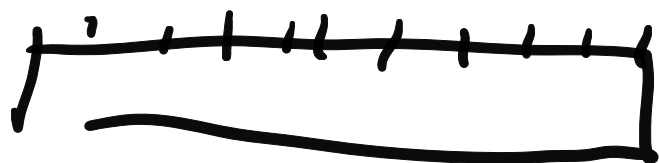


$$S = \{s_1, s_2, \dots, s_k\}$$



$$k = 1$$

$$1_{arr} = 1$$

$$k = 2$$

$$2_{arr} = 2$$

$$k = 3$$

$$3_{arr} = 6$$

O O Δ

Δ O Δ

O Δ O

Δ O O

Δ O O

O Δ O

$$k = 4$$

$$4_{arr} = 24$$

$$k = 5$$

$$5_{arr} = 120$$

⋮

,

arrangements  
of  $k$  elements are

$$k! = k(k-1)(k-2)\dots 2 \cdot 1$$

↑  
FACTORIAL of  $k$

Proof: by induction

i) Prove for  $k=1$   
yes

ii) If it is true for  
 $k \Rightarrow$  it is true  
for  $k+1$

remember

$$k! = 1 \cdot 2 \cdot 3 \dots (k-1) \cdot k$$

$$(k+1)! = 1 \cdot 2 \cdot 3 \dots (k-1) \cdot k \cdot (k+1)$$

$$= k! (k+1)$$



For each arrangement of  $k$  elements I can produce

$k+1$  arrangements

Since there are  $k!$  arrangements of  $k$  elements

$$\Rightarrow (k+1) \cdot k! = k+1!$$

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New sequence

$$k! \longrightarrow a_k := k!$$

Set  $S$  with  $n$  elements  
 $k \leq n$  how many  
subsets of  $k$  elements  
I have?

$n=3$   
 $k=1$

$\{a_1, a_2, a_3\}$   
 $\{a_1\} \{a_2\} \{a_3\}$   
 $\{a_1, a_2\} \{a_1, a_3\} \{a_2, a_3\}$

Let us denote this number

$$\binom{n}{k}$$

$$\binom{3}{1} = 3$$

$$\binom{3}{2} = 3$$

$$\binom{n}{1} = n$$

$$\binom{n}{n-1} = n$$

$$\binom{n}{0} = 1$$

$$\binom{n}{k} = \frac{n(n-1)(n-2)\dots(n-k+1)}{k!}$$

1) choose the first one among  $n$

2) choose the second one among  $n-1$

3) choose the third one among  $(n-2)$

$$\binom{n}{k} = \frac{n(n-1)(n-2)\dots(n-k+1)}{k!}$$

$$\frac{n(n-1)\dots(n-k+1) \overbrace{(n-k)(n-k-1)\dots 2 \cdot 1}^{(n-k)!}}{k! (n-k)(n-k-1)\dots 1}$$

$$= \frac{n!}{k! (n-k)!}$$

$$\binom{2}{0} = 1 \quad \binom{2}{1} = 2 \quad \binom{2}{2} = 1$$

$$\binom{3}{0} = 1 \quad \binom{3}{1} = 3 \quad \binom{3}{2} = 3 \quad \binom{3}{3} = 1$$

$$\binom{4}{0} = 1 \quad \binom{4}{1} = 4 \quad \binom{4}{2} = 6 \quad \binom{4}{3} = 4 \quad \binom{4}{4} = 1$$

		1	2	1		
	1	3	3	1		
	1	4	6	4	1	
	1	5	10	10	5	1

$$(a+b)^2 = a^2 + 2ab + b^2$$

$$(a+b)^3 = a^3 + 3a^2b + 3ab^2 + b^3$$

for every  $a, b \in \mathbb{R}$  &  $n \geq 1$

Theorem  $(a+b)^n = \binom{n}{0} a^n + \binom{n}{1} a^{n-1} b + \binom{n}{2} a^{n-2} b^2 + \dots + \binom{n}{k} a^{n-k} b^k + \dots + \binom{n}{n-1} a b^{n-1} + \binom{n}{n} b^n$

**Newton binomial**

Proof  $n$  times

$$(a+b)^n = \binom{n}{0} a^n + \binom{n}{1} a^{n-1} b + \binom{n}{2} a^{n-2} b^2 + \dots + \binom{n}{k} a^{n-k} b^k + \dots + \binom{n}{n-1} a b^{n-1} + \binom{n}{n} b^n$$

q.e.d.

