Solutions to Assignment 1.2

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Problem 1.

(a) Let x_n be a convergent sequence of reals and there exists $m \in N$ such that $x_n \ge 0 \ \forall n \ge m$. Prove that

$$\lim_{n\to\infty} x_n \ge 0$$

Ans: Let's assume to the contrary that,

$$x := \lim_{n \to \infty} x_n < 0$$

Then, for $\epsilon = -\frac{x}{2} > 0 \ \exists k \in \mathbb{N}$ such that $K > \max\{K(\epsilon), m\}$. Now, $\forall n \geq k$, we have $x_n \geq 0$ and

$$x - \epsilon < x_n < x + \epsilon = x - \frac{x}{2} = \frac{x}{2} < 0 \Rightarrow x_n < 0$$

which is a contradiction. Hence, $x \ge 0$ or,

$$\lim_{n \to \infty} x_n \ge 0$$

We are going to use this as lemma 1.a in the following proofs.

(b) Let x_n and y_n be two convergent sequences of reals and $\exists m \in \mathbb{N}$ such that $x_n \geq y_n \ \forall n \geq m$. Prove that

$$\lim_{n \to \infty} x_n \ge \lim_{n \to \infty} y_n$$

Ans: Let's define

$$x := \lim_{n \to \infty} x_n$$

$$y := \lim_{n \to \infty} y_n$$

$$z_n := x_n - y_n$$

Then we have,

$$z := \lim_{n \to \infty} z_n = \lim_{n \to \infty} x_n - \lim_{n \to \infty} y_n = x - y$$

Also, $z_n \ge 0 \ \forall \ n \ge m$. Using lemma 1.a on z_n we know that $z \ge 0 \Rightarrow x - y \ge 0 \Rightarrow x \ge y$ or,

$$\lim_{n \to \infty} x_n \ge \lim_{n \to \infty} y_n$$

We are going to use this as lemma 1.b for the following proofs.

(c) If x_n is a convergent sequence of Reals, and if $a \leq x_n \leq b \ \forall \ n \in \mathbb{N}$, Prove that

$$a \le \lim_{n \to \infty} x_n \le b$$

Ans: As $x_n \ge a \ \forall n \in \mathbb{N}$, Using lemma 1.b on $\{x_n\}$ and $\{a\}$ we get,

$$\lim_{n \to \infty} x_n \ge \lim_{n \to \infty} a = a \tag{1}$$

Similarly, as $b \ge x_n \ \forall n \in \mathbb{N}$, Using lemma 1.b on $\{x_n\}$ and $\{b\}$ we get,

$$\lim_{n \to \infty} b = b \ge \lim_{n \to \infty} x_n \tag{2}$$

From (1) and (2) have,

$$a \le \lim_{n \to \infty} x_n \le b$$

Problem 2. Find the limits of the following sequences using Sandwich Theorem

(i)

 $(2n)^{\frac{1}{n}}$

Ans: Let

$$x_n := (2n)^{\frac{1}{n}}$$
$$a_n := n^{\frac{1}{n}}$$
$$b_n := 2^{\frac{1}{n}}$$

then, $x_n = a_n \cdot b_n$. Clearly, $a_n > 1 \ \forall \ n \in \mathbb{N}$ Also,

$$\left(1+\sqrt{\frac{2}{n}}\right)^n > 1+n\cdot\sqrt{\frac{2}{n}}+\frac{n(n-1)}{2}\cdot\frac{2}{n}$$

$$> 1+n-1$$

$$= n$$

$$\therefore \left(1 + \sqrt{\frac{2}{n}}\right)^n > n$$

$$\Rightarrow 1 + \sqrt{\frac{2}{n}} > n^{\frac{1}{n}}$$

Hence,

$$1 < n^{\frac{1}{n}} < 1 + \sqrt{\frac{2}{n}} \quad \forall \ n \in \mathbb{N}$$

