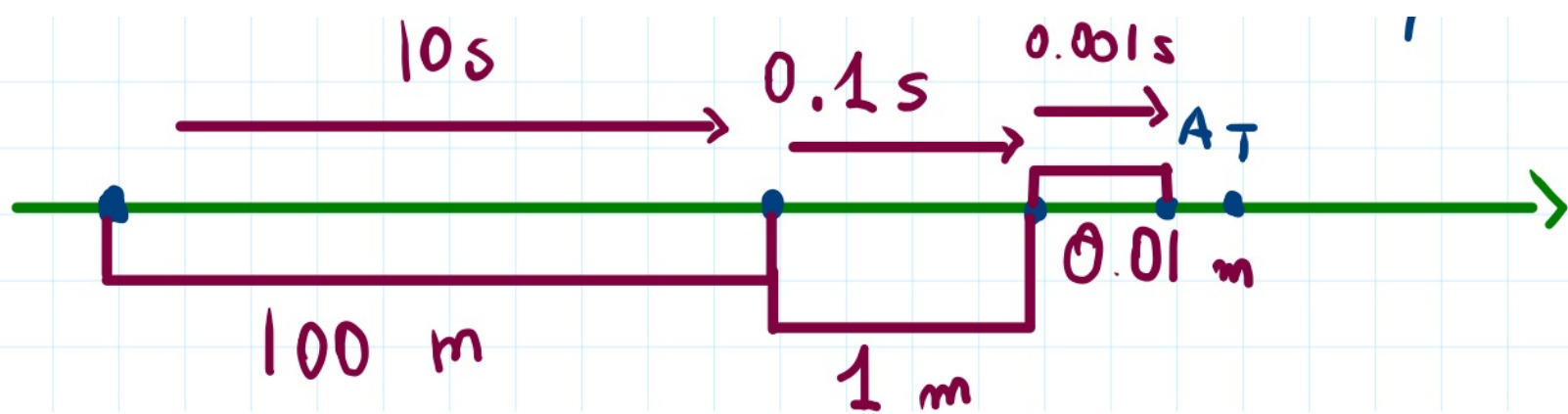
IS CALLED A SERIES

NOTATION: $\sum_{i=0}^{\infty} x_i$

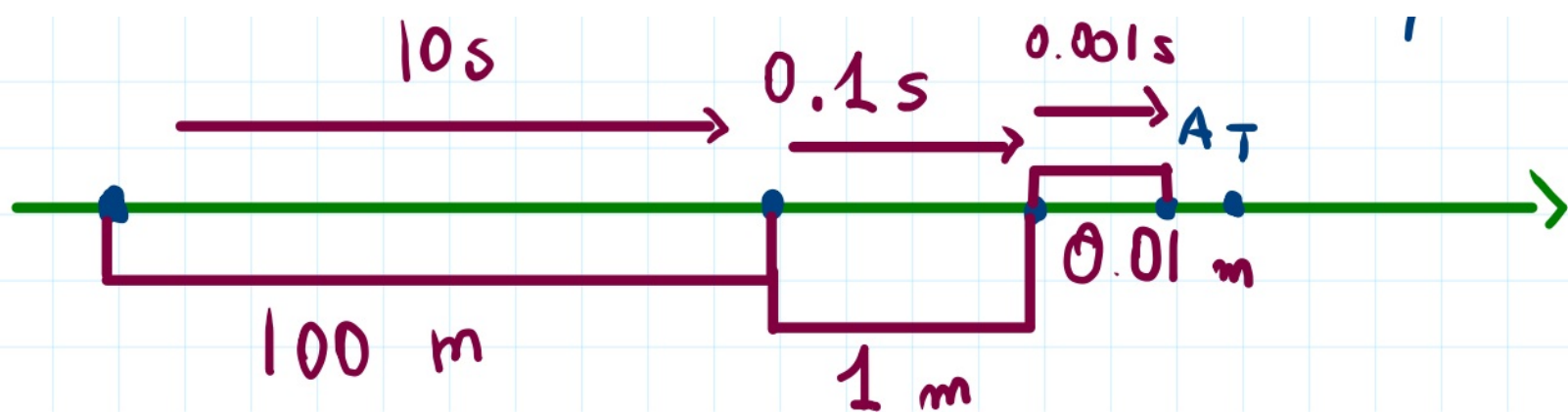




$$S_0 = 10$$

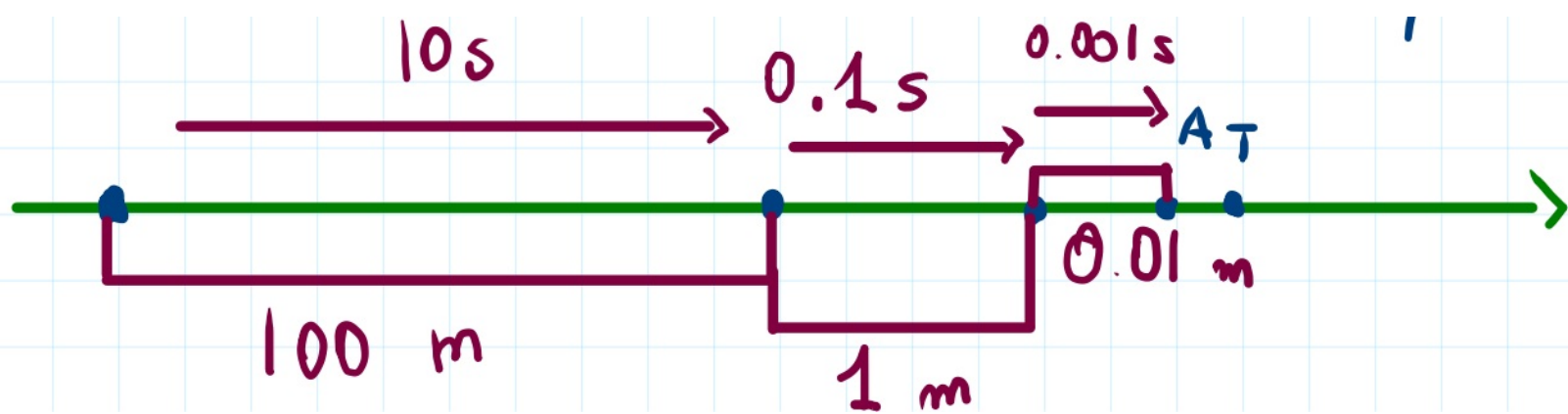


$$S_0 = 10, \quad S_1 = 10 + 0.1 = 10.1$$



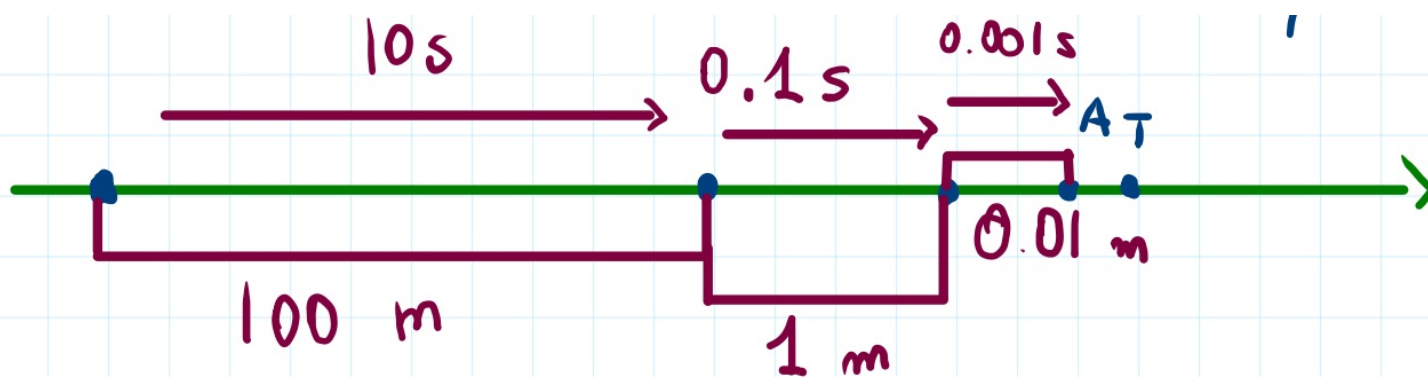
$$S_0 = 10, \quad S_1 = 10 + 0.1 = 10 + \frac{10}{100},$$

$$S_2 = 10 + 0.1 + 0.001 = 10 + \frac{10}{100} + \frac{10}{100^2}$$



$$S_0 = 10, \quad S_1 = 10 + 0.1 = 10 + \frac{10}{100},$$

$$S_2 = 10 + 0.1 + 0.001 = 10 + \frac{10}{100} + \frac{10}{100^2}$$



$$S_0 = 10, \quad S_1 = 10 + 0.1 = 10 + \frac{10}{100},$$

$$S_2 = 10 + 0.1 + 0.001 = 10 + \frac{10}{100} + \frac{10}{100^2}$$

$$S_n = \sum_{i=0}^n \frac{10}{100^i} = 10 \cdot \sum_{i=0}^n (100)^{-i}$$

SERIES

ZENO'S Q

$$x_k = \frac{10}{100^k} \rightarrow S_n =$$

IS (S_n) CONVERGENT?

