

LECTURE 13: LIMIT SUPERIOR AND LIMIT INFERIOR

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Defⁿ Let $\{a_n\}$ be a real sequence. The limit superior of $\{a_n\}$ is denoted $\limsup_{n \rightarrow \infty} a_n$ and is defined by:

$$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \sup \{a_k \mid k \geq n\}$$

Likewise the limit inferior is defined by:

$$\liminf_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \inf \{a_k \mid k \geq n\}$$

In other words,

$$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left(\sup \{a_n, a_{n+1}, a_{n+2}, \dots\} \right) \quad \& \quad \liminf_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left(\inf \{a_n, a_{n+1}, a_{n+2}, \dots\} \right)$$

Application: pg 65-66 of Rudin's Principles of Mathematical Analysis 3rd Ed.

- (1) $\alpha < 1$, $\sum a_n$ conv.
- (2) $\alpha > 1$, $\sum a_n$ div.
- (3) $\alpha = 1$, test not helpful.

Root Test: given $\sum a_n$ put $\alpha = \limsup_{n \rightarrow \infty} \sqrt[n]{|a_n|}$ then

Ratio Test: the series $\sum a_n$

(a.) converges if $\limsup_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$ (b.) diverges if $\left| \frac{a_{n+1}}{a_n} \right| \geq 1 \quad \forall n \geq n_0$

Th^m (3.39, pg. 69)^{for} the power series $\sum c_n z^n$ put $\alpha = \limsup_{n \rightarrow \infty} \sqrt[n]{|c_n|}$, $R = \frac{1}{\alpha}$

If $\alpha = 0$ then $R = \infty$, if $\alpha = \infty$ then $R = 0$. Then $\sum c_n z^n$ converges if $|z| < R$.
and diverges if $|z| > R$.