MA 105 : Calculus D1 - T5, Tutorial 02

Aryaman Maithani

IIT Bombay

7th August, 2019

2. (i) Let
$$S_n := \frac{n}{n^2 + 1} + \frac{n}{n^2 + 2} + \dots + \frac{n}{n^2 + n}$$
.

Define $T_n := \frac{n}{n^2 + 1} + \frac{n}{n^2 + 1} + \dots + \frac{n}{n^2 + 1}$

and $R_n := \frac{n}{n^2 + n} + \frac{n}{n^2 + n} + \dots + \frac{n}{n^2 + n}$.

Note that $R_n \le S_n \le T_n \quad \forall n \in \mathbb{N}$. (Why?)

Also, $T_n = \frac{n^2}{n^2 + 1}$ and $R_n = \frac{n^2}{n^2 + n}$.

Observe that $\lim_{n\to\infty} T_n = \lim_{n\to\infty} R_n = 1$. (Why?)

Thus, by Sandwich Theorem, $\lim_{n\to\infty} S_n$ exists and is equal to 1.

2. (ii) To find: $\lim_{n\to\infty}\frac{n!}{n^n}$.

Observe the following for n > 2:

$$a_n = \frac{n!}{n^n} = \frac{1}{n} \cdot \frac{2}{n} \cdot \dots \cdot \frac{n-1}{n} < \frac{1}{n} \cdot 1 \cdot \dots \cdot 1 = \frac{1}{n}$$

Thus, $a_n < \frac{1}{n}$ for n > 2. Moreover, $a_n > 0$ for all $n \in \mathbb{N}$.

$$\therefore 0 < a_n < \frac{1}{n} \quad \forall n > 2.$$

As $\lim_{n\to\infty}\frac{1}{n}=0$, we have it that $\lim_{n\to\infty}a_n=0$, by Sandwich Theorem.

2. (iii)
$$\lim_{n\to\infty} \left(\frac{n^3+3n^2+1}{n^4+8n^2+2}\right)$$

Argue from $a_n=\left(\frac{n^3+3n^2+1}{n^4+8n^2+2}\right)<\left(\frac{n^3+3n^2+1}{n^4}\right)=\frac{1}{n}+\frac{3}{n^2}+\frac{1}{n^4}$ and $a_n>0$.

2. (iv)
$$\lim_{n \to \infty} (n)^{1/n}$$
.

Define $h_n := n^{1/n} - 1$.

Then, $h_n > 0 \quad \forall n \in \mathbb{N}$. (Why?)

Observe the following for n > 2:

$$n = (1 + h_n)^n > 1 + nh_n + \binom{n}{2}h_n^2 > \binom{n}{2}h_n^2 = \frac{n(n-1)}{2}h_n^2.$$
 Thus, $h_n < \sqrt{\frac{2}{n-1}} \quad \forall n > 2.$

Using Sandwich Theorem, we get that $\lim_{n\to\infty}h_n=0$ which gives us that $\lim_{n\to\infty}n^{1/n}=1$.

Where did we use that $h_n > 0$?

$$2. (v) \lim_{n \to \infty} \left(\frac{\cos \pi \sqrt{n}}{n^2} \right)$$

For all $n \in \mathbb{N}$, we have that $-1 \le \cos(\pi \sqrt{n}) \le 1$.

Thus,
$$\frac{-1}{n^2} \le \frac{\cos \pi \sqrt{n}}{n^2} \le \frac{1}{n^2} \quad \forall n \in \mathbb{N}.$$

Use Sandwich Theorem to argue that $\lim_{n\to\infty}\frac{\cos\pi\sqrt{n}}{n^2}=0.$

2. (vi)
$$\lim_{n\to\infty} (\sqrt{n}(\sqrt{n+1}-\sqrt{n}))$$

Observe that

$$a_n = \sqrt{n}(\sqrt{n+1} - \sqrt{n}) = \sqrt{n}(\sqrt{n+1} - \sqrt{n}) \cdot \frac{(\sqrt{n+1} + \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})} = \frac{\sqrt{n}}{\sqrt{n+1} + \sqrt{n}}.$$

Thus,
$$a_n < \frac{\sqrt{n}}{\sqrt{n} + \sqrt{n}} = \frac{1}{2}$$
.

