

136.271 Assignment 1

Solutions

1. Use **only the definition** of the limit of a sequence to show that $\lim_{n \rightarrow \infty} \frac{1-n}{2n-2} + 2 = \frac{3}{2}$.

Solution. The question is easier than intended. The point is that

$$\frac{1-n}{2n-2} + 2 = \frac{1-n}{2(n-1)} + 2 = -\frac{1}{2} + 2 = \frac{3}{2},$$
 so that the problem reduces to showing that

$\lim_{n \rightarrow \infty} \frac{3}{2} = \frac{3}{2}$. According to the definition we need to show that for every $\varepsilon > 0$, there is an N

such that if $n > N$ then $\left| a_n - \frac{3}{2} \right| < \varepsilon$, where a_n is the general member of the sequence and $\frac{3}{2}$

is the claimed limit. However, in this case $a_n = \frac{3}{2}$ and so $\left| a_n - \frac{3}{2} \right| < \varepsilon$ is in this case

$\left| \frac{3}{2} - \frac{3}{2} \right| < \varepsilon$, i.e. $0 < \varepsilon$ which is true by assumption. Consequently, whatever N we choose,

if $n > N$ we would have $\left| a_n - \frac{3}{2} \right| < \varepsilon$ because the latter is always true.

Note: In the intended problem it should have been $\lim_{n \rightarrow \infty} \frac{1-n}{2n-3} + 2 = \frac{3}{2}$.

2. Consider the sequence $\{a_n\}$ defined by $a_1 = 1$, $a_{n+1} = \frac{1+2a_n}{1+a_n}$, $n=1,2,3,\dots$

- (a) Write down the first 5 members of that sequence.
- (b) Use induction to show that the sequence is bounded.
- (c) Use induction to show that the sequence increases.
- (d) Find the limit of that sequence.

Solution.

$$(a) \ a_1 = 1, \ a_2 = \frac{1+2a_1}{1+a_1} = \frac{3}{2}, \ a_3 = \frac{1+2a_2}{1+a_2} = \frac{1+2\frac{3}{2}}{1+\frac{3}{2}} = \frac{8}{5} = 1.6, \ a_4 = \frac{21}{13} = 1.61538,$$

$$a_4 = \frac{55}{34} = 1.61765.$$

(b) Showing that, say, $a_n < 100$ for every n . That is obvious for a_1 . Assume it is true for some a_k . That is, suppose $a_k < 100$. We want to show that $a_{k+1} < 100$. Since

$a_{k+1} = \frac{1+2a_k}{1+a_k}$, the last inequality is $\frac{1+2a_k}{1+a_k} < 100$. Multiply both sides by the denominator to get $1+2a_k < 100+100a_k$, which, after a bit of cancellation becomes $-99 < 88a_k$, which is obviously true since the right hand number is positive.

(c) Clearly $a_1 = 1$ is less than $a_2 = \frac{3}{2}$. Assume $a_n < a_{n+1}$. We want to show that under the last assumption we have $a_{n+1} < a_{n+2}$. Recall again that $a_{n+1} = \frac{1+2a_n}{1+a_n}$ and $a_{n+2} = \frac{1+2a_{n+1}}{1+a_{n+1}}$. So, the last inequality can be written as $\frac{1+2a_n}{1+a_n} < \frac{1+2a_{n+1}}{1+a_{n+1}}$ (keep in mind: that is what we want to show). After multiplying by $(1+a_n)(1+a_{n+1})$ that inequality becomes $(1+2a_n)(1+a_{n+1}) < (1+2a_{n+1})(1+a_n)$, which, after expanding and canceling reduces to $a_n < a_{n+1}$ - precisely what we have assumed. So, $\frac{1+2a_n}{1+a_n} < \frac{1+2a_{n+1}}{1+a_{n+1}}$ is indeed true under the assumption that $a_n < a_{n+1}$.

(d) It follows from (b) and (c) and from the theorem on monotonic bounded sequences that the sequence $\{a_n\}$ converges. Suppose $\lim_{n \rightarrow \infty} a_n = L$. Then $\lim_{n \rightarrow \infty} a_{n+1} = L$. Now we start from $a_{n+1} = \frac{1+2a_n}{1+a_n}$ again and apply limit to both sides. We get $L = \frac{1+2L}{1+L}$, which after solving (and throwing away the negative solution) yields $L = \frac{1+\sqrt{5}}{2}$ (the golden ration that we have encountered in class – recall Mona Lisa).

3. Which of the following sequences converge, which diverge? If a sequence converges find the limit. (You may use the properties and theorems we have stated in class.)

