

SOME DIFFERENT STROKES IN CAUCHY’S THEOREM

A. J. KHAN¹

MATS University, Raipur, Chhattisgarh, India

ABSTRACT

In this paper I tried to give some different strokes on theorem given by Cauchy’s on convergence and first limit theorem. We have some proofs on the same but I found some of mathematics learner found difficult to understand the theorem. Merely four months on working on it I came to this conclusion that we may use the proposed approach too. Therefore this proof will help such mathematics learner a lot.

KEYWORDS: Limit, Cconvergence, Cauchy’s criteria, Cauchy’s theorem.

In many centuries, study of sequence and series is major part in real analysis and specially in seventeenth century Euler’s, Cauchy’s are notable mathematician those who have given many theorems, proposition & criteria in the field of real analysis.

Many researchers have been done their research work on these mathematicians’ works. Here I tried to give one more strokes in proving the two theorems.

Cauchy has given first theorem on limit but the proof which I delivered to my students I found few are asking why to choose $a_n = b_n + 1$ do we have any other method that’s why I removed this part and provide another way to proof. Similarly with different approach the theorem “every convergent sequence is Cauchy’s sequence” is also proved.

Theorem 1 and theorem 2 are existing mode of proof whereas theorem 3 and theorem 4 are proposed method of proof which I used to call proof with different strokes.

Definition 1

The sequence $\{a_n\}$ converges (has limit l) to l when this holds: for any $\epsilon > 0$ there exists K such that $|a_n - l| < \epsilon \quad \forall n \geq K$

Informally, this says that as n gets larger and larger the numbers $\{a_n\}$ get closer and closer to l.

Definition 2

A sequence $\{a_n\}$ is bounded above if there is a real number b such that

$$\{a_n\} \leq b \text{ for all } n$$

and bounded below if there is a real number c such that

$\{a_n\} \geq c$ for all n or bounded if there is a real number r such that

$$|a_n| \leq r \text{ for all } n$$

Definition 3

We say that a sequence of real numbers $\{a_n\}$ is a Cauchy sequence provided that for every $\epsilon > 0$, there is a natural number N so that when $n, m \geq N$, we have that:

$$|a_n - a_m| < \epsilon$$

Cauchy Criterion (or Cauchy Theorem)

Suppose a sequence $\{a_n\}$ converges. Then for any $\epsilon > 0$, there is N, such that $m, n > N \Rightarrow$

$$|a_n - a_m| < \epsilon$$

Proof:

$\lim_{n \rightarrow \infty} a_n = l$ For any $\epsilon > 0$, there is N, such that $n > N$ implies

$$|a_n - l| \leq \frac{\epsilon}{2} \text{ . Then } m, n > N \text{ implies}$$

$$|a_n - a_m| = |a_n - l + l - a_m| \leq |a_n - l| + |a_m - l| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Theorem 1: Every convergent sequence is Cauchy sequence

Proof:

Suppose $\{a_n\}$ is a convergent sequence, and Let for all $n \geq m, \lim_{n \rightarrow \infty} a_n = l$.

¹Corresponding author

We can find n of N such that for all $n > N$,

$$|a_n - l| \leq \frac{\varepsilon}{2} \quad \text{Therefore, by the triangle inequality,}$$

for all $m, n > N$,

$$|a_m - a_n| \leq |a_m - l| + |l - a_n| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

So $\{a_n\}$ is Cauchy.

Theorem 2: Cauchy's first theorem on limit

If $\{a_n\}$ is a sequence of real number and

$\lim_{n \rightarrow \infty} a_n = l$ then

$$\lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \dots + a_{n-1} + a_n}{n} = l$$

Proof:

Let $a_n = b_n + l \quad \forall n \in N$

Since $\lim_{n \rightarrow \infty} a_n = l$

Therefore

$$l = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} (b_n + l) = \lim_{n \rightarrow \infty} b_n + l$$

So $\lim_{n \rightarrow \infty} b_n = 0$ as well as

$$\frac{a_1 + a_2 + \dots + a_n}{n} = l + \frac{b_1 + b_2 + \dots + b_n}{n} \quad \dots(1)$$

Since $\lim_{n \rightarrow \infty} b_n = 0$ therefore for $\varepsilon > 0 \exists m \in N$ s.t.

$$\forall n \geq m \Rightarrow |b_n - 0| < \frac{\varepsilon}{2} \quad \dots(2)$$

Again since $\lim_{n \rightarrow \infty} b_n = 0$ therefore $\langle b_n \rangle$ is convergent sequence and hence it is bounded

$$\text{So } \exists K > 0 \text{ s.t. } |b_n| \leq K \quad \forall n \in N \quad \dots(3)$$

