

**18.781**  
**PROBLEM SET 9**

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1. PROBLEM 1

**Problem 1.1.** Recall that  $x = [a_0, \dots, a_{n-1}, x_n] = \frac{x_n p_{n-1} + p_{n-2}}{x_n q_{n-1} + q_{n-2}}$ . Show that  $x - \frac{p_{n-1}}{q_{n-1}} = \frac{(-1)^{n-1}}{q_{n-1}(x_n q_{n-1} + q_{n-2})}$ . Use this to show that the convergents  $p_n/q_n$  indeed converge to  $x$ , and even and odd-numbered convergents lie on opposite sides of  $x$ .

**Solution** We know that the following is true, using the fact that  $x = [a_0, \dots, a_{n-1}, x_n]$ :

$$\begin{aligned} (1.1) \quad x - \frac{p_{n-1}}{q_{n-1}} &= \frac{x_n p_{n-1} + p_{n-2}}{x_n q_{n-1} + q_{n-2}} - \frac{x_n p_{n-1} + p_{n-2}}{x_n q_{n-1} + q_{n-2}} \\ (1.2) &= \frac{x_n q_{n-1} p_{n-1} + p_{n-2} q_{n-1} - x_n q_{n-1} p_{n-1} - p_{n-1} q_{n-2}}{(x_n q_{n-1} + q_{n-2}) q_{n-1}} \\ (1.3) &= \frac{p_{n-2} q_{n-1} - p_{n-1} q_{n-2}}{(x_n q_{n-1} + q_{n-2}) q_{n-1}} \end{aligned}$$

Also, we know that from a theorem proven in class, that  $\frac{p_{k-1}}{q_{k-1}} - \frac{p_k}{q_k} = \frac{(-1)^k}{q_{k-1} q_k}$ . This implies that  $p_{k-1} q_k - p_k q_{k-1} = (-1)^k$ . Equivalently, setting  $k = n - 1$ , we see that  $p_{n-2} q_{n-1} - p_{n-1} q_{n-2} = (-1)^{n-1}$ . This shows

$$(1.4) \quad x - \frac{p_{n-1}}{q_{n-1}} = \frac{(-1)^{n-1}}{q_{n-1}(x_n q_{n-1} + q_{n-2})}$$

Now recall  $q_n = a_n q_{n-1} + q_{n-2}$ , and that  $a_n > 0$  for all  $n \in \mathbb{N}$ . Moreover, since  $q_{-1}$  and  $q_{-2}$  are both non-negative, we see that  $q_n$  increases monotonically as  $n \rightarrow \infty$ . This means that the RHS of the equation goes to zero as  $n \rightarrow \infty$  because  $q_{n-1}$  and  $q_{n-2}$  both converge to  $\infty$  as  $n \rightarrow \infty$ . Moreover, we see that  $p_{n-1}/q_{n-1}$  changes signs because  $q_n > 0$  and  $x_n > 0$  for all  $n \in \mathbb{N}$ , but  $(-1)^{n-1}$  changes sign with odd and even numbered convergents.  $\square$

2. PROBLEM 2

**Problem 2.1.** It follows from the above problem that  $|x - p_n/q_n| < 1/(q_n q_{n+1})$  and that  $|x q_n - p_n| < 1/q_{n+1}$ . Show that  $|x q_n - p_n| > 1/q_{n+2}$  and therefore that  $|x - \frac{p_{n+1}}{q_{n+1}}| < |x - \frac{p_n}{q_n}|$ .

**Solution** First we note that based on the fact that  $x = [a_0, \dots, a_{n-1}, x_n]$  and  $x_{n+1} < a_{n+1} + 1$ , we can obtain the following inequalities:

$$\begin{aligned} (2.1) \quad x - \frac{p_n}{q_n} &= \frac{(-1)^n}{q_n(x_{n+1} q_n + q_{n-1})} > \frac{(-1)^n}{q_n((a_{n+1} + 1) q_n + q_{n-1})} \\ (2.2) \quad x q_n - p_n &= \frac{(-1)^n}{q_n + q_{n+1}} \end{aligned}$$

