

5pt **A1.** If (x_n) and (y_n) are two sequence in \mathbb{R} converging to the same limit a , prove that the sequence $(x_1, y_1, x_2, y_2, \dots)$ also converges to a .

Solution. Let $\varepsilon > 0$. Find k such that for all $n \geq k$, $|x_n - a| < \varepsilon$ and $|y_n - a| < \varepsilon$. Then for any $n \geq 2k$, if n is odd, then the n -th element of the sequence is $z_n = x_{(n+1)/2}$ with $(n+1)/2 \geq k$, so $|z_n - a| < \varepsilon$; and if n is even, then the n -th element of the sequence is $z_n = y_{n/2}$ with $n/2 \geq k$, so $|z_n - a| < \varepsilon$ as well.

Chapter 22, pp. 460-465:

1. Prove that

10pt (iii) $\lim(\sqrt[n]{n^2+1} - \sqrt[n]{n+1}) = 0$.

Solution. First, we have

$$|\sqrt[n]{n^2+1} - (n+1)| = \left| \frac{n^2+1 - (n+1)^2}{\sqrt[n]{n^2+1} + (n+1)} \right| < \frac{2n}{2n+1} < 1$$

for all n . Next,

$$|\sqrt[n]{n^2+1} - \sqrt[n]{n+1}| = \left| \frac{\sqrt[n]{n^2+1} - (n+1)}{\sqrt[n]{n^2+1} + \sqrt[n]{n+1}} \right| < \left| \frac{1}{\sqrt[n]{n^2+1} + \sqrt[n]{n+1}} \right| \rightarrow 0,$$

so $\sqrt[n]{n^2+1} - \sqrt[n]{n+1} \rightarrow 0$. Finally,

$$\sqrt[n]{n^2+1} - \sqrt[n]{n+1} = \frac{\sqrt[n]{n^2+1} - \sqrt[n]{n+1}}{\sqrt[n]{n^2+1} + \sqrt[n]{n+1}} \rightarrow 0.$$

(The numerator tends to 0 and the denominator to ∞ .)

5pt (iv) $\lim(n!/n^n) = 0$.

Solution. For any even n we have

$$0 < \frac{n!}{n^n} = \frac{1 \cdot 2 \cdot 3 \cdots (n-1) \cdot n}{n \cdot n \cdot n \cdots n \cdot n} = \left(\frac{1}{n} \cdot \frac{2}{n} \cdot \frac{3}{n} \cdots \frac{n-1}{n} \cdot \frac{n}{n} \right) \leq \frac{1}{n} \cdot 1 \cdot 1 \cdots 1 = \frac{1}{n}.$$

Since $\frac{1}{n} \rightarrow 0$, $\lim \frac{n!}{n^n} = 0$ by the squeeze theorem.

5pt (vii) $\lim \sqrt[n]{n^2+n} = 1$.

Solution. For any $n \in \mathbb{N}$ we have $n^2 < n^2 + n < 2n^2$ and so, $\sqrt[n]{n^2} < \sqrt[n]{n^2+n} < \sqrt[n]{2n^2}$. Now, $\sqrt[n]{n} \rightarrow 1$ and $\sqrt[n]{2} \rightarrow 1$, so $\sqrt[n]{n^2} = (\sqrt[n]{n})^2 \rightarrow 1$ and $\sqrt[n]{2n^2} = \sqrt[n]{2}(\sqrt[n]{n})^2 \rightarrow 1$. By the squeeze theorem, $\lim \sqrt[n]{n^2+n} = 1$.

5pt (viii) For any $a, b \geq 0$, $\lim \sqrt[n]{a^n+b^n} = \max\{a, b\}$.

Solution. Without loss of generality, let $a \geq b$. Then for any n , $a = \sqrt[n]{a} \leq \sqrt[n]{a^n+b^n} \leq \sqrt[n]{a^n+a^n} = a \sqrt[n]{2}$. Since $a \sqrt[n]{2} \rightarrow a$, by the squeeze theorem, $\lim \sqrt[n]{a^n+b^n} = a$.

2. Find the following limits

5pt (ii) $\lim(n - \sqrt{n+a}\sqrt{n+b})$.

Solution.

$$n - \sqrt{n+a}\sqrt{n+b} = \frac{n^2 - (n+a)(n+b)}{n + \sqrt{n+a}\sqrt{n+b}} = -\frac{(a+b)n}{n + \sqrt{n+a}\sqrt{n+b}} - \frac{ab}{n + \sqrt{n+a}\sqrt{n+b}} = -\frac{a+b}{1 + \sqrt{1+a/n}\sqrt{1+b/n}} - \frac{ab}{n + \sqrt{n+a}\sqrt{n+b}} \rightarrow -\frac{a+b}{2} - 0 = -\frac{a+b}{2}.$$

5pt (v) $\lim \frac{a^n - b^n}{a^n + b^n}$.

