## Math 327 Homework 4

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## 1. **11** a

First, we prove that  $\frac{\alpha+\beta}{2} \geq \sqrt{\alpha}\beta$ .

$$\begin{split} (\sqrt{\alpha} - \sqrt{\beta})^2 &\geq 0 \\ (\sqrt{\alpha} - \sqrt{\beta})(\sqrt{\alpha} - \sqrt{\beta}) &\geq 0 \\ \alpha - 2\sqrt{\alpha}\sqrt{\beta} + \beta &\geq 0 \\ \alpha + \beta &\geq 2\sqrt{\alpha}\sqrt{\beta} \\ \frac{\alpha + \beta}{2} &\geq \sqrt{\alpha}\sqrt{\beta} \\ \frac{\alpha + \beta}{2} &\geq \sqrt{\alpha\beta} \end{split}$$

Now, we are given two sequences  $\{a_n\}$  and  $\{b_n\}$  such that  $a_{n+1} = \frac{a_n + b_n}{2}$  and  $b_{n+1} = \sqrt{a_n b_n}$  with initial values  $a_1 = a$  and  $b_1 = b$ . We want to prove that for all  $n \ge 2$ :

$$a_n \ge a_{n+1} \ge b_{n+1} \ge b_n$$

We proved already that  $\frac{\alpha+\beta}{2} \geq \sqrt{\alpha}\beta$  for all  $\alpha, \beta \geq 0$ . Thus, we know that  $a_{n+1} = \frac{a_n+b_n}{2} \geq b_{n+1} = \sqrt{a_nb_n}$  for all  $n \geq 1$ . Since  $a_n \geq b_n$  for all  $n \geq 2$ , the arithemtic mean of the two values must be less than or equal to  $a_n$  but greater than or equal to  $b_n$ . Thus, we have  $a_n \geq a_{n+1} \geq b_n$ . Since  $a_n \geq b_n$  for all  $n \geq 2$ , the geometric mean of these two numbers must be greater than or equal to  $b_n$  but less than or equal to  $a_n$ . Thus, we have  $a_n \geq b_{n+1} \geq b_n$ .

Combining all that we have proved, we have  $a_n \ge a_{n+1} \ge b_{n+1} \ge b_n$  for all  $n \ge 2$ .

**b** We look at the sequence  $\{a_n\}$  first. We proved previously that  $a_n \geq a_{n+1}$ . Thus, we know the sequence must be monotonically decreasing. We further know that  $a_{n+1} \geq b_{n+1}$  for all  $n \geq 1$ . Thus, we know that the sequence of  $a_n$  must be bounded below by the sequence of  $b_n$ . Thus, the sequence of  $a_n$  must converge.

Similarly, we can say that the sequence of  $b_n$  must be monotonically increasing and bounded above by the sequence of  $a_n$ . Thus, the sequence of  $b_n$  must converge.

By the nested inteval theorem, we know that there is exactly one point x that belongs to the interval  $[a_n, b_n]$  for all  $n \geq 1$ , and both sequences converge to x. Thus, we have  $x = \lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n$ .

Thus, the sequence  $\{a_n\}$  and  $\{b_n\}$  converge to the same point x, and have the same limit.

2. The solution to the equation  $x^2 - x - c = 0$  where c, x > 0 is

$$\frac{\sqrt{4c+1}+1}{2}$$

We want to prove that the recursively defined sequence

$$x_{n+1} = \sqrt{c + x_n}$$

Where  $x_1 > 0$  converges monotonically to the same solution.

Let  $f(x) = \sqrt{c+x}$ . Then, we say that  $x_{n+1} = f(x)$  for ease of notation. Notice that if we plug in the solution to our equation, we get  $f(\frac{\sqrt{4c+1}+1}{2}) = \frac{\sqrt{4c+1}+1}{2}$ .

Let  $0 < a_n < \frac{\sqrt{4c+1}+1}{2}$  for any  $a_n$ . We can then represent  $a_n = \frac{\sqrt{4c+1}+1}{2} - \alpha$  for some  $\alpha \in \mathbb{R}$  where  $0 < \alpha < \frac{\sqrt{4c+1}+1}{2}$ .  $f(x_n) = f(\frac{\sqrt{4c+1}+1}{2} - \alpha) = \frac{\sqrt{-2(2\alpha-\sqrt{4c+1}-2c-1)}}{2}$ . Notice that  $\frac{\sqrt{-2(2\alpha-\sqrt{4c+1}-2c-1)}}{2} > \frac{\sqrt{4c+1}+1}{2} - \alpha$  for all  $\alpha \in \mathbb{R}$  where  $0 < \alpha < \frac{\sqrt{4c+1}+1}{2}$ . Thus, we know that this sequence is monotonically increasing.