The last line uses the fact that  $q_{n+1} = a_{n+1} q_n + q_{n-1}$  using the recursive definition of  $q_n$ . Moreover, we know that  $q_n + q_{n+1} < q_{n+2}$  because  $a_{n+2} > 0$ . This implies the following:

$$(2.3) \quad |x q_n - p_n| > \frac{1}{q_{n+2}}$$

Which is the first part of what we wanted to prove. We know that  $|x - \frac{p_{n+1}}{q_{n+1}}| < \frac{1}{q_{n+1} q_{n+2}}$  by the first inequality mentioned in the beginning of the problem. This implies, since  $q_n < q_{n+1}$  that  $|x - \frac{p_{n+1}}{q_{n+1}}| < \frac{1}{q_n q_{n+2}}$ . Moreover, we have already shown that  $|x q_n - p_n| > 1/q_{n+2}$ . This implies that

$$(2.4) \quad \left| x - \frac{p_{n+1}}{q_{n+1}} \right| < \frac{1}{q_{n+1} q_{n+2}} < \frac{1}{q_n q_{n+2}} < \left| x - \frac{p_n}{q_n} \right|$$

Which is what we wanted to show.  $\square$

## 3. PROBLEM 3

**Problem 3.1.** Let  $n \geq 1$ . Show that if  $a/b$  is a rational number, with  $a, b$  integers and  $b$  positive, such that  $|bx - a| < |q_n x - p_n|$ , then  $b \geq q_{n+1}$ .

**Solution** First, we note that we can write the vector  $(a, b)$  as an integer linear combination of  $(p_n, q_n)$  and  $(p_{n+1}, q_{n+1})$ . Thus, we need to find integer coefficients  $\alpha$  and  $\beta$  such that  $a = \alpha p_n + \beta p_{n+1}$  and  $b = \alpha q_n + \beta q_{n+1}$ . In other words, we must solve the following matrix equations:

$$(3.1) \quad \begin{bmatrix} p_n & p_{n+1} \\ q_n & q_{n+1} \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \end{bmatrix} = \begin{bmatrix} a \\ b \end{bmatrix}$$

We know from a theorem proven in class that the determinant can be given by:

$$(3.2) \quad \begin{vmatrix} p_n & p_{n+1} \\ q_n & q_{n+1} \end{vmatrix} = (-1)^{n+1} \neq 0$$

This shows that we have solutions  $\alpha = (-1)^{n+1}(aq_{n+1} - bp_{n+1})$  and  $\beta = (-1)^{n+1}(bp_n - aq_n)$  to the equations. Next, we shall show that  $\alpha$  and  $\beta$  have differing signs. First suppose that  $\beta < 0$ . Then we know that  $b = \alpha q_n + \beta q_{n+1}$  so that  $\alpha q_n = b - \beta q_{n+1} > 0$ . Since  $q_n > 0$ , we know that  $\alpha > 0$ . Now suppose that  $\beta \geq 0$ . Then we know that  $b < q_{n+1}$  so that  $\alpha q_n = b - \beta q_{n+1} < 0$ . This implies that  $\alpha < 0$ . Therefore, we must have opposite signs for  $\alpha$  and  $\beta$ .

Moreover, we know that  $x - \frac{p_n}{q_n}$  and  $x - \frac{p_{n+1}}{q_{n+1}}$  must have different signs from a theorem in class, which implies that  $q_n x - p_n$  and  $q_{n+1} x - p_{n+1}$  have different signs as well. This means, due to the opposite signs, that we can write:

$$(3.3) \quad |bx - a| = |(\alpha q_n + \beta q_{n+1})x - (\alpha p_n + \beta p_{n+1})|$$

$$(3.4) \quad = |\alpha||q_n x - p_n| + |\beta||q_{n+1} x - p_{n+1}|$$

Since we know by hypothesis that  $|bx - a| < |q_n x - p_n|$ , and we know that  $\alpha$  and  $\beta$  are integers, we must have  $\alpha = 0$ . This implies that  $0 = (-1)^{n+1}(aq_{n+1} - bp_{n+1})$  which further implies that  $aq_{n+1} = bp_{n+1}$ . Since we know that  $\gcd(q_{n+1}, p_{n+1}) = 1$  by a theorem shown in class, we must have  $q_{n+1} | b$ . This implies that  $b \geq q_{n+1}$ . This completes the proof.  $\square$

**Problem 3.2.** Check that problem 3.1 implies that  $|x - a/b| \geq |x - p_n/q_n|$  for every  $1 \leq b \leq q_n$ , i.e.  $p_n/q_n$  is a best approximation to  $x$  among rational numbers with denominators less than or equal to  $q_n$ .