EXAMPLE ① $S_n = \sum_{i=0}^3 a \cdot q^i$ GEOMETRIC SERIES

GEOM. PROG. $x_k = a q^k$

② $S_n = \sum_{i=1}^3 \frac{1}{i}$ HARMONIC SERIES

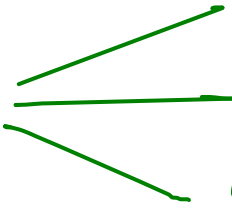
$$x_k = 1/k \quad k \geq 1$$

③ $S_n = \sum_{i=1}^3 (-1)^i \frac{1}{i}$ LEIBNITZ SERIES

$$x_k = (-1)^k / k$$

④ $S_n = \sum_{i=1}^3 \frac{1}{i^2}$ $\leftarrow x_k = \frac{1}{k^2}$

$$(x_i) \longrightarrow (S_n), S_n \doteq \sum_{i=0}^n x_i$$

SEQUENCE   BOUNDED?
MONOTONIC?
CONVERGING?

$$x_i \longrightarrow (s_n), \quad s_n \doteq \sum_{i=0}^n x_i$$

SEQUENCE $\left\{ \begin{array}{l} \text{BOUNDED?} \\ \text{CONVERGENT?} \end{array} \right.$

DEF A SERIES $\sum_{i=0}^{\infty} x_n = (s_n)_{n=0}^{\infty}$
 $s_n = \sum_{i=0}^n x_i$

IS $\left\{ \begin{array}{l} \text{BOUNDED} \\ \text{CONVERGENT} \end{array} \right.$

$$x_i \longrightarrow (S_n), S_n \doteq \sum_{i=0}^n x_i$$

SEQUENCE $\left\{ \begin{array}{l} \text{BOUNDED?} \\ \text{CONVERGENT?} \end{array} \right.$

DEF A SERIES $\sum_{i=0}^{\infty} x_n$

IS $\left\{ \begin{array}{l} \text{BOUNDED} \\ \text{CONVERGENT} \end{array} \right.$ IF $(S_n) \underset{\sum_{i=0}^n x_n}{=} \text{IS } \left\{ \begin{array}{l} \text{BOUNDED} \\ \text{CONVERGENT} \end{array} \right.$

PROP

(x_i)

TFAE

PROP

(x_i) TFAE

① $\sum_{i=0}^{\infty} x_i$ CONVERGENT $\cdot ((s_n) \text{ is conv.})$

② (s_n) , $s_n \doteq \sum_{i=0}^n x_i$ CAUCHY SEQ.

③ $\forall \varepsilon > 0, \exists n_\varepsilon \in \mathbb{N} \text{ s.t. } \forall m, n \geq n_\varepsilon$

$$|s_m - s_n| \leq \varepsilon$$

(s_n) CONV. $\xLeftrightarrow[\text{HR}]{1^{\text{ST}}}$ (s_n) IS CAUCHY

② DEFINITION OF (s_n) IS CAUCHY

IN PARTICULAR:

PROP $\sum_{i=0}^{\infty} (x_i)$ BE A SEQ,

$\nVdash \sum_{i=0}^{\infty} x_i$ CONVERGENT

$$\implies x_i \xrightarrow{i \rightarrow \infty} 0$$

IN PARTICULAR:

PROP $\sum_{i=0}^{\infty} x_i$ CONVERGENT

$$\implies x_i \xrightarrow{i \rightarrow \infty} 0$$

PROOF $\sum_{i=0}^{\infty} x_i$ CONVERGENT
 $\Downarrow$

PROP

$$\sum_{i=0}^{\infty} x_i$$

TFAE

① $\sum_{i=0}^{\infty} x_i$ CONVERGENT

② (s_n) , $s_n \doteq \sum_{i=0}^n x_i$ CAUCHY SEQ.