Solution. If $|a| > |b|$, then $\frac{a^n - b^n}{a^n + b^n} = \frac{1 - (b/a)^n}{1 + (b/a)^n} \rightarrow 1$. If $|a| < |b|$, then $\frac{a^n - b^n}{a^n + b^n} = \frac{(a/b)^n - 1}{(a/b)^n + 1} \rightarrow -1$. If $a = b$, then the limit is 0.

5pt (vii) $\lim \frac{2^{n^2}}{n!}$.

Solution. For all n , $2^{n^2} = (2^n)^n > n^n$, and $\lim(n!/n^n) = 0$ by 1(iv), so $\lim(n!/2^{n^2}) = 0$ by the squeeze theorem, so $\lim \frac{2^{n^2}}{n!} = \infty$.

5pt **5.** (a) If $0 < a < 2$, prove that $a < \sqrt{2a} < 2$.

Solution. $0 < a < 2$ implies that $0 < a^2 < 2a < 4$, so $a < \sqrt{2a} < 2$.

5pt (b) Prove that the sequence $x_1 = \sqrt{2}$, $x_2 = \sqrt{2\sqrt{2}}$, $x_3 = \sqrt{2\sqrt{2\sqrt{2}}}$, ..., converges.

Solution. We have $x_{n+1} = \sqrt{2x_n}$ for all $n \in \mathbb{N}$. Since $0 < x_1 < 2$, by (a) and by induction, $x_n < x_{n+1} < 2$ for all n . Thus (x_n) is a bounded increasing sequence, and so, converges.

5pt (c) Find $\lim x_n$.

Solution. Let $a = \lim x_n$ (it exists by (b)). Then

$$a = \lim x_{n+1} = \lim \sqrt{2x_n} = \sqrt{2a},$$

so $a^2 = 2a$, and since $a > 0$, $a = 2$.

(Ok, I used the fact that if $x_n \rightarrow a$ then $\sqrt{x_n} \rightarrow \sqrt{a}$. If we don't know it, we can write: $x_{n+1}^2 = 2x_n$ for all n , so, taking the limits of both parts, we get that $a^2 = 2a$, so $a = 2$.)

6. Let $0 < a_1 < b_1$ and define $a_{n+1} = \sqrt{a_n b_n}$ and $b_{n+1} = \frac{1}{2}(a_n + b_n)$.

5pt (a) Prove that (a_n) increases, (b_n) decreases, and both converge.

Solution. For each n , $b_n > a_n$ by the arithmetic/geometric mean inequality. It follows that, for each n , $a_{n+1} = \frac{1}{2}(a_n + b_n) > \frac{1}{2}(a_n + a_n) = a_n$ and $b_{n+1} = \sqrt{a_n b_n} < \sqrt{b_n b_n} = b_n$, that is, (a_n) is (strictly) increasing and (b_n) is (strictly) decreasing. Also, the sequence (a_n) is bounded above (by b_1), and the sequence (b_n) is bounded below (by a_1). So, they both converge.

5pt (b) Prove that they have the same limit.

Solution. Let $a = \lim a_n$ and $b = \lim b_n$. Then $b = \lim b_{n+1} = \lim \frac{1}{2}(a_n + b_n) = \frac{1}{2}(a + b)$, so $a = b$.

10pt **7(b).** Find $1 + \frac{1}{2 + \frac{1}{2 + \frac{1}{2 + \dots}}}$, that is: Let $x_1 = 1$ and $x_{n+1} = 1 + \frac{1}{1+x_n}$, $n \in \mathbb{N}$; prove that the sequence (x_n) converges and find its limit.

Solution. By induction, $x_n > 0$ and so ≥ 1 for all n . For any n ,

$$x_{n+2} - x_{n+1} = \left(1 + \frac{1}{1+x_{n+1}}\right) - \left(1 + \frac{1}{1+x_n}\right) = \frac{x_n - x_{n+1}}{(1+x_{n+1})(1+x_n)}.$$

Since $x_n, x_{n+1} \geq 1$, we have $0 < \frac{1}{(1+x_{n+1})(1+x_n)} \leq \frac{1}{4}$, so $|x_{n+2} - x_{n+1}| \leq \frac{1}{4}|x_{n+1} - x_n|$. By a theorem proved in class (or by exercise 22), the sequence (x_n) is Cauchy and so, converges.

Now let $a = \lim_{n \rightarrow \infty} x_n$, then $a \geq 1$. We have

$$a = \lim_{n \rightarrow \infty} x_{n+1} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{1+x_n}\right) = 1 + \frac{1}{1 + \lim_{n \rightarrow \infty} x_n} = 1 + \frac{1}{1+a},$$

so $a + a^2 = 1 + a + 1$, so $a^2 = 2$, and since $a \geq 1$, we get $a = \sqrt{2}$.