Also,

$$\lim_{n\to\infty}1=\lim_{n\to\infty}1+\sqrt{\frac{2}{n}}=1$$

. Hence using sandwich theorem,

$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} n^{\frac{1}{n}} = 1$$

Also trivially $1 < 2^{\frac{1}{n}} < n^{\frac{1}{n}}$. Thus, by sandwich theorem,

$$\lim_{n \to \infty} b_n = \lim_{n \to \infty} 2^{\frac{1}{n}} = 1$$

As $x_n = a_n \cdot b_n$,

$$\lim_{n \to \infty} x_n = \lim_{n \to \infty} a_n \cdot \lim_{n \to \infty} b_n = 1$$

or,

$$\lim_{n \to \infty} (2n)^{\frac{1}{n}} = 1$$

(ii)

$$\frac{n^2}{n!}$$

Ans: Trivially $\frac{n^2}{n!} > 0$. Also, $n! > n^3 \ \forall n > 5$ we shall prove this by induction. Base Step: When n = 6, $6! = 720 > 216 = 6^3$. i.e. the statement holds. Induction Step: Let's assume this holds for some $k \in \mathbb{N}$ then,

$$k! > k^{3} \Rightarrow (k+1)k! > (k+1)k^{3}$$

$$\Rightarrow (k+1)! > k^{4} + k^{3}$$

$$\Rightarrow (k+1)! > k^{3} + 3k^{2} + 3k + 1 \qquad (k \ge 7 \Rightarrow k^{4} > 7k^{3} = 3k^{3} + 3k^{3} + k^{3} > 3k^{2} + 3k + 1)$$

$$\Rightarrow (k+1)! > (k+1)^{3}$$

thus, the statement also holds for k + 1. By invoking the principle of induction we can say that, $n! > n^3 \ \forall \ n > 5$ Thus, $\forall n > 5$

$$0 < \frac{n^2}{n!} < \frac{n^2}{n^3} = \frac{1}{n}$$

Since,

$$\lim_{n\to\infty}0=\lim_{n\to\infty}\frac{1}{n}=0$$

By sandwich theorem,

$$\lim_{n \to \infty} \frac{n^2}{n!} = 0 \qquad \qquad \Box$$

(iii)

$$\frac{2^n}{n!}$$

Ans: Trivially $\frac{2^n}{n!} > 0$. Also, $(n-1)! > 2^n \ \forall n > 5$ we shall prove this using induction Base step: When n = 6, $(6-1)! = 5! = 120 > 64 = 2^6$

Induction Step : Let's say this holds for some $k \in \mathbb{N}$. then,

$$(k-1)! > 2^k \Rightarrow k(k-1)! > k \cdot 2^k$$

$$\Rightarrow k! > 2 \cdot 2^k$$

$$\Rightarrow k! > 2^{k+1}$$

$$\Rightarrow ((k+1)-1)! > 2^{k+1}$$

hence, it holds for (k+1) as well. Invoking the principle of mathematical induction we can say that this holds for all n > 5.

Then, $\forall n > 5$ we have,

$$0 < \frac{2^n}{n!} < \frac{(n-1)!}{n!} = \frac{1}{n}$$

Since,

$$\lim_{n\to\infty}0=\lim_{n\to\infty}\frac{1}{n}=0$$

By sandwich theorem,

$$\lim_{n \to \infty} \frac{2^n}{n!} = 0$$

(iv)

$$n^{\frac{1}{n^2}}$$

Ans: Clearly,

$$1 < n^{\frac{1}{n^2}} < n^{\frac{1}{n}}$$

Since

$$\lim_{n\to\infty}1=\lim_{n\to\infty}n^{\frac{1}{n}}=1$$

by sandwich theorem,

$$\lim_{n \to \infty} n^{\frac{1}{n^2}} = 1$$

(v)

$$(n!)^{\frac{1}{n^2}}$$

Ans: Clearly,

$$1 < n! < n^n \Rightarrow 1 < (n!)^{\frac{1}{n^2}} < (n^n)^{\frac{1}{n^2}} = n^{\frac{1}{n}}$$

Since

$$\lim_{n\to\infty}1=\lim_{n\to\infty}n^{\frac{1}{n}}=1$$

by sandwich theorem,

$$\lim_{n \to \infty} (n!)^{\frac{1}{n^2}} = 1$$

Problem 3.

