

Ch 3

14(a) Let $\varepsilon > 0$. We need to show the existence of $M \in \mathbb{N}$ s.t. $n \geq M \Rightarrow |\bar{\sigma}_n - s| \leq \varepsilon$.

Let's do a preliminary calculation, with $0 < N < n$.

$$\bar{\sigma}_n - s = \frac{1}{n+1} \sum_{i=0}^{N-1} (s_i - s) + \frac{1}{n+1} \sum_{i=N}^n (s_i - s)$$

so by the triangle inequality

$$\begin{aligned} |\bar{\sigma}_n - s| &\leq \left| \frac{1}{n+1} \sum_{i=0}^{N-1} (s_i - s) \right| + \frac{1}{n+1} \left| \sum_{i=N}^n (s_i - s) \right| \\ &\leq \frac{1}{n+1} \sum_{i=0}^{N-1} |s_i - s| + \frac{1}{n+1} \sum_{i=N}^n |s_i - s|. \end{aligned}$$

This tells us how to make our choices.

Choose N so that $n \geq N \Rightarrow |s_i - s| \leq \frac{\varepsilon}{2}$.

Given N , choose $M \geq N$ so that $\frac{1}{M} \sum_{i=0}^{N-1} |s_i - s| \leq \frac{\varepsilon}{2}$.

Now, for $n \geq M$

$$|\bar{\sigma}_n - s| \leq \frac{M}{n+1} \cdot \underbrace{\frac{1}{M} \sum_{i=0}^{N-1} |s_i - s|}_{\leq \varepsilon/2} + \frac{1}{n+1} \sum_{i=N}^n \underbrace{|s_i - s|}_{\leq \varepsilon/2}$$

$$\leq \frac{M}{n+1} \cdot \frac{\varepsilon}{2} + \frac{n-N+1}{n+1} \cdot \frac{\varepsilon}{2} \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \leq \varepsilon.$$

Ch 3

20. Given $\varepsilon > 0$. Need to show the existence of $N \in \mathbb{N}$ s.t. $n \geq N \Rightarrow d(p_n, p) \leq \varepsilon$.

(1) By the Cauchy assumption we can choose N_0 s.t. $m, n \geq N_0 \Rightarrow d(p_m, p_n) \leq \varepsilon/2$.

(2) By the assumption $p_{n_i} \rightarrow p$ we can choose I s.t. $i \geq I \Rightarrow d(p_{n_i}, p) \leq \varepsilon/2$.

Now let $N = \max \{N_0, n_I\}$ (the maximum of the two numbers).

Let $n \geq N$. Pick $i \geq I$ large enough so that also $n_i \geq N_0$. Then by the triangle inequality

$$d(p_n, p) \leq d(p_n, p_{n_i}) + d(p_{n_i}, p) \leq \varepsilon.$$

$$\begin{array}{ccc} \underbrace{\hspace{10em}} & & \underbrace{\hspace{10em}} \\ \downarrow & & \downarrow \\ \leq \frac{\varepsilon}{2} \text{ by (1)} & & \leq \frac{\varepsilon}{2} \text{ by (2)} \end{array}$$

From p 51. Suppose $p_n \rightarrow p$. Let $\{p_{n_i}\}$ be a subsequence. Let $\varepsilon > 0$. Pick N s.t. $n \geq N \Rightarrow d(p_n, p) \leq \varepsilon$. Pick I s.t. $n_I \geq N$.

Then $i \geq I \Rightarrow n_i \geq n_I \geq N \Rightarrow d(p_{n_i}, p) \leq \varepsilon$.

This says $p_{n_i} \rightarrow p$ as $i \rightarrow \infty$.