**Solution** We know from the above that if  $b \leq q_n$ , then we must have  $|bx - a| \geq |q_n x - p_n|$ . This follows because otherwise, we would have  $|bx - a| < |q_n x - p_n|$ , which would imply  $b \geq q_{n+1}$ . This would contradiction  $b < q_n$  because  $q_n < q_{n+1}$ . This shows the following:

$$(3.5) \quad b \left| x - \frac{a}{b} \right| \geq q_n \left| x - \frac{p_n}{q_n} \right|$$

$$(3.6) \quad \left| x - \frac{a}{b} \right| \geq \frac{q_n}{b} \left| x - \frac{p_n}{q_n} \right|$$

$$(3.7) \quad \left| x - \frac{a}{b} \right| \geq \left| x - \frac{p_n}{q_n} \right|$$

Where the last line follows because  $b \leq q_n$  implies that  $q_n/b \geq 1$ . This completes the proof.  $\square$

## 4. PROBLEM 4

**Problem 4.1.** If  $a/b$  is a rational approximation to  $x$  as above ( $a, b$  integers,  $b$  positive), such that  $|x - \frac{a}{b}| < \frac{1}{2b^2}$ , then show that  $a/b$  must be a convergent of the simple continued fraction of  $x$ .

**Solution** We can suppose  $g = \gcd(a, b) = 1$ , otherwise we could rephrase the problem so that  $|x - \frac{a/g}{b/g}| < \frac{1}{2(b/g)^2}$ . Now, let  $\frac{p_n}{q_n}$  be the convergents of  $x$  and suppose by contradiction that  $a/b$  is not a convergent of  $x$ . Then we know that there exists an  $n$  such that  $q_n \leq b < q_{n+1}$  since the sequence  $\{q_n\}$  increases monotonically. Thus, we see from the previous theorem that  $|xq_n - p_n| \geq |xq_n - a|$ . Therefore, we find:

$$(4.1) \quad |xq_n - p_n| \leq |xb - a| < \frac{1}{2b}$$

$$(4.2) \quad \left| x - \frac{p_n}{q_n} \right| < \frac{1}{2bq_n}$$

Since we know that  $\frac{a}{b} \neq \frac{p_n}{q_n}$  and that  $bp_n - aq_n$  is an integer by virtue of  $a, b, p_n, q_n$  all being integers, we find that the following is true:

$$(4.3) \quad \frac{1}{bq_n} \leq \frac{|bp_n - aq_n|}{bq_n}$$

$$(4.4) \quad = \left| \frac{p_n}{q_n} - \frac{a}{b} \right|$$

$$(4.5) \quad \leq \left| x - \frac{a}{b} \right| + \left| x - \frac{p_n}{q_n} \right|$$

$$(4.6) \quad < \frac{1}{2bq_n} + \frac{1}{2b^2}$$

$$(4.7) \quad = \frac{1}{2b} \left( \frac{b + q_n}{q_nb} \right)$$

This implies that  $2b < b + q_n$  or that  $b < q_n$ . However, this is a contradiction due to the previous problem which showed that  $b \geq q_{n+1}$ .  $\square$

## 5. PROBLEM 5

**Problem 5.1.** Let  $\phi = (1 + \sqrt{5})/2$  be the golden ratio, and let  $\kappa > \sqrt{5}$ . Show that there are only finitely many rational numbers  $p/q$  such that  $|\phi - \frac{p}{q}| < \frac{1}{\kappa q^2}$ .

**Solution** We showed in class that the continued fraction expansion of  $\phi = (1 + \sqrt{5})/2$  is given by  $[1, 1, 1, \dots]$ . We see then that  $p_n = a_n p_{n-1} + p_{n-2} = p_{n-1} + p_{n-2}$  and that  $q_n = a_n q_{n-1} + q_{n-2} = q_{n-1} + q_{n-2}$  are the numerator and denominator of the convergents. We can show inductively that  $q_n = p_{n-1}$ . Clearly it holds for  $n = 1$  because  $q_1 = 1$  and  $p_0 = 1$ . Now, suppose this for all integers less than or equal to  $n$ . We see that  $q_{n+1} = q_n + q_{n-1}$  by the recurrence. Using the induction hypothesis, we find  $q_{n+1} = p_{n-1} + p_{n-2} = p_n$ , which completes the induction step. Therefore, we find:

$$(5.1) \quad \lim_{n \rightarrow \infty} \frac{q_{n-1}}{q_n} = \lim_{n \rightarrow \infty} \frac{q_{n-1}}{p_{n-1}} = \frac{1}{\phi} = \frac{2}{1 + \sqrt{5}}$$