Form equation (1)

$$\begin{aligned} \left| \frac{a_1 + a_2 + \dots + a_n}{n} - l \right| &= \left| \frac{b_1 + b_2 + \dots + b_n}{n} \right| \\ &\leq \frac{|b_1| + |b_2| + \dots + |b_n|}{n} \\ &= \frac{|b_1| + |b_2| + \dots + |b_m|}{n} + \frac{|b_{m+1}| + |b_{m+2}| + \dots + |b_n|}{n} \\ &< \frac{m}{n} K + \frac{n-m}{n} \frac{\varepsilon}{2} \quad \forall n \geq m \\ &< \frac{m}{n} K + \frac{\varepsilon}{2} \end{aligned}$$

If $\frac{m}{n} K < \frac{\varepsilon}{2} \Rightarrow n > \frac{2m}{\varepsilon} K$ then the above inequality become

$$\left| \frac{a_1 + a_2 + \dots + a_n}{n} - l \right| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

For all

$$n > \max\left(m, \frac{2m}{\varepsilon} K\right)$$

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

Theorem 3: Every convergent sequence is Cauchy sequence.

Proof:

Suppose we have a sequence $\{a_n\}$ converging to l , that means $\lim_{n \rightarrow \infty} a_n = l$ or we may say

$$|a_n - l| < \frac{\varepsilon}{2} \quad \forall n \geq m \quad \dots(1)$$

Therefore

$$|a_{n+1} - l| < \frac{\varepsilon}{2}$$

$$|a_{n+2} - l| < \frac{\varepsilon}{2}$$

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$$|a_{n+p} - l| < \frac{\varepsilon}{2}$$

$$\forall n \geq m \text{ and } p \geq 0$$

Now for Cauchy sequence

$$\begin{aligned} |a_{n+p} - a_n| &= |a_{n+p} - l + l - a_n| \\ &\leq |a_{n+p} - l| + |l - a_n| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \end{aligned}$$

Therefore

$$|a_{n+p} - a_n| < \varepsilon \quad \forall n \geq m \quad \text{and} \quad p \geq 0$$

Hence $\{a_n\}$ in Cauchy's sequence.

Theorem 4: Cauchy's first theorem on limit

If $\{a_n\}$ is a sequence of real number and

$\lim_{n \rightarrow \infty} a_n = l$ then

$$\lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \dots + a_{n-1} + a_n}{n} = l$$

Proof:

Suppose we have a sequence $\{a_n\}$ having limit l , that means $\lim_{n \rightarrow \infty} a_n = l$ or we may say

$$|a_n - l| < \varepsilon \quad \forall n \geq m \quad \dots(1)$$

Equation (1) can be interpreted as

$$l - \varepsilon < a_n < l + \varepsilon$$

In particular $\varepsilon = 1$

$$|a_n - l| < 1 \quad \forall n \geq m$$

So

$$|a_n| = |a_n - l + l| \leq |a_n - l| + |l| < 1 + |l|$$

Let $M = \max\{|a_1|, |a_2|, |a_3|, \dots, |a_{m-1}|, 1 + |l|\}$

$$|a_n| \leq M \quad \forall n \in N$$

Therefore a_n is bounded

Since

$$l - \varepsilon < a_n < l + \varepsilon$$

For $n = 1, 2, 3, 4, \dots, m, m+1, m+2, m+3, \dots, n$ the above inequality is as follows

$$-M < a_1 < M$$

$$-M < a_2 < M$$

$$-M < a_3 < M$$

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$$-M < a_m < M$$

$$l - \varepsilon < a_{m+1} < l + \varepsilon$$

$$l - \varepsilon < a_{m+2} < l + \varepsilon$$

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$$l - \varepsilon < a_n < l + \varepsilon$$

Adding all the above term we have

$$-mM + (n-m)(l - \varepsilon) < a_1 + a_2 + \dots + a_n < mM + (n-m)(l + \varepsilon)$$

Dividing above inequality by n

$$\frac{-mM + (n-m)(l - \varepsilon)}{n} < \frac{a_1 + a_2 + \dots + a_n}{n} < \frac{mM + (n-m)(l + \varepsilon)}{n}$$

$$\frac{m}{n}(-M) + \frac{(n-m)(l - \varepsilon)}{n} < \frac{a_1 + a_2 + \dots + a_n}{n} < \frac{m}{n}M + \frac{(n-m)(l + \varepsilon)}{n}$$

Now taking $n \rightarrow \infty$ the above inequality become

$$l - \varepsilon < \frac{a_1 + a_2 + \dots + a_{n-1} + a_n}{n} < l + \varepsilon$$

Or we can say

$$\left| \frac{a_1 + a_2 + \dots + a_{n-1} + a_n}{n} - l \right| < \varepsilon \quad \forall n \geq m$$

$$\text{i.e. } \lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \dots + a_{n-1} + a_n}{n} = l$$

CONCLUSION

On the basis of proof of above four theorems we may come to this conclusion that the proof of theorem 1 & 2 also may have different solution or proof in theorem 1 existing proof on the basis of concept of convergence whereas in theorem 3 taking the concept of limit. In continuation theorem 2 sequence is represented by other sequence and the proof done but in theorem 4 limit & bounded concept was taken. The

proposed methods are also one of the easy & different way to conclude theorems.

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