

Math presentation

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Topic. Cauchys theorem

Cauchy's first Theorem On Limits

If $a_n \rightarrow l$ then $x_n = \frac{a_1+a_2+a_3+\dots+a_n}{n} \rightarrow l$

Proof : Let $t_n = a_n - l$ i.e., $t_n + l$

Now $x_n = \frac{a_1+a_2+a_3+\dots+a_n}{n} =$

$\frac{(t_1+l)+(t_2+l)+(t_3+l)+\dots+(t_n+l)}{n}$

$$= \frac{n| + (t_1 + t_2 + t_3 + \dots + t_n)}{n}$$

$$\therefore X_n = \frac{| + t_1 + t_2 + t_3 + \dots + t_n}{n} \quad \dots 1$$

Now $a_n \rightarrow |$ $t_n \rightarrow 0$

\therefore given $E > 0$, however small, there exist a positive integers m such that

$$|t_n| < \frac{E}{2}$$

Again as $t_n \rightarrow 0 \therefore \{t_n\}$ is convergent

$\{t_n\}$ is bounded

\therefore There exist a real number k such that

$$|t_n| < k$$

Now

$$\begin{aligned} \frac{|t_1+t_2+t_3+\dots+t_n|}{n} &= \frac{|t_1+t_2+t_3+t_m+t_{m+1}+\dots+t_n|}{n} \\ &= \frac{|t_1+t_2+\dots+t_m|}{n} + \frac{|t_{m+1}+\dots+t_n|}{n} \\ &< \frac{|t_1+t_2+\dots+t_m|}{n} + \frac{|t_{m+1}+\dots+t_n|}{n} \end{aligned}$$

$$\frac{mk + n - m \cdot E}{n^2}$$

$$\frac{mk + E}{n^2}$$

$$\therefore \left| \frac{t_1 + t_2 + t_3 + \dots + t_n}{n} \right| < \frac{mk + E}{n^2}$$

Now $\frac{mk}{n} \rightarrow 0$ as $n \rightarrow \infty$

\therefore There exist a positive integers p such that $\frac{mk}{n} < \frac{E}{2}$ for $n \geq p$

Let $q = \text{Max} (m, p)$

$$\therefore \left| \frac{t_1+t_2+t_3+\dots+t_n}{n} \right| < \frac{E}{2} \text{ for } n > q$$

$$\therefore \left| \frac{t_1+t_2+t_3+\dots+t_n}{n} - 0 \right| < \frac{E}{2} \text{ for } n > q$$

\therefore From 1 $\lim_{n \rightarrow \infty} x_n = l$

$$= \lim_{n \rightarrow \infty} \frac{a_1+a_2+a_3+\dots+a_n}{n} = l$$

note1 : sequence $\{x_n\}$ is called the sequence of means of the sequence $\{a_n\}$

Note2: the converse of the above result is not true .

Cauchy's second theorem on limits

If $\{a_n\}$ is a sequence of positive terms and $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$

$$n \rightarrow \infty \quad \frac{a_{n+1}}{a_n}$$

exists whether finite or infinite, then $\lim_{n \rightarrow \infty} a_n \frac{1}{n} = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$

Proof : two cases arise

Case 1: $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = l$, where l is finite

given $E < 0$, however small

$$\left| \frac{a_{n+1}}{a_n} - l \right| < \frac{E}{2}$$



$$l - \frac{E}{2} < \frac{a_{n+1}}{a_n} < l + \frac{E}{2}$$

Putting $n = m, m+1, m+2, \dots, n-1$, we get

$$l - \frac{E}{2} < \frac{a_{m+1}}{a_m} < l + \frac{E}{2}$$

$$l - \frac{E}{2} < \frac{a_{m+2}}{a_{m+1}} < l + \frac{E}{2}$$

$$\frac{|-E|}{2} < \frac{a_{m+3}}{2} < \frac{|+E|}{2}$$

.....

