

14 Subsequences

Subsequences

Definition 14.1. Let $(s_n)_{n=1}^{\infty}$ be a sequence, and let $(n_k)_{k=1}^{\infty}$ be a strictly increasing sequence of natural numbers. Then $(s_{n_k})_{k=1}^{\infty}$ is called a subsequence of (s_n) .

For convergent sequences, the subsequences must have the same asymptotic behavior as the entire sequence.

Theorem 14.2. *If (s_n) converges to s , then every subsequence of (s_n) converges to the same limit s .*

However, even if a sequence does not converge, it may have convergent subsequences.

Theorem 14.3. *Every bounded sequence has a convergent subsequences.*

On the other hand, if a sequence is not bounded, it must have subsequences diverging to positive or negative infinities.

Theorem 14.4. *Let (s_n) be a sequence of real numbers.*

(a) *If (s_n) is unbounded above, then it has an increasing subsequence diverging to $+\infty$.*

(b) *If (s_n) is unbounded below, then it has a decreasing subsequence diverging to $-\infty$.*

We next consider all the limits that subsequences of a given sequence can converge to.

Definition 14.5. Let (s_n) be a bounded sequence. A **partial limit** (or *subsequential limit*) of (s_n) is any real number that is the limit of some subsequence of (s_n) . Let S be the set of all partial limits of (s_n) , then the **limit superior** (or *upper limit*) of (s_n) is defined to be

$$\limsup s_n = \sup S.$$

Similarly, the **limit inferior** (or *lower limit*) of S is defined to be

$$\liminf s_n = \inf S.$$

It is an interesting question whether the $\limsup s_n$ and $\liminf s_n$ must themselves be partial limits of (s_n) , which is answered by the following.

Theorem 14.6. *Let (s_n) be a bounded sequence and $M = \limsup s_n$, $m = \liminf s_n$. Then M and m are themselves partial limits of (s_n) .*