

Properties of Lim Sup and Lim Inf

Lemma

For a given sequence $\{s_n\}$, define $u_N := \sup \{s_n : n > N\}$
 $l_N := \inf \{s_n : n > N\}$ for any $N \in \mathbb{R}$. Then, we have

$$1) \liminf_{n \rightarrow \infty} s_n \leq \limsup_{n \rightarrow \infty} s_n$$

$$2) \limsup_{n \rightarrow \infty} s_n \leq u_{N+1} \leq u_N \quad \forall N \in \mathbb{N}$$

$$3) l_N \leq l_{N+1} \leq \liminf_{n \rightarrow \infty} s_n \quad \forall N \in \mathbb{N}$$

Note: We can consider two new sequences, the sups of tails $\{u_N\}$ and infs of tails $\{l_N\}$. $\{u_N\}$ is a nondecreasing sequence, and $\{l_N\}$ is a nondecreasing sequence.

Thm (12.1)

Let $\{t_n\}$ be a sequence. If $\{s_n\}$ converges to a positive real number, then

$$\limsup_{n \rightarrow \infty} s_n t_n = s \cdot \limsup_{n \rightarrow \infty} t_n.$$

Thm (12.2)

Let $\{s_n\}$ be a sequence of nonzero numbers. Then, we have

$$\liminf_{n \rightarrow \infty} \left| \frac{s_{n+1}}{s_n} \right| \leq \liminf_{n \rightarrow \infty} |s_n|^{1/n} \leq \limsup_{n \rightarrow \infty} |s_n|^{1/n} \leq \limsup_{n \rightarrow \infty} \left| \frac{s_{n+1}}{s_n} \right|.$$

Cor (12.3)

If $\lim_{n \rightarrow \infty} \left| \frac{s_{n+1}}{s_n} \right| = L$, then $\lim_{n \rightarrow \infty} |s_n|^{1/n} = L$.

Note: These theorems in Section 12 are basically groundwork for our study of Series, Sections 14 and 15.