

# Monotonic Convergence Theorem

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**Problem.** Show that the sequence  $x_1 = 3$  and  $x_{n+1} = \frac{1}{4-x_n}$  where  $n \in \mathbb{N}$  converges and find its limit.

It will first be shown that  $0 < x_n \leq 3$ , then that  $x_n$  is monotonically decreasing proving that  $x_n$  converges to a limit  $s \in \mathbb{R}$ . The limit can then be computed using limit theorems for convergent sequences.

The proof that  $0 < x_n \leq 3$  is by induction. Clearly  $0 < x_1 = 3 \leq 3$  establishing the basis of induction. Assume  $0 < x_n \leq 3$ .  $x_{n+1} = \frac{1}{4-x_n}$  and by the induction hypothesis  $0 < \frac{1}{4} \leq x_{n+1} \leq 1 < 3$ , so by induction  $0 < x_n \leq 3$ .

The proof that  $x_n$  is decreasing is also by induction. The first two terms of the sequence,  $x_1$  and  $x_2$  are 3 and 1 respectively. Clearly  $x_2 = 1 \leq x_1 = 3$ , establishing the basis of induction. Assume that  $x_{n+1} \leq x_n$ . It must be shown that  $x_{n+2} \leq x_{n+1}$ . Observe that  $x_{n+2} = \frac{1}{4-x_{n+1}} \leq \frac{1}{4-x_n} = x_{n+1}$  by the induction hypothesis since it was proved above that  $x_n$  is bounded by 0 and 3. So by induction  $x_n$  is decreasing.

Since  $x_n$  is bounded and monotonic it converges to a limit  $s \in \mathbb{R}$ . Since it is known that  $x_{n+1} = \frac{1}{4-x_n}$ ,  $\lim_{n \rightarrow \infty} x_{n+1} = \frac{1}{4-\lim_{n \rightarrow \infty} x_n}$ . Noting that  $\lim_{n \rightarrow \infty} x_{n+1} = \lim_{n \rightarrow \infty} x_n$ , we have

$$\begin{aligned}s &= \frac{1}{4-s} \\ 4s - s^2 &= 1 \\ -s^2 + 4s - 1 &= 0 \\ (s-2)^2 &= 3 \\ s &= 2 \pm \sqrt{3}\end{aligned}$$

Since  $2 + \sqrt{3} > 3$  and it was proved above that  $x_n \leq 3$  for all  $n$ ,  $x_n$  must converge to the limit  $2 - \sqrt{3}$ .

**Problem.** Show that the sequence  $y_1 = 1$  and  $y_{n+1} = 4 - \frac{1}{y_n}$  converges and find its limit.

It will first be shown that  $1 \leq y_n < 4$ , then that  $y_n$  is monotonically increasing proving that  $y_n$  converges to a limit  $s \in \mathbb{R}$ . The limit can then be computed using limit theorems for convergent sequences.

The proof that  $1 \leq y_n < 4$  is by induction. Clearly  $1 \leq y_1 = 1 < 4$  establishing the basis of induction. Assume  $1 \leq y_n < 4$  then by the induction hypothesis  $1 < 3 \leq y_{n+1} \leq \frac{15}{4} < 4$  so by induction  $1 \leq y_n < 4$ .

The proof that  $y_n$  is increasing is also by induction. Clearly  $y_2 = 3 > y_1 = 1$  establishing the basis of induction. Assume  $y_{k+1} \geq y_k$  for some  $k$ , it must be shown that  $y_{k+2} \geq y_{k+1}$ .  $y_{k+2} = 4 - 1/y_{k+1} \geq 4 - \frac{1}{y_k} = y_{k+1}$  by the induction hypothesis, so by induction  $y_n$  is increasing.

Since  $y_n$  is bounded and monotonic, by the monotonic convergence theorem it converges to a limit  $s \in \mathbb{R}$ . Since it is known that  $y_{n+1} = 4 - \frac{1}{y_n}$  it must be true that  $\lim_{n \rightarrow \infty} y_{n+1} = 4 - \frac{1}{\lim_{n \rightarrow \infty} y_n}$ . So we have

$$\begin{aligned} s &= 4 - \frac{1}{s} \\ 4 - s &= \frac{1}{s} \\ 4s - s^2 - 1 &= 0 \\ (s - 2)^2 &= 3 \\ s &= 2 \pm \sqrt{3} \end{aligned}$$

Since  $2 - \sqrt{3} < 1$  and it was proved above that  $1 \leq y_n$  for all  $n$ ,  $y_n$  must converge to  $2 + \sqrt{3}$ .

