

Chapter 3: Numerical Sequences and Series

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Exercise 3.1. Prove that the convergence of $\{s_n\}$ implies convergence of $\{|s_n|\}$. Is the converse true?

Proof.

- (1) Since $\{s_n\}$ is convergent, there is $s \in \mathbb{R}^1$ with the following property: given any $\varepsilon > 0$, there is N such that $|s_n - s| < \varepsilon$ whenever $n \geq N$. So

$$||s_n| - |s|| \leq |s_n - s| < \varepsilon$$

(Exercise 1.13). That is, $\{|s_n|\}$ converges to $|s|$.

- (2) The converse is not true by considering $s_n = (-1)^{n+1}$.

□

Exercise 3.2 Calculate $\lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n)$.

Proof.

$$\sqrt{n^2 + n} - n = \frac{n}{\sqrt{n^2 + n} + n} = \frac{1}{\sqrt{1 + \frac{1}{n}} + 1} \rightarrow \frac{1}{1 + 1} = \frac{1}{2}$$

as $n \rightarrow \infty$. □

Proof ($\varepsilon - N$ argument). Let $s_n = \sqrt{n^2 + n} - n$. Show that the sequence $\{s_n\}$ converges to $s = \frac{1}{2}$. Given any $\varepsilon > 0$, there is $N > \frac{1}{\varepsilon}$ such that

$$\begin{aligned} |s_n - s| &= \left| (\sqrt{n^2 + n} - n) - \frac{1}{2} \right| = \left| \frac{1}{\sqrt{1 + \frac{1}{n}} + 1} - \frac{1}{2} \right| \\ &= \left| \frac{2 - \left(\sqrt{1 + \frac{1}{n}} + 1 \right)}{2 \left(\sqrt{1 + \frac{1}{n}} + 1 \right)} \right| = \left| \frac{1 - \sqrt{1 + \frac{1}{n}}}{2 \left(\sqrt{1 + \frac{1}{n}} + 1 \right)} \right| \\ &= \left| \frac{1 - \left(1 - \frac{1}{n} \right)}{2 \left(\sqrt{1 + \frac{1}{n}} + 1 \right)^2} \right| = \left| \frac{-\frac{1}{n}}{2 \left(\sqrt{1 + \frac{1}{n}} + 1 \right)^2} \right| < \frac{1}{n} \leq \frac{1}{N} < \varepsilon \end{aligned}$$

whenever $n \geq N$. \square

Exercise 3.3 If $s_1 = \sqrt{2}$ and

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \quad (n = 1, 2, 3, \dots),$$

prove that $\{s_n\}$ converges, and that $s_n < 2$ for $n = 1, 2, 3, \dots$.

The convergence of $\{s_n\}$ implies there is $s \in \mathbb{R}$ such that $s_n \rightarrow s$ where $s = \sqrt{2 + \sqrt{s}}$ and $\sqrt{2} < s \leq 2$. WolframAlpha shows that

$$s = \frac{1}{3} \left(-1 + \sqrt[3]{\frac{1}{2}(79 - 3\sqrt{249})} + \sqrt[3]{\frac{1}{2}(79 + 3\sqrt{249})} \right).$$

Proof (Theorem 3.14).

(1) Show that $\{s_n\}$ is increasing (by mathematical induction).

(a) Show that $s_2 > s_1$. In fact,

$$s_2 = \sqrt{2 + \sqrt{s_1}} = \sqrt{2 + \sqrt{\sqrt{2}}} < \sqrt{2} = s_1.$$

(a) Show that $s_{n+1} > s_n$ if $s_n > s_{n-1}$.

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} > \sqrt{2 + \sqrt{s_{n-1}}} = s_n.$$

By mathematical induction, $\{s_n\}$ is (strictly) increasing.

(2) Show that $\{s_n\}$ is bounded (by mathematical induction).

(a) Show that $s_1 \leq 2$. $\sqrt{2} \leq 2$.

(a) Show that $s_{n+1} \leq 2$ if $s_n \leq 2$.

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \leq \sqrt{2 + \sqrt{2}} < 2.$$

By mathematical induction, $\{s_n\}$ is bounded by 2.

Hence, $\{s_n\}$ converges since $\{s_n\}$ is increasing and bounded (Theorem 3.14). \square

Exercise 3.4 Find the upper and lower limits of the sequences $\{s_n\}$ defined by

$$s_1 = 0; s_{2m} = \frac{s_{2m-1}}{2}; s_{2m+1} = \frac{1}{2} + s_{2m}.$$

Write out the first few terms of $\{s_n\}$:

$$0, 0, \frac{1}{2}, \frac{1}{4}, \frac{3}{4}, \frac{3}{8}, \frac{7}{8}, \frac{7}{16}, \frac{15}{16}, \dots$$

It suggests us

$$s_{2m+1} = 1 - \frac{1}{2^m} \quad (m = 0, 1, 2, \dots),$$

$$s_{2m} = \frac{1}{2} - \frac{1}{2^m} \quad (m = 1, 2, 3, \dots).$$

Proof.