Also,
$$a_n > \frac{\sqrt{n}}{\sqrt{n+1} + \sqrt{n+1}} = \frac{1}{2}\sqrt{\frac{n}{n+1}} = \frac{1}{2}\sqrt{1 - \frac{1}{n+1}} \ge \frac{1}{2}\left(1 - \frac{1}{\sqrt{n+1}}\right)$$
.

Therefore, we have shown that
$$\frac{1}{2}\left(1-\frac{1}{\sqrt{n+1}}\right) < a_n < \frac{1}{2}$$
.

Use Sandwich Theorem to argue that $\lim_{n\to\infty} a_n = \frac{1}{2}$.

4. (i) Determine whether $\left\{\frac{n}{n^2+1}\right\}_{n\geq 1}$ is increasing or decreasing.

Let a_n denote the sequence.

$$a_{n+1} - a_n = \frac{(n+1)}{(n+1)^2 + 1} - \frac{n}{n^2 + 1} = \frac{(n+1)(n^2 + 1) - n((n+1)^2 - 1)}{((n+1)^2 + 1)(n^2 + 1)}$$
 $a_{n+1} - a_n = \frac{-n^2 - n + 1}{((n+1)^2 + 1)(n^2 + 1)} < 0.$

 $\therefore a_{n+1} < a_n$, that is, a_n is a decreasing sequence.

4. (ii)
$$a_n = \frac{2^n 3^n}{5^{n+1}}$$
.
 $a_{n+1} = \frac{2^{n+1} 3^{n+1}}{5^{n+2}} = \frac{6}{5} a_n$.
 $\implies a_{n+1} - a_n = \frac{1}{5} a_n > 0$.

Thus, a_n is an increasing sequence.

4. (iii)
$$a_n = \frac{1-n}{n^2}$$
 for $n \ge 2$.
 $a_{n+1} - a_n = \frac{1-(n+1)}{(n+1)^2} - \frac{1-n}{n^2} = \frac{n-1}{n^2} - \frac{n}{(n+1)^2}$

$$a_{n+1} - a_n = \frac{(n^2 - n - 1)}{n^2(n+1)^2}$$

The numerator factors as $(n-\phi)(n+1/\phi)$ where $1 < \phi < 2$. Thus, for $n \ge 2$, the numerator is positive. Thus, the given sequence is increasing.

5. (i)
$$a_1 = 1$$
, $a_{n+1} = \frac{1}{2} \left(a_n + \frac{2}{a_n} \right) \quad \forall n \ge 1$.

Claim 1. $a_n > 0 \quad \forall n \in \mathbb{N}$.

Proof. This can be easily seen via induction. Details are left to the reader.

Claim 2. $a_n^2 > 2 \quad \forall n \ge 2$.

Proof. We shall prove this via induction. The base case n=2 is immediate as $a_n=3/2$.

Assume that it holds for n = k.

$$a_{k+1}^2 - 2 = \frac{1}{4} \left(a_k + \frac{2}{a_k} \right)^2 - 2 = \frac{(a_k^2 - 2)^2}{4a_k^2}$$

 $(a_k^2-2) \neq 0$ by induction hypothesis and thus, $a_{k+1}^2-2>0$. Therefore, by principle of mathematical induction, we have proven our claim.

Claim 3. $a_{n+1} < a_n \quad \forall n \ge 2$.

Proof. Observe that $a_{n+1} - a_n = \frac{2 - a_n^2}{2a_n}$.

The quantity on the right is negative, using Claim 1 and Claim 2.

Thus, $a_{n+1} < a_n$.

We have shown that the sequence is *eventually* monotonically decreasing. Also, it is bounded below, by Claim 1. Thus, the limit $\lim_{n\to\infty} a_n$ exists. Let $L(\in \mathbb{R})$ denote this limit.

Note: We are assuming that an *eventually* monotonic bounded sequence is also convergent.

Thus, $\lim_{n\to\infty} a_{n+1} = \lim_{n\to\infty} \frac{1}{2} \left(a_n + \frac{2}{a_n} \right)$.