- (a) $a_n = 1 + (-1)^n$
- (b) $a_n = \left(\frac{n+1}{2n}\right)\left(1 - \frac{1}{n}\right)$
- (c) $a_n = \frac{\ln(n+1)}{\sqrt{n}}$
- (d) $a_n = \left(\frac{1}{3}\right)^n + \frac{1}{\sqrt{2^n}}$

Solution.

(a) This is the sequence of alternating 0-s and 2-s. It obviously diverges. It was not necessary in the following in the assignment: can you justify that claim using the definition of limit?

(b) $\lim_{n \rightarrow \infty} \left(\frac{n+1}{2n} \right) \left(1 - \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \left(\frac{n+1}{2n} \right) \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n} \right) = \frac{1}{2} \cdot 1 = \frac{1}{2}$ (the first step is justified by the fact that all limits exist).

(c) Set $f(x) = \frac{\ln(x+1)}{\sqrt{x}}$. Then, obviously, $a_n = f(n)$, $n=1,2,3,\dots$. According to our theory, it suffices to find $\lim_{x \rightarrow \infty} f(x)$, and $\lim_{n \rightarrow \infty} a_n$ would exist and be the same. We have

$$\lim_{x \rightarrow \infty} \frac{\ln(x+1)}{\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{\frac{1}{x+1}}{\frac{1}{2\sqrt{x}}} = 0 \quad (\text{we have used L'Hopital's rule in the first step.})$$

$$(d) \lim_{n \rightarrow \infty} \left(\frac{1}{3} \right)^n + \frac{1}{\sqrt{2}^n} = \lim_{n \rightarrow \infty} \left(\frac{1}{3} \right)^n + \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2}} \right)^n = 0 + 0 = 0.$$

4. Which of the following series converge, which diverge? If a series converges, find its sum, and if a series diverges give reasons.

$$(a) \sum_{n=0}^{\infty} \frac{2^{n+1}}{5^n}$$

$$(b) \sum_{n=0}^{\infty} \frac{2^{2n}}{3^n}$$

$$(c) \sum_{n=1}^{\infty} \frac{6}{(2n-1)(2n+1)}$$

$$(d) \sum_{n=0}^{\infty} \frac{n!}{1000^n}$$

Solutions.

$$(a) \sum_{n=0}^{\infty} \frac{2^{n+1}}{5^n} = \sum_{n=0}^{\infty} \frac{2(2^n)}{5^n} = 2 \sum_{n=0}^{\infty} \frac{2^n}{5^n} = 2 \sum_{n=0}^{\infty} \left(\frac{2}{5} \right)^n = 2 \cdot \frac{1}{1 - \frac{2}{5}}$$

$$(b) \sum_{n=0}^{\infty} \frac{2^{2n}}{3^n} = \sum_{n=0}^{\infty} \frac{(2^2)^n}{3^n} = \sum_{n=0}^{\infty} \left(\frac{4}{3} \right)^n \quad \text{and this diverges according to what we know about geometric series.}$$

(c) First find two number A and B such that $\frac{6}{(2n-1)(2n+1)} = \frac{A}{(2n-1)} + \frac{B}{(2n+1)}$; that reduces to solving a linear system with two unknowns; we get

$\frac{6}{(2n-1)(2n+1)} = \frac{3}{(2n-1)} - \frac{3}{(2n+1)}$. So, we need $\sum_{n=1}^{\infty} \frac{3}{(2n-1)} - \frac{3}{(2n+1)}$. We simplify a

bit: $\sum_{n=1}^{\infty} \frac{3}{(2n-1)} - \frac{3}{(2n+1)} = 3 \sum_{n=1}^{\infty} \frac{1}{(2n-1)} - \frac{1}{(2n+1)}$ and we take a look at partial sums

associated to the last series: $s_n = \left(\frac{1}{1} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{5}\right) + \left(\frac{1}{5} - \frac{1}{7}\right) + \dots + \left(\frac{1}{2n-1} - \frac{1}{2n+1}\right)$. All the inner terms simply cancel out, with the only survivors being the first and the last term.

So $s_n = 1 - \frac{1}{2n+1}$. It is then easy to see that $\lim_{n \rightarrow \infty} s_n = 1$, so that $\sum_{n=1}^{\infty} \frac{1}{(2n-1)} - \frac{1}{(2n+1)} = 1$

too. Consequently $3 \sum_{n=1}^{\infty} \frac{1}{(2n-1)} - \frac{1}{(2n+1)} = 3$.

(d) Since (class or text), it follows by the divergence test that $\sum_{n=0}^{\infty} \frac{n!}{1000^n}$ diverges (to infinity).