We can simplify the above expression by multiplying by the conjugate to obtain  $\frac{2}{1 + \sqrt{5}} \frac{\sqrt{5} - 1}{\sqrt{5} - 1} = \frac{\sqrt{5} - 1}{2}$ . We can then obtain the expression:

$$(5.2) \quad \lim_{n \rightarrow \infty} \phi_n + \frac{q_{n-1}}{q_n} = \frac{\sqrt{5} + 1}{2} + \frac{\sqrt{5} - 1}{2} = \sqrt{5}$$

This shows us that for  $\kappa > \sqrt{5}$ , we can only have  $\phi_{n+1} + q_{n+1}/q_n > \kappa$  for a finite number of values of  $n$ . We know the following as well:

$$(5.3) \quad \left| \phi - \frac{p_n}{q_n} \right| = \frac{1}{q_n(\phi_{n+1}q_n + q_{n-1})} = \frac{1}{q_n^2(\phi_{n+1} + q_{n-1}/q_n)}$$

Which uses a fact proven in problem 1 on this problem set. Thus, we see that there are only a finite number of values  $n$  such that  $|\phi - \frac{p_n}{q_n}| < \frac{1}{\kappa q_n^2}$ . Using the previous problem, we see that all rational numbers  $p/q$  satisfying the inequality  $|\phi - \frac{p}{q}| < \frac{1}{\kappa q^2}$  must be a convergent of  $p/q$ . However, we have just shown that there are finitely many convergents that satisfy this property, so therefore, there are a finite number of rational numbers that satisfy the property.  $\square$

## 6. PROBLEM 6

Let  $p$  be a prime congruent to 1 (mod 4) and suppose  $u$  is an integer such that  $u^2 \equiv -1 \pmod{p}$ .

**Problem 6.1.** Write the rational number  $u/p = [a_0, a_1, \dots, a_n]$  and let  $i$  be the largest integer such that  $q_i \leq \sqrt{p}$ . Show that  $|p_i/q_i - u/p| < 1/(q_i\sqrt{p})$  and therefore that  $|p_i p - u q_i| < \sqrt{p}$ .

**Solution** First notice that if  $|p_i/q_i - u/p| < 1/(q_i\sqrt{p})$ , then we can multiply both sides by  $q_i$  and  $p$  to obtain  $|p_i p - u q_i| < \sqrt{p}$ . Thus, we only need to show that  $|p_i/q_i - u/p| < 1/(q_i\sqrt{p})$ , and the proof will be complete.

Now, let us first make some observations. We know that the sequence  $\{q_i\}$  is increasing as  $i \rightarrow \infty$ . This means that  $q_i < q_k$  whenever  $i < k$ . Moreover, we know from problem 1 in this problem set, that the following holds where  $p_i/q_i$  are convergents to  $u/p$ :

$$(6.1) \quad \left| \frac{u}{p} - \frac{p_i}{q_i} \right| = \frac{1}{q_i(a_{i+1}q_i + q_{i-1})}$$

Thus, in order for us to show that  $|p_i/q_i - u/p| < 1/(q_i\sqrt{p})$ , we need to show that  $a_{i+1}q_i + q_{i-1} > \sqrt{p}$ . However, we know that  $i$  is the largest integer such that  $q_i \leq \sqrt{p}$ . Since  $q_i$  increases as  $i$  increases, this implies that for all  $k > 0$ , we know that  $q_{i+k} > \sqrt{p}$ . Therefore, we know that  $q_{i+1} = a_{i+1}q_i + q_{i-1} > \sqrt{p}$ . This completes what we wanted to show, and finishes the proof.  $\square$

**Problem 6.2.** Letting  $x = q_i$  and  $y = p_i p - u q_i$ , show that  $0 < x^2 + y^2 < 2p$  and that  $x^2 + y^2 \equiv 0 \pmod{p}$ . Conclude that  $p = x^2 + y^2$ .