$$\frac{|-E|}{2} < \frac{a_n}{2} < \frac{|+E|}{2}$$

Multiplying in these equation , we get

$$\left(1 - \frac{E}{2}\right)^{n-n} < \frac{a_n}{a_m} < \left(1 + \frac{\varepsilon}{2}\right)^{n-m}$$

$$a_m \left(1 - \frac{\varepsilon}{2}\right)^{n-m} < a_n < a_m \left(1 + \frac{\varepsilon}{2}\right)^{n-m}$$

$$\rightarrow (am)^{\frac{1}{n}} \left(l - \frac{E}{2} \right)^{\frac{n-m}{n}} < (an)^{\frac{1}{n}} < (am)^{\frac{1}{n}} \left(L + \frac{\varepsilon}{2} \right)^{\frac{n-m}{n}}$$

$$\rightarrow (am)^{\frac{1}{n}} \left(1 - \frac{\varepsilon}{2} \right)^{L - \frac{m}{n}} < (an)^{\frac{1}{n}} < (am)^{\frac{1}{n}} \left(L + \frac{\varepsilon}{2} \right)^{\frac{l-m}{n}}$$

Let $n \rightarrow \infty$

$$\text{Now } (am)^{\frac{1}{n}} \left(L - \frac{\varepsilon}{2} \right)^{\frac{L-m}{n}} \rightarrow L - \frac{\varepsilon}{2}$$

$$\text{And } (am)^{\frac{1}{n}} \left(l + \frac{\varepsilon}{2} \right)^{\frac{l-m}{n}} \rightarrow L + \frac{\varepsilon}{2}$$

\therefore Given $E > 0$, $m_1, m_2 \in \mathbb{N}$ s.t.

$$\left| (am)^{\frac{1}{n}} \cdot \left(l - \frac{\varepsilon}{2} \right)^L \frac{-m}{m} - \left(L - \frac{\varepsilon}{2} \right) \right| < \frac{\varepsilon}{2} \quad \forall n \geq m_1$$

$$\text{and } \lim_{n \rightarrow \infty} \frac{1}{n} \left(l + \frac{\varepsilon}{2} \right)^{L + \frac{m}{n}} - \left(L + \frac{\varepsilon}{2} \right) < \frac{\varepsilon}{2} \quad \forall n \geq m_2$$

$$\therefore \left(L - \frac{\varepsilon}{2} \right) - \frac{\varepsilon}{2} < (am)^{\frac{1}{n}} \left(L - \frac{\varepsilon}{2} \right) < L^{-\frac{m}{n}} \left(L - \frac{\varepsilon}{2} \right) + \frac{\varepsilon}{2}$$

$$\text{i.e. } L - \varepsilon < (am)^{\frac{1}{n}} \left(L - \frac{\varepsilon}{2} \right)^{L - \frac{m}{n}} < l \quad \forall n \geq m_1$$

$$\text{And } \left(-\frac{\varepsilon}{2} \right) - \frac{\varepsilon}{2} < (am)^{\frac{1}{m}} \left(L - \frac{E}{2} \right)^{L - \frac{m}{2}} < \left(L + \frac{\varepsilon}{2} \right) - \frac{\varepsilon}{2}$$

$$\text{i.e, } l - (am)^{\frac{1}{n}} \left(1 + \frac{\Sigma}{2} \right)^{L - \frac{m}{n}} < 1 + \varepsilon \quad \forall n \geq m_2$$

Let $p = \max . (m, m_1, m_2)$

∴ From (1) (2) (3) , we get

$$l - \varepsilon < (an)^{\frac{1}{n}} < L + \varepsilon \forall n \geq P$$

$$\text{Or } \left| \{an\}^{\frac{1}{n}} - l \right| < \varepsilon \forall n \geq p$$

$$\therefore Lt (an)^{\frac{1}{n}} = L$$

$$n \rightarrow \infty$$

Another form : if $an > 0$ and $\frac{an+1}{a^n} \rightarrow L$ then prove that

$$n\sqrt{an} \rightarrow L$$

$$\text{Case 2 : } Lt \frac{an+1}{a^n} = +\infty$$

$$\eta \rightarrow \infty$$

$$\therefore \lim_{n \rightarrow \infty} \frac{an}{an+1} = 0 \quad \Rightarrow \quad \lim_{n \rightarrow \infty} \frac{1}{\frac{an+1}{an}} = 0$$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{a}n\right)^{\frac{1}{n}} = 0 \quad \Rightarrow \quad \lim_{n \rightarrow \infty} (an)^{\frac{1}{n}} = +\infty$$

Note : The converse of the above theorem is not true .