Show that the sequence  $s_1 = 1$  and  $s_{n+1} = \sqrt{2 + 7s_n}$  converges and find its limit.

It will first be shown that  $1 \leq s_n < 8$ , then that  $s_n$  is monotonically increasing proving that  $s_n$  converges to a limit  $s \in \mathbb{R}$ . The limit can then be computed using limit theorems for convergent sequences.

The proof that  $1 \leq s_n < 8$  is by induction. Clearly  $1 \leq s_1 = 1 < 8$  establishing the basis of induction. Assume  $1 \leq s_n < 8$ , then  $1 \leq 3 \leq s_{n+1} \leq \sqrt{58} < 8$ , so by induction  $1 \leq s_n < 8$ .

The proof that  $s_n$  is monotonically increasing is also by induction. Clearly  $s_1 = 1 < 3 = s_2$  establishing the basis of induction. Assume  $s_{n+1} \geq s_n$ , it must be shown that  $s_{n+2} \geq s_{n+1}$ .  $s_{n+2} = \sqrt{2 + 7s_{n+1}} \geq \sqrt{2 + 7s_n} = s_{n+1}$  by the induction hypothesis, so by induction  $s_n$  is increasing.

Since  $s_n$  is increasing and bounded, it converges to a limit  $s \in \mathbb{R}$ . Since it is known that  $s_{n+1} = \sqrt{2 + 7s_n}$ , it must be true that  $\lim_{n \rightarrow \infty} s_{n+1} = \sqrt{2 + 7 \lim_{n \rightarrow \infty} s_n}$ . Then,

$$\begin{aligned} s &= \sqrt{2 + 7s} \\ s^2 - 7s - s &= 0 \\ (s - \frac{7}{2})^2 - \frac{57}{4} &= 0 \\ s &= \frac{7}{2} \pm \frac{\sqrt{57}}{2} \end{aligned}$$

Since  $s_n$  cannot converge to  $\frac{7}{2} - \frac{\sqrt{57}}{2}$  it must converge to  $\frac{7}{2} + \frac{\sqrt{57}}{2}$

**Problem.** Show that  $\sqrt{2}, \sqrt{2\sqrt{2}}, \sqrt{2\sqrt{2\sqrt{2}}}\dots$  converges and find its limit.

Note that this sequence can be defined recursively as the sequence  $s_1 = \sqrt{2}$  and  $s_{n+1} = \sqrt{2s_n}$ .

It will first be shown that  $\sqrt{2} \leq s_n < 2$ , then that  $s_n$  is monotonically increasing proving that  $s_n$  converges to a limit  $s \in \mathbb{R}$ . The limit can then be computed using limit theorems for convergent sequences.

The proof that  $\sqrt{2} \leq s_n < 2$  is by induction. Clearly  $\sqrt{2} \leq \sqrt{2} = s_1 < 2$  establishing the basis of induction. Assume  $\sqrt{2} \leq s_k < 2$  for some  $k$ . Then  $s_{k+1} = \sqrt{2s_k} = \sqrt{2}\sqrt{s_k}$  so  $\sqrt{2} < \sqrt{2\sqrt{2}} \leq s_{k+1} < 2$  and by induction  $\sqrt{2} \leq s_k < 2$ .

The proof that  $s_n$  is monotonically increasing is also by induction. Clearly  $\sqrt{2} \approx 1.41 \leq \sqrt{2\sqrt{2}} \approx 1.68$  establishing the basis of induction. Assume  $s_{k+1} \geq s_k$  for some  $k$ . Then  $s_{k+2} = \sqrt{2s_{k+1}} \geq \sqrt{2s_k} = s_{k+1}$  by the induction hypothesis. So by induction  $s_n$  is increasing.

Since  $s_n$  is bounded and monotonic it converges to a limit  $s \in \mathbb{R}$ . Since it is known that  $s_{n+1} = \sqrt{2s_n}$ , it must be true that

$$\lim_{n \rightarrow \infty} s_{n+1} = \sqrt{2 \lim_{n \rightarrow \infty} s_n}$$

$$s = \sqrt{2s}$$

$$s^2 - 2s = 0$$

$$s(s - 2) = 0$$

$$s = 2 \text{ or } s = 0$$

$s_n$  cannot converge to 0 since  $s_n$  is increasing and begins with a number  $s_1 > 0$  so  $s_n$  converges to limit 2.