**Solution** First, we know that  $x^2 + y^2 = q_i^2 + (p_i p - u q_i)^2 = q_i^2 + p_i^2 p^2 - 2p_i p u q_i + u^2 q_i^2$ . Regrouping terms, we find  $x^2 + y^2 = q_i^2(u_i^2 + 1) + p_i^2 p^2 - 2p_i p u q_i$ . Since we know that  $u^2 \equiv -1 \pmod{p}$ , we find that  $q_i^2(u_i^2 + 1) \equiv 0 \pmod{p}$ . Moreover, we know that  $p(p_i^2 - 2p_i u q_i) \equiv 0 \pmod{p}$ . This implies that  $x^2 + y^2 \equiv 0 \pmod{p}$ . Next, we want to show that  $0 < x^2 + y^2 < 2p$ . This follows because  $x = q_i$  so that  $x^2 = q_i^2 \leq (\sqrt{p})^2 = p$  by the hypothesis that  $q_i \leq \sqrt{p}$ . Next, we know from the previous problem that  $|y| = |p_i p - u q_i| < \sqrt{p}$ , which implies that  $y^2 < (\sqrt{p})^2 = p$ . This shows that  $x^2 + y^2 < p + p = 2p$ . Moreover, we know that  $x, y > 0$  because  $q_i \in \mathbb{Z}$  so that  $x^2 > 0$ . Thus, we see that  $0 < x^2 + y^2 < 2p$ .

The first fact, that  $x^2 + y^2 \equiv 0 \pmod{p}$  implies that  $x^2 + y^2 = kp$  for some  $k \geq 1$ . However, since we know that  $0 < x^2 + y^2 < 2p$ , we know that  $k < 2$  as well. This forces  $k = 1$ , which shows that  $p = x^2 + y^2$ , which is what we wanted.  $\square$

## 7. PROBLEM 7

**Problem 7.1.** Let  $d$  be a positive non-square integer. For which positive integers  $c$  does the quadratic irrational  $([\sqrt{d}] + \sqrt{d})/c$  have a purely periodic expansion?

**Solution** By a theorem proven in class, an irrational number  $x$  has a purely periodic expansion if and only if  $x \geq 1$  and  $-1 < \bar{x} < 0$ . For  $x = ([\sqrt{d}] + \sqrt{d})/c$ , these two conditions imply that  $[\sqrt{d}] + \sqrt{d} \geq c$  and that  $-1 < \bar{x} < 0$ . This corresponds to:

$$(7.1) \quad -1 < \bar{x} = \frac{[\sqrt{d}] - \sqrt{d}}{c} < 0$$

Where  $\bar{x} = ([\sqrt{d}] - \sqrt{d})/c$  since  $\sqrt{d}/c$  is the only irrational part of  $x$ . This implies:

$$(7.2) \quad -c < -\sqrt{d} + [\sqrt{d}] < 0$$

However, we know that  $[\sqrt{d}] \leq \sqrt{d} < [\sqrt{d}] + 1$  which implies that  $-1 < [\sqrt{d}] - \sqrt{d} < 0$ . This, the second condition shows that  $c \geq 1$  must hold. Putting the two conditions together, we find that all positive integers  $c$  such that:

$$(7.3) \quad 1 \leq c \leq [\sqrt{d}] + \sqrt{d}$$

will allow  $x$  to have a purely periodic expansion.  $\square$

## 8. PROBLEM 8

Let  $x$  be an irrational real number.

**Problem 8.1.** Given any positive integer  $N$ , show that there is a rational number  $p/q$  with  $p, q \in \mathbb{Z}$  and  $1 \leq q \leq N$  such that  $|x - \frac{p}{q}| < \frac{1}{q(N+1)}$ .

**Solution** Let us examine the fractional parts of the rational numbers  $ix$  as  $i$  ranges from 0 through  $N$ . Let  $\{0, \{1x\}, \{2x\}, \dots, \{Nx\}, 1\}$  be the set of fractional parts of numbers, where  $\{kx\} = kx - [kx]$  denotes the fractional part of  $kx$ . Note we have also included 0 and 1 in the above set.

Now, we see that at least one of the  $N+1$  intervals  $[k/(N+1), (k+1)/(N+1))$  in  $[0, 1]$  has two elements from the above set using the pigeonhole principle, since there are  $N+2$  elements for  $N+1$  intervals. If 1 or 0 is one of these two elements, then  $\{kx\}$  is the other element and we can choose  $p \leq N$  and  $q = k$ . This would give  $|kx - p| \leq \frac{1}{n+1}$ .

