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Monotonic Sequences and their Limits

Toshboyeva Feruza Atamjanovna
Teacher of mathematics at Academic Lyceum No. 1 of Tashkent State University of Economics

Annotation: *This article explores the concept of monotonic sequences, which are sequences that either consistently increase or decrease. It delves into the definitions of monotonically increasing and decreasing sequences, and discusses key properties such as boundedness and convergence. The article highlights the Monotone Convergence Theorem, which states that every bounded monotonic sequence converges to a limit. Examples of monotonic sequences are provided to illustrate these concepts. Additionally, the article examines the applications of monotonic sequences in calculus, numerical analysis, and optimization, emphasizing their importance in both theoretical and practical contexts.*

Keywords: *monotonic sequences, monotonically increasing, monotonically decreasing, boundedness, convergence, Monotone Convergence Theorem, limits, sequence divergence, mathematical analysis, calculus, numerical analysis, optimization.*

Introduction:

Monotonic sequences are fundamental concepts in the study of mathematical analysis, particularly in the investigation of sequence convergence and the behaviour of functions. A sequence is considered monotonic if it consistently increases or decreases. The study of monotonic sequences and their limits provides insight into the stability and convergence of sequences, which are essential in various applications, such as calculus, numerical analysis, and real analysis. This article explores the definition, properties, and limits of monotonic sequences.

A sequence $\{a_n\}$ is a list of numbers indexed by the natural numbers. It is called monotonic if it is either non-decreasing or non-increasing:

1. Monotonically Increasing Sequence:

A sequence $\{a_n\}$ is monotonically increasing if each term is greater than or equal to the previous term. Formally, for all $n \in \mathbb{N}$,

$$a_{n+1} \geq a_n.$$

If $a_{n+1} > a_n$ for all n, the sequence is called strictly increasing.

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2. Monotonically Decreasing Sequence:
A sequence \(\{a_n\}\) is monotonically decreasing if each term is less than or equal to the previous term. Formally, for all \(n \in \mathbb{N}\),
\[a_{n+1} \leq a_n.\]
If \(a_{n+1} < a_n\) for all \(n\), the sequence is called strictly decreasing.

Monotonic sequences possess several important properties that make them crucial in the study of limits and convergence:

1. Boundedness:
A sequence is bounded if there exists a real number \(M\) such that \(|a_n| \leq M\) for all \(n\). Monotonically increasing sequences are bounded above if they do not exceed a certain value, while monotonically decreasing sequences are bounded below if they do not fall below a certain value.

2. Convergence of Bounded Monotonic Sequences: One of the most significant results concerning monotonic sequences is the Monotone Convergence Theorem. This theorem states that every bounded monotonically increasing sequence converges to its supremum (least upper bound), and every bounded monotonically decreasing sequence converges to its infimum (greatest lower bound).

- If \(\{a_n\}\) is a bounded monotonically increasing sequence, then there exists a limit \(L\) such that:
\[\lim_{n \to \infty} a_n = L.\]
- Similarly, if \(\{a_n\}\) is a bounded monotonically decreasing sequence, then:
\[\lim_{n \to \infty} a_n = L.\]

3. Unbounded Monotonic Sequences:
If a monotonically increasing sequence is not bounded above, it diverges to infinity. Conversely, if a monotonically decreasing sequence is not bounded below, it diverges to negative infinity. In such cases:
\[\lim_{n \to \infty} a_n = \infty \quad \text{(for increasing sequences)},\]
\[\lim_{n \to \infty} a_n = -\infty \quad \text{(for decreasing sequences)}.\]

1. Monotonically Increasing Sequence:

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Consider the sequence defined by $a_n = \frac{n}{n+1}$. Each term in the sequence is given by:

$$a_1 = \frac{1}{2}, \quad a_2 = \frac{2}{3}, \quad a_3 = \frac{3}{4}, \ldots$$

Here, $a_{n+1} > a_n$ for all n, so the sequence is strictly increasing. As n tends to infinity, a_n approaches 1, which is the limit of the sequence.

2. Monotonically Decreasing Sequence:
Consider the sequence $b_n = \frac{1}{n}$. Each term in the sequence is:

$$b_1 = 1, \quad b_2 = \frac{1}{2}, \quad b_3 = \frac{1}{3}, \ldots$$

Here, $b_{n+1} < b_n$ for all n, so the sequence is strictly decreasing. As n tends to infinity, b_n approaches 0, which is the limit of the sequence.

Applications of Monotonic Sequences

Monotonic sequences are used extensively in various branches of mathematics and applied sciences:

1. Calculus:
In calculus, monotonic sequences often arise in the context of sequence limits and series convergence, providing a basis for determining the convergence or divergence of a series.

2. Numerical Analysis:
Monotonic sequences are utilized in numerical methods, such as iterative algorithms, where convergence to a solution is essential. Monotonicity ensures that the sequence of approximations either consistently approaches the solution or consistently decreases the error.

3. Optimization:
In optimization problems, monotonic sequences are used to study the behaviour of objective functions, where the monotonicity of a sequence of function values can indicate the approach to an optimal solution.
Monotonic sequences and their limits are vital concepts in mathematical analysis, providing a framework for understanding sequence convergence and stability. The properties of monotonic sequences, including boundedness and convergence, play a crucial role in various mathematical fields, making them

indispensable tools in both theoretical and applied mathematics. Understanding these sequences not only enhances the comprehension of mathematical concepts but also facilitates their application in solving complex real-world problems.

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