(i) Using sandwich theorem prove that

$$\lim_{n \to \infty} (2^n + 3^n)^{\frac{1}{n}} = 3$$

Ans: Clearly,

$$3 = (0+3^n)^{\frac{1}{n}} < (2^n+3^n)^{\frac{1}{n}} < (3^n+3^n)^{\frac{1}{n}} = 3 \cdot 2^{\frac{1}{n}}$$

Also,

$$\lim_{n\to\infty} 3 = \lim_{n\to\infty} 3 \cdot 2^{\frac{1}{n}} = 3$$

Hence, by sandwich theorem,

$$\lim_{n \to \infty} (2^n + 3^n)^{\frac{1}{n}} = 3$$

(ii) Using sandwich theorem prove that

$$\lim_{n \to \infty} \prod_{k=1}^{n} \frac{2k-1}{2k} = 0$$

Ans: Clearly,

$$\prod_{k=1}^{n} \frac{2k-1}{2k} > 0 \tag{1}$$

Note that,

$$\ln\left(\prod_{k=1}^{n} \frac{2k-1}{2k}\right) = \sum_{k=1}^{n} \ln\left(1 - \frac{1}{2k}\right)$$

$$< \sum_{k=1}^{n} -\frac{1}{2k}$$

$$= -\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}$$
(:: \ln(1+x) < x \forall x > -1)

Hence,

$$\ln\left(\prod_{k=1}^{n} \frac{2k-1}{2k}\right) < -\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}$$

$$\Rightarrow \prod_{k=1}^{n} \frac{2k-1}{2k} < e^{-\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}}$$
(2)

From (1) and (2) we have,

$$0 < \prod_{k=1}^{n} \frac{2k-1}{2k} < e^{-\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}} \ \forall \ n \in \mathbb{N}$$

Also, as $\lim_{n\to\infty} \sum_{k=1}^n \frac{1}{k} = \infty$,

$$\lim_{n \to \infty} e^{-\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}} = 0$$

Thus,

$$\lim_{n \to \infty} 0 = \lim_{n \to \infty} e^{-\frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}} = 0$$

Hence by sandwich theorem,

$$\lim_{n \to \infty} \prod_{k=1}^{n} \frac{2k-1}{2k} = 0$$

Problem 4. Let x_n be a sequence of positive real numbers such that

$$\lim_{n \to \infty} \frac{x_{n+1}}{x_n} = x$$

(a) If $0 \le x < 1$, then prove that $\lim_{n \to \infty} x_n = 0$

Ans: Let $r \in \mathbb{R}$ such that 0 < x < r < 1 then, for $\epsilon = r - x > 0$ $\exists k \in \mathbb{N}$ such that $\forall n \geq k$ we have $\frac{x_{n+1}}{x_n} < x + \epsilon = r$. Hence, $\forall n \geq k$,

$$x_{n+1} < rx_n < r^2 x_{n-1} < \dots < r^{n-k+1} x_k$$

let us define $c := \frac{x_k}{r^k}$ then, $\forall k \in \mathbb{N}, \ 0 < x_n < cr^n$ since r < 1, $\lim_{n \to \infty} cr^n = \lim_{n \to \infty} 0 = 0$. Thus, by sandwich theorem,

$$\lim_{n \to \infty} x_n = 0$$

(b) If x > 1 prove that $\lim_{n \to \infty} x_n = \infty$

Ans: Let $r \in \mathbb{R}$ such that x > r > 1 then, for $\epsilon = x - r > 0$ $\exists k \in \mathbb{N}$ such that $\forall n \geq k$ we have $\frac{x_{n+1}}{x_n} > x - \epsilon = r$. Hence, $\forall n \geq k$,

$$x_{n+1} > rx_n > r^2 x_{n-1} > \dots > r^{n-k+1} x_k$$

let us define $c:=\frac{x_k}{r^k}$ then, $\forall k \in \mathbb{N}, x_n > cr^n$ since r > 1, $\lim_{n \to \infty} cr^n = \infty$. Thus,

$$\lim_{n \to \infty} x_n = \infty$$

Problem 5.