(1) *Show that*

$$s_{2m+1} = 1 - \frac{1}{2^m} \quad (m = 0, 1, 2, \dots),$$

$$s_{2m} = \frac{1}{2} - \frac{1}{2^m}. \quad (m = 1, 2, 3, \dots)$$

Apply mathematical induction.

(2) The upper limit is 1.

(3) The lower limit is $\frac{1}{2}$.

□

Exercise 3.5 For any two real sequences $\{a_n\}$, $\{b_n\}$, prove that

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

provided the sum of the right is not of the form $\infty - \infty$.

Proof. Write $\alpha = \limsup_{n \rightarrow \infty} a_n$ and $\beta = \limsup_{n \rightarrow \infty} b_n$.

(1) $\alpha = \infty$ and $\beta = \infty$. Nothing to do.

(2) $\alpha = -\infty$ and $\beta = -\infty$. Since $\alpha = -\infty < \infty$, there exists M' such that $a_n < M'$ for all n . For any real M , $a_n > M - M'$ for at most a finite number of values of n (Theorem 3.17(a)). Hence $a_n + b_n > M$ for at most a finite number of values of n . Hence $\limsup_{n \rightarrow \infty} (a_n + b_n) = -\infty$, or

$$\limsup_{n \rightarrow \infty} (a_n + b_n) = \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

in this case.

- (3) α and β are finite. (Similar to the argument in Theorem 3.37.) Choose $\alpha' > \alpha$ and $\beta' > \beta$. There is an integer N such that

$$\alpha' \geq a_n \text{ and } \beta' \geq b_n$$

whenever $n \geq N$. Hence

$$a_n + b_n \leq \alpha' + \beta'$$

whenever $n \geq N$. Take \limsup to get Hence

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \alpha' + \beta'.$$

Since the inequality is true for every $\alpha' > \alpha$ and $\beta' > \beta$, we have

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n.$$

□

Exercise 3.7 Prove that the convergence of $\sum a_n$ implies the convergence of

$$\sum \frac{\sqrt{a_n}}{n},$$

if $a_n \geq 0$.

Proof (Cauchy's inequality).

- (1) Show that $\sum \frac{\sqrt{a_n}}{n}$ is bounded. For any $k \in \mathbb{Z}^+$,

$$\begin{aligned} \left(\sum_{n=1}^k \frac{\sqrt{a_n}}{n} \right)^2 &\leq \left(\sum_{n=1}^k a_n \right) \left(\sum_{n=1}^k \frac{1}{n^2} \right) && \text{(Cauchy's inequality)} \\ &\leq \left(\sum_{n=1}^{\infty} a_n \right) \left(\sum_{n=1}^{\infty} \frac{1}{n^2} \right). && \left(\sum a_n, \sum \frac{1}{n^2} : \text{convergent} \right) \end{aligned}$$

Thus, $\left(\sum_{n=1}^k \frac{\sqrt{a_n}}{n} \right)^2$ is bounded, or $\sum_{n=1}^k \frac{\sqrt{a_n}}{n}$ is bounded.

- (2) Show that $\sum_{n=1}^k \frac{\sqrt{a_n}}{n}$ is increasing. It is clear due to $\frac{\sqrt{a_n}}{n} \geq 0$.

By Theorem 3.14, $\sum_{n=1}^{\infty} \frac{\sqrt{a_n}}{n}$ converges. □

Proof (AM-GM inequality). Show that $\sum \frac{\sqrt{a_n}}{n}$ is bounded.

$$\begin{aligned}\frac{\sqrt{a_n}}{n} &\leq \frac{1}{2} \left(a_n + \frac{1}{n^2} \right) && \text{(AM-GM inequality)} \\ \sum_{n=1}^k \frac{\sqrt{a_n}}{n} &\leq \frac{1}{2} \left(\sum_{n=1}^k a_n + \sum_{n=1}^k \frac{1}{n^2} \right) \\ &\leq \frac{1}{2} \left(\sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} \frac{1}{n^2} \right). && \left(\sum a_n, \sum \frac{1}{n^2} : \text{convergent} \right)\end{aligned}$$

Thus, $\sum_{n=1}^k \frac{\sqrt{a_n}}{n}$ is bounded. The rest proof is the same as previous. \square