

Compute

$$\lim_{n \rightarrow \infty} n^\alpha \left(\frac{1}{n} - \sin \left(\frac{1}{n} \right) \right)$$

One has

$$\sin x = x - \frac{x^3}{6} + o(x^3), \quad \text{as } x \rightarrow 0,$$

so that (setting $x = \frac{1}{n}$)

$$n^\alpha \left(\frac{1}{n} - \sin \left(\frac{1}{n} \right) \right) = n^\alpha \left(\frac{1}{n} - \frac{1}{n} + \frac{1}{6n^3} + o \left(\frac{1}{n^3} \right) \right) = \frac{1}{6n^{3-\alpha}} + o \left(\frac{1}{n^{3-\alpha}} \right)$$

Hence

$$\begin{aligned} \lim_{n \rightarrow \infty} n^\alpha \left(\frac{1}{n} - \sin \left(\frac{1}{n} \right) \right) &= \lim_{n \rightarrow \infty} \frac{1}{6n^{3-\alpha}} + o \left(\frac{1}{n^{3-\alpha}} \right) = \lim_{n \rightarrow \infty} \frac{1}{6n^{3-\alpha}} (1 + o(6)) \\ &= \lim_{n \rightarrow \infty} \frac{1}{6n^{3-\alpha}} \cdot \lim_{n \rightarrow \infty} (1 + o(6)) = \lim_{n \rightarrow \infty} \frac{1}{6n^{3-\alpha}} = \lim_{n \rightarrow \infty} \frac{1}{6n^{3-\alpha}} = \begin{cases} 0 & \forall \alpha < 3 \\ \frac{1}{6} & \alpha = 3 \\ +\infty & \forall \alpha > 3 \end{cases} \end{aligned}$$

If someone has doubts about the fact that

$$\lim_{n \rightarrow \infty} (o(6)) = 0$$

(actually this is true for every non-zero constant, not only for 6), she/he should recall the notion of "little o":

Definition A function $\phi(n)$ is "a little o" of $\psi(n)$ —and one writes $\phi(n) = o(\psi(n))$ for $n \rightarrow \infty$ — if

$$\lim_{n \rightarrow \infty} \frac{\phi(n)}{\psi(n)} = 0.$$

Therefore, if $\psi(n)$ is a non-zero constant (as our 6 above), i.e. $\psi(n) \equiv k \in \mathbb{R} \setminus \{0\}$, one has

$$\lim_{n \rightarrow \infty} \frac{\phi(n)}{k} = 0,$$

which is obviously equivalent to

$$\lim_{n \rightarrow \infty} \phi(n) = 0.$$