(a) Show that the following sequences diverge to ∞

(i) 2^n

Ans: Let M>0 be given. Let $N\in\mathbb{N}$ such that $N>\log_2 M$ (Archimidean Principle). Then, $\forall n\geq N$, $2^n\geq 2^N>2^{\log_2 M}=M$. Hence,

$$\lim_{n \to \infty} 2^n = \infty$$

(ii) a^n

Ans: Let M>0 be given. Let $N\in\mathbb{N}$ such that $N>\log_a M$ (Archimidean Principle). Then, $\forall n\geq N,$ $a^n\geq a^N>a^{\log_a M}=M.$ Hence,

$$\lim_{n \to \infty} a^n = \infty$$

(iii) $(n!)^{\frac{1}{n}}$

Ans: We claim that $n! > n^{\frac{n}{2}} \forall n > 2$. We will prove this using induction. Clearly, $3! = 6 > \sqrt{27} = 3^{\frac{3}{2}}$ thus, the statement holds for n = 3. Let's say it's true for n = k then,

$$k! > k^{\frac{k}{2}} \Rightarrow (k!)^{2} > k^{k}$$

$$\Rightarrow (k+1)^{2} \cdot (k!)^{2} > (k+1)^{2} \cdot k^{k}$$

$$\Rightarrow ((k+1)!)^{2} > (k+1)^{2} \cdot k^{k}$$
(1)

Note that $\forall k > 2$,

$$(k+1) > 3 > \left(1 + \frac{1}{k}\right)^k \Rightarrow (k+1) > \frac{(k+1)^k}{k^k}$$
$$\Rightarrow k^k > (k+1)^{(k-1)}$$
$$\Rightarrow (k+1)^2 \cdot k^k > (k+1)^{(k+1)}$$
 (2)

Using (2) in (1) we have,

$$((k+1)!)^2 > (k+1)^{(k+1)} \Rightarrow (k+1)! > (k+1)^{\frac{(k+1)}{2}}$$

thus, the statement holds true for k+1. Hence, invoking the principle of induction we have

$$n! > n^{\frac{n}{2}} \Rightarrow (n!)^{\frac{1}{n}} > \sqrt{n}$$

Since, $\lim_{n\to\infty} \sqrt{n} = \infty$,

$$\lim_{n \to \infty} (n!)^{\frac{1}{n}} = \infty$$

(b) Show that the sequence $x_n = -n^2$ diverges to $-\infty$

Ans: Let M < 0 be given. Let $N \in \mathbb{N}$ such that $N > \sqrt{-M}$ (Archimedean property). Then, $\forall n \geq N$ we have,

$$n^2 \ge N^2 \Rightarrow n^2 > -M$$

 $\Rightarrow -n^2 < M$
 $\Rightarrow x_n < M$

Hence,

$$\lim_{n \to \infty} x_n = -\infty$$

A useful result to show that a sequence diverges to ∞

Lemma. Let x_n and y_n be two real sequences such that, $x_n \geq y_n \ \forall n \geq m$ for some $m \in \mathbb{N}$. Then,

$$\lim_{n \to \infty} y_n = \infty \Rightarrow \lim_{n \to \infty} x_n = \infty$$

Proof. Let M>0 be given. Since $\lim y_n=\infty, \ \exists N_y\in\mathbb{N}$ such that $y_n>M \ \forall n\geq N_y$. Let us choose $N\in\mathbb{N}$ as $N>\max\{N_y,m\}$. Then, $\forall n\geq N$ we have, $x_n\geq y_n>M\Rightarrow x_n>M$. Hence $\lim x_n=\infty$. This proves our claim.

This result has been used in the solutions of 4.(b) and 5.(a)(iii)

Note that a similar result can be obtained that states, if $x_n \leq y_n$, $\forall n \geq m$, $\lim y_n = -\infty \Rightarrow \lim x_n = -\infty$.

Proof. Easy
$$\Box$$