Otherwise, we must have  $0 \leq |\{kx\} - \{lx\}| \leq \frac{1}{N+1}$ . Writing this out, we obtain:

$$(8.1) \quad \frac{1}{N+1} \geq |kx - [kx] - lx + [lx]|$$

$$(8.2) \quad = |x(k-l) + [lx] - [kx]|$$

Now set  $k-l = q$  and  $[lx] - [kx] = p$  and we obtain  $|xq - p| < \frac{1}{N+1}$  which implies that  $|x - \frac{p}{q}| < \frac{1}{q(N+1)}$ , which is what we wanted to show.  $\square$

**Problem 8.2.** Use part (a) to show that there are infinitely many rational numbers  $p/q$  such that  $|x - p/q| < 1/q^2$ .

**Solution** Suppose not by contradiction and let  $S = \{p_1/q_1, p_2/q_2, \dots, p_r/q_r\}$  be the set of all rational numbers that satisfy  $|x - p_i/q_i| < 1/q_i^2$ . Since the set is finite, we can choose  $N$  large enough so that  $\frac{1}{q_i(N+1)} < |x - p_i/q_i|$  for all  $i \in \{1, 2, \dots, r\}$ . We know from the previous part that there exists a rational number  $p/q$  with  $p, q \in \mathbb{Z}$  and  $1 \leq q \leq N$  such that  $|x - \frac{p}{q}| < \frac{1}{q(N+1)}$ . This shows that  $|x - \frac{p}{q}| < \frac{1}{q(N+1)} < \frac{1}{q^2}$  because  $q < N+1$ . Yet, we know that  $p/q \notin S$  because we have shown that  $\frac{1}{q_i(N+1)} < |x - p_i/q_i|$  for all  $p_i/q_i \in S$ . This is a contradiction, so there must be infinitely many rational numbers that satisfy  $|x - p/q| < 1/q^2$ .  $\square$

## 9. PROBLEM 9

Let  $m$  be a positive integer and let  $x$  have continued fraction  $[m, m, m, \dots]$ .

**Problem 9.1.** Compute the value of  $x$ .

**Solution** We know that  $x$  can be expanded out to  $m + \frac{1}{x_1}$  where  $x_1 = [m, m, m, \dots]$ . Thus, we see that  $x_1 = x$ . This means that we can write the expression  $x = m + \frac{1}{x}$ . We obtain the quadratic equation  $x^2 - mx - 1 = 0$ . Solving for  $x$ , we find:

$$(9.1) \quad x = \frac{m \pm \sqrt{m^2 + 4}}{2}$$

However, since  $m - \sqrt{m^2 + 4} < 0$  for all  $m \geq 1$ , we know that  $x = (m - \sqrt{m^2 + 4})/2$  will be negative. If we restrict ourselves to positive values of  $x$ , we find that we must have  $x = \frac{m + \sqrt{m^2 + 4}}{2}$ .  $\square$

**Problem 9.2.** Let  $p_n/q_n$  be the  $n$ th convergent to  $x$ . Write down and solve a linear recurrence with constant coefficients for  $p_n$  and  $q_n$ , and thereby calculate an explicit formula for  $p_n/q_n$ .

**Solution** We know from the recurrences for the convergents that  $p_n = mp_{n-1} + p_{n-2}$ . This means we have the recurrence  $p_n - mp_{n-1} - p_{n-2} = 0$  with the characteristic polynomial of  $\lambda^2 - m\lambda - 1 = 0$ . The roots of the polynomial are given by:

$$(9.2) \quad \lambda = \frac{m \pm \sqrt{m^2 + 4}}{2}$$

The recurrence for  $q_n$  is the same, so we find that we have the following expressions for  $p_n$  and  $q_n$ :

$$(9.3) \quad p_n = c_1 \left( \frac{m + \sqrt{m^2 + 4}}{2} \right)^n + c_2 \left( \frac{m - \sqrt{m^2 + 4}}{2} \right)^n$$

$$(9.4) \quad q_n = c_3 \left( \frac{m + \sqrt{m^2 + 4}}{2} \right)^n + c_4 \left( \frac{m - \sqrt{m^2 + 4}}{2} \right)^n$$