Lemma **Pascal Triangle**

$\Rightarrow$

$$\binom{n-1}{k-1} + \binom{n-1}{k} = \binom{n}{k}$$

$\binom{n-1}{k-1}$       $\binom{n-1}{k}$       $\binom{n}{k}$   
 $\uparrow$   
 prove it.

Theorem: If a sequence  $(a_n)$  is increasing then it has a limit and (decreasing)

$$\lim_{n \rightarrow \infty} a_n = \sup \{a_n\} \in \mathbb{R}$$

if  $\{a_n\}$  is upper bounded (lower)

$$\lim_{n \rightarrow \infty} a_n = +\infty$$

if  $\{a_n\}$  is not upper bounded (lower)

Proof: Supp.  $\{a_n\}$  is upper bounded

$\Rightarrow$  it has the supremum  $S$

so that i)  $S \geq a_n \quad \forall n \in \mathbb{N}$

$\beta = S - \varepsilon$  ii)  $\forall \varepsilon > 0 \exists a_n$   
 $S - \varepsilon \leq a_n \leq S$

$$S - \varepsilon \leq a_n \leq a_{n+1} \leq \dots \leq a_n \leq S$$

$\forall n \geq \bar{n}$ , i.e.

$$S - \varepsilon \leq a_n \leq S \leq S + \varepsilon$$

$\exists \bar{n}$  s.t.  
 $\forall n \geq \bar{n}$

$$\boxed{S - \varepsilon \leq a_n \leq S + \varepsilon}$$



If  $\{a_n\}$  is not upper bounded  
i.e.  $\forall K \in \mathbb{R} \exists a_n$  s.t.

$$a_n \geq a_{n-2} \geq a_{n+1} \geq a_n \geq K$$
$$\forall n \geq \bar{n} \quad a_n \geq K,$$

that is,

$$\lim_{n \rightarrow \infty} a_n = +\infty$$

(prove the decreasing version  
by exercise) q.e.d

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Consider the sequence

$$n \mapsto a_n := \left(1 + \frac{1}{n}\right)^n$$

Theorem  $\left(1 + \frac{1}{n}\right)^n$  is

increasing, and has a  
finite limit  $e$

$$2 < e < 3$$

$$(1.5)^n$$

Proof

$$\left(1 + \frac{1}{n}\right)^n = \binom{n}{0} \cdot 1 + \binom{n}{1} \frac{1}{n} + \binom{n}{2} \left(\frac{1}{n}\right)^2$$

$$= \sum_{k=0}^n \binom{n}{k} \left(\frac{1}{n}\right)^k = \sum_{k=0}^n \frac{n(n-1)\dots(n-k+1)}{k! n^k}$$

$$= \sum_{k=0}^n \frac{1}{k!} \cdot \frac{n}{n} \cdot \frac{(n-1)}{n} \cdot \frac{(n-k+1)}{n} =$$

$$\frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \dots \left(1 - \frac{k-1}{n}\right)$$

Let us prove that  $\left(1 + \frac{1}{n}\right)^n$

is increasing

$$a_{n+1} = \left(1 + \frac{1}{n+1}\right)^{n+1}$$

$$= \sum_{k=0}^{n+1} \frac{1}{k!} \left(1 - \frac{1}{n+1}\right) \left(1 - \frac{2}{n+1}\right) \dots \left(1 - \frac{k}{n+1}\right)$$

$$\geq \sum_{k=0}^s \frac{1}{k!} \left(1 - \frac{1}{n}\right) \dots \left(1 - \frac{k}{n}\right)$$

$$\geq \sum_{k=0}^s \frac{1}{k!} \left(1 - \frac{1}{n}\right) \dots \left(1 - \frac{k}{n}\right) =$$

$$= \left(1 + \frac{1}{n}\right)^n = d_n$$

$$\implies d_{n+1} \geq d_n$$