Now, we let  $b_n > \frac{\sqrt{4c+1}+1}{2}$ . Thus, we can represent  $b_n = \frac{\sqrt{4c+1}+1}{2} + \beta$  for some  $\beta \in \mathbb{R}$ .  $f(x_n) = f(\frac{\sqrt{4c+1}+1}{2} + \beta) = \frac{\sqrt{2(2\beta+\sqrt{4c+1}+2c+1)}}{2}$ . Notice that  $\frac{\sqrt{2(2\beta+\sqrt{4c+1}+2c+1)}}{2} < \frac{\sqrt{4c+1}+1}{2} + \beta$  for all  $\beta \in \mathbb{R}$ . Thus, we know that this sequence is monotonically decreasing.

So, we can write  $a_n < a_{n+1} < \frac{\sqrt{4c+1}+1}{2} < b_{n+1} < b_n$  for all n. Thus, by the nested interval theorem we know that these two sequences must converge to the same point  $(\frac{\sqrt{4c+1}+1}{2})$ , and that point must be the solution to the equation  $x^2 - x - c = 0$ .

3. We prove by contradiction. Let  $\limsup_{n\to\infty} x_n \neq \sup A$ . Thus, the sequence  $\{x_n\}$  converges to some value  $\alpha \neq \sup A$ . Thus,  $\alpha < \sup A$  or  $\alpha > \sup A$ . If  $\alpha < \sup A$ , then there must be some convergent subsequence of  $\{x_n\}$  that converges to  $\sup A$  by the definition of A, meaning that  $\limsup_{n\to\infty} x_n \neq \alpha$  which is a contradiction. If  $\alpha > \sup A$ , then there is some convergent subsequence of  $\{x_n\}$  that converges to  $\alpha$  by the definition of A, meaning that  $\alpha$  must be contained in the set A, which would make it the supremum of A, which is a contradiction. Thus, we have proven that  $\limsup_{n\to\infty} x_n = \sup A$ .

We can follow a similar proof for the infimum. Let  $\liminf_{n\to\infty}x_n\neq\inf A$ . Thus, the sequence  $\{x_n\}$  converges to some value  $\beta$  which is not the infimum of A. Thus,  $\beta<\inf A$  or  $\beta>\inf A$ . If  $\beta<\inf A$ , then there is some convergent subsequence of  $\{x_n\}$  that converges to  $\beta$  by the definition of A, meaning that  $\beta$  must be contained in the set A, which would make it the infimum of A, which is a contradiction. If  $\beta>\inf A$ , then there must be some convergent subsequence of  $\{x_n\}$  that converges to  $\inf A$  by the definition of A, meaning that  $\liminf_{n\to\infty}x_n\neq\beta$  which is a contradiction. Thus, we have proven that  $\liminf_{n\to\infty}x_n=\inf A$ .

Thus, we have proven that  $\limsup_{n\to\infty}x_n=\sup A$  and  $\liminf_{n\to\infty}x_n=\inf A$ .

4. **i** 

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5. **i** Let  $f(n) = \sqrt{n+1} - n$ . Notice that  $\sqrt{n+1} - n > \sqrt{n+2} - n + 1$  for all n. Thus, this sequence is monotonically decreasing. However, there is no bound on the sequence, so we cannot say that it converges.

ii Let  $f(n) = \sqrt{n+1} - \sqrt{n}$ . Notice that  $\sqrt{n+1} - \sqrt{n} > \sqrt{n+2} - \sqrt{n+1}$  for all n. Thus, this sequence is monotonically decreasing. However, notice that when n < 0, our equation is undefined. Thus, the limit of this sequence is 0.

iii Let  $f(n) = \sqrt{4n^2 + n - 1} - 2n$ . f(n) < f(n+1) for all  $n \ge \sqrt{\sqrt{17} - 18}$ . Thus, the sequence is monotonically inscreasing. This sequence will only have a limit if there is an upper bound when  $n \to \infty$ . Let M be such a limit. Thus, there exists no value for which f(n) > M for all  $n \ge \sqrt{\sqrt{17} - 18}$ . Thus, we can write

$$f(n) < M$$
 
$$\sqrt{4n^2 + n - 1} - 2n < M$$
 
$$n < \frac{-(m^2 + 1)}{4m - 1}$$

The right side is udefined for when  $M = \frac{1}{4}$ , thus the limit of this sequence is  $\frac{1}{4}$ . iv Let  $f(n) = (5^n + 3^n)^{\frac{1}{n}}$ .

6.