Since we know the starting conditions for the recurrences are  $p_0 = m, p_1 = m^2 + 1$  and  $q_0 = 1, q_1 = m$ , we can solve for  $c_1, c_2, c_3$ , and  $c_4$  by substituting for  $n = 0$  and  $n = 1$ . We find that the constants are given by:

$$(9.5) \quad c_1, c_2 = \frac{m}{2} \pm \frac{1}{2} \sqrt{\frac{m^4 + 4m^2 + 4}{m^2 + 4}}$$

$$(9.6) \quad c_3, c_4 = \frac{m^2 \pm m\sqrt{m^2 + 4} + 4}{2(m^2 + 4)}$$

To obtain a closed form expression for the convergents, simply take  $p_n/q_n$  where the formulas for  $p_n$  and  $q_n$  are given as above.  $\square$

## 10. PROBLEM 10

Recall the AM-GM inequality:  $\frac{r_1+r_2+\dots+r_n}{n} \geq \sqrt[n]{r_1 \dots r_n}$  for positive real numbers  $r_1, \dots, r_n$ . We proved it for  $n = 2$ .

**Problem 10.1.** *Prove the inequality for  $n = 2^k$  any power of 2.*

**Solution** We will proceed by induction. First we have shown that the AM-GM inequality holds when  $n = 2$  by a proof given in class. Now suppose that it holds for all powers of 2 such up to  $n = 2^k$ . We shall show it holds for  $n = 2^{k+1}$ . We shall group the elements  $r_1, \dots, r_n$  into two groups:

$$(10.1) \quad \frac{r_1 + r_2 + \dots + r_{2^{k+1}}}{2^{k+1}} = \frac{1}{2} \left( \frac{r_1 + \dots + r_{2^k}}{2^k} + \frac{r_{2^k+1} + \dots + r_{2^{k+1}}}{2^k} \right)$$

$$(10.2) \quad \geq \frac{1}{2} \left( \sqrt[2^k]{r_1 \dots r_{2^k}} + \sqrt[2^k]{r_{2^k+1} \dots r_{2^{k+1}}} \right)$$

We can again use the AM-GM inequality, this time for the case of  $n = 2$  and we find:

$$(10.3) \quad \frac{r_1 + r_2 + \dots + r_{2^{k+1}}}{2^{k+1}} \geq \sqrt{\sqrt[2^k]{r_1 \dots r_{2^k}} \sqrt[2^k]{r_{2^k+1} \dots r_{2^{k+1}}}}$$

$$(10.4) \quad = \sqrt[2^{k+1}]{r_1 r_2 \dots r_{2^{k+1}}}$$

This completes the induction step and finishes the proof.  $\square$

**Problem 10.2.** *Prove the inequality for any  $n$ , by choosing a  $k$  such that  $2^{k-1} < n \leq 2^k$  and applying the inequality from part (a) to the  $2^k$  numbers  $r_1, \dots, r_n, r, r, \dots, r$  where  $r$  is chosen appropriately.*

**Solution** Let us set  $r = \frac{r_1+\dots+r_n}{n}$  and  $2^k = m$  where  $2^{k-1} < n \leq 2^k$ . Then know the following is true:

$$(10.5) \quad r = \frac{r_1 + \dots + r_n}{n} = \frac{(r_1 + \dots + r_n) \frac{m}{n}}{m}$$

$$(10.6) \quad = \frac{(r_1 + \dots + r_n) \frac{m-n}{n} + (r_1 + \dots + r_n)}{m}$$

$$(10.7) \quad = \frac{(m-n)r + (r_1 + \dots + r_n)}{m}$$

$$(10.8) \quad = \frac{r_1 + \dots + r_n + r \dots + r}{m}$$

$$(10.9) \quad \geq \sqrt[m]{r^{m-n} r_1 \dots r_n}$$

Where we have used the AM-GM inequality for  $m = 2^k$  in the last line. Now, we see that  $r \geq \sqrt[m]{r_1 \dots r_n r^{1-n/m}}$ . This expression simplifies to  $r^{n/m} \geq \sqrt[m]{r_1 \dots r_n}$ . Exponentiating both sides to the  $m$ th power, then taking the  $n$ th root of both sides, we find that  $r \geq \sqrt[n]{r_1 \dots r_n}$  which is what we wanted to show.  $\square$