③ $\forall \varepsilon > 0$, $\exists n_\varepsilon \in \mathbb{N}$ s.t. $\forall m, n \geq n_\varepsilon$
 $m > n$

$$|s_n - s_m| = \left| \sum_{i=n+1}^m x_i \right| \leq \varepsilon$$

IN PARTICULAR:

PROP

$$\sum_{i=0}^{\infty} x_i \text{ CONVERGENT}$$

$$\Rightarrow x_i \xrightarrow{i \rightarrow \infty} 0$$

$$\begin{aligned} & \text{IF } x_i \not\rightarrow 0 \\ & \Rightarrow \sum x_i \text{ is NON CONVERGENT} \end{aligned}$$

PROOF

$$\sum_{i=0}^{\infty} x_i \text{ CONVERGENT}$$

$\Downarrow$ TAKE $n, m = n+1$ IN (3)

$$\text{FIX } \varepsilon > 0 \Rightarrow \exists n_\varepsilon \in \mathbb{N} \text{ s.t. } \forall n \geq n_\varepsilon$$

$$|s_{n+1} - s_n| \leq \varepsilon$$

$$\overset{||}{|x_{n+1}|} \leq \varepsilon \Rightarrow |x_n| \xrightarrow{n \rightarrow \infty} 0$$

$$\Downarrow \\ x_n \rightarrow 0$$

EXAMPLE

$$x_n = (-1)^n$$

Q: DOES $\sum_{n=0}^{\infty} x_n$ CONVERGE? [Poll]

$$S_n = \sum_{i=0}^n x_i = \begin{cases} -1 & n \text{ odd} \\ 0 & n \text{ even} \end{cases}$$

EXAMPLE $x_n = (-1)^n$

Q: DOES $\sum_{n=0}^{\infty} x_n$ CONVERGE? [poll]

TRUE

FALSE

EXAMPLE $\sum_{i=1}^{\infty} \frac{1}{i}$ HARMONIC SERIES

DOES IT CONVERGE?

(x_i) s.t. $x_i \rightarrow 0$ BUT $\sum x_i$ is
NOT CONV.

$$S_n = \sum_{i=1}^n \frac{1}{i} \quad \text{STR. INCR.}$$

(S_n) CONV. $\Leftrightarrow$ IT IS BOUNDED

PROP

$$\sum_{i=0}^{\infty} x_i$$

TFAE

① $\sum_{i=0}^{\infty} x_i$ CONVERGENT

② (s_n) , $s_n \doteq \sum_{i=0}^n x_i$ CAUCHY SEQ.

③ $\forall \varepsilon > 0$, $\exists n_\varepsilon \in \mathbb{N}$ s.t. $m, n \geq n_\varepsilon$

$$|s_m - s_n| \leq \varepsilon$$

$$\left| \sum_{i=n+1}^m x_i \right|$$

EXAMPLE $\sum_{i=1}^{\infty} \frac{1}{i}$ HARMONIC SERIES

DOES IT CONVERGE? $\left[\frac{1}{i} \xrightarrow{i \rightarrow \infty} 0 \right]$

IF IT CONVERGES THEN

③ $\forall \varepsilon > 0, \exists n_\varepsilon \in \mathbb{N}$ S.T. $\forall n, m \geq n_\varepsilon$

$$|s_n - s_m| = \left| \sum_{i=n+1}^m \frac{1}{i} \right| < \varepsilon$$

$m > n$

EXAMPLE $\sum_{i=1}^{\infty} \frac{1}{i}$ HARMONIC SERIES

DOES IT CONVERGE? $\left[\frac{1}{i} \xrightarrow{i \rightarrow \infty} 0 \right]$

IF IT CONVERGES THEN

③ $\forall \varepsilon > 0, \exists n_\varepsilon \in \mathbb{N}$ s.t. $\forall n, m \geq n_\varepsilon$

$$\frac{1}{5} \quad |s_n - s_m| = \left| \sum_{i=n}^m \frac{1}{i} \right| \leq \varepsilon$$

$\frac{1}{4} < \frac{1}{2}$

$$(s_n - s_{2n}) = \left| \sum_{i=n+1}^{2n} \frac{1}{i} \right| \geq \sum_{i=n+1}^{2n} \frac{1}{2n} = \frac{n}{2n} = \frac{1}{2}$$

TAKE $m = 2n$

IN PARTICULAR:

PROP $\sum_{i=0}^{\infty} x_i$ CONVERGENT

$\Downarrow$ ~~$\Uparrow$~~ $\leftarrow \left[\sum_{i=0}^{\infty} \frac{1}{i} \right]$

$x_i \xrightarrow{i \rightarrow \infty} 0$