We had shown that $\lim_{n\to\infty} a_{n+1} = \lim_{n\to\infty} a_n$. Using that and other limit properties, we get

that $L^2=2$. Thus, L must be $\sqrt{2}>0$. (Why not $-\sqrt{2}$?)

5. (ii) $a_1 = \sqrt{2}$, $a_{n+1} = \sqrt{2 + a_n} \quad \forall n \ge 1$.

Claim 1. $a_n > 0 \quad \forall n \in \mathbb{N}$.

Proof. This can be easily seen via induction. Details are left to the reader.

Claim 2. $a_n < 2 \quad \forall n \in \mathbb{N}$.

Proof. We shall prove this via induction. The base case n=1 is immediate as $\sqrt{2} < 2$. Assume that it holds for n=k.

$$a_{k+1}^2 - 4 = (\sqrt{a_k + 2})^2 - 4 = a_k + 2 - 4 = a_k - 2.$$

But $a_k - 2 < 0$ by induction hypothesis. Thus, $a_{k+1}^2 < 4$ or $a_{k+1} < 2$. By principle of mathematical induction, we have proven the claim.

Claim 3. $a_n < a_{n+1} \quad \forall n \in \mathbb{N}$. Proof. $a_{n+1}^2 - a_n^2 = 2 + a_n - a_n^2 = (2 - a_n)(1 + a_n) > 0$.

The last inequality is by the help of Claims 1 and 2.

Thus, we have $a_{n+1}^2 > a_n^2$. Using Claim 1, we can conclude that $a_{n+1} > a_n$. By Claims 1 and 2, we have it that the sequence is bounded. By Claim 3, we have it that the sequence is monotone. Therefore, the sequence must converge. Let the limit be $L(\in \mathbb{R})$.

Taking limit on both sides of the recursive definition gives us $L = \sqrt{2+L}$. Thus, $L^2 = 2 + L$ or (L-2)(L+1) = 0.

Note that L cannot be -1. (Why?)

$$\therefore L=2.$$

5. (iii)
$$a_1 = \sqrt{2}$$
, $a_{n+1} = 3 + \frac{a_n}{2} \quad \forall n \ge 1$.

Claim 1. $a_n < 6$ $n \in \mathbb{N}$.

Proof. We shall prove this via induction. The base case n=1 is immediate as 2 < 6.

Assume that it holds for
$$n = k$$
.
 $a_{k+1} = 3 + \frac{a_n}{2} < 3 + \frac{6}{2} = 6$.

By principle of mathematical induction, we have proven the claim.

Claim 2.
$$a_n < a_{n+1} \quad \forall n \in \mathbb{N}$$
.
Proof. $a_{n+1} - a_n = 3 - \frac{a_n}{2} = \frac{6 - a_n}{2} > 0 \implies a_{n+1} > a_n$.

Thus, (a_n) is a monotonically increasing sequence that is bounded above. Therefore, it must converge. Using the same method as earlier gives this limit to be 6.

10. To show:

 $\{a_n\}_{n\geq 1}$ is convergent $\iff \{a_{2n}\}_{n\geq 1}$ and $\{a_{2n+1}\}_{n\geq 1}$ converge to the same limit.

Proof. (\Longrightarrow) Let $b_n := a_{2n}$ and $c_n := a_{2n+1}$. We are given that $\lim_{n \to \infty} a_n = L$. We must show that $\lim_{n \to \infty} b_n = \lim_{n \to \infty} c_n$.

Let $\epsilon > 0$ be given. By hypothesis, there exists $n_0 \in \mathbb{N}$ such that $|a_n - L| < \epsilon$ for $n \ge n_0$.

Note that 2n > n and 2n + 1 > n for all $n \in \mathbb{N}$. Thus, we have that

$$|b_n - L| < \epsilon$$
 and $|c_n - L| < \epsilon$ for all $n \ge n_0$.

Thus,
$$\lim_{n\to\infty} b_n = \lim_{n\to\infty} c_n = L$$
.



 (\Leftarrow) Let (b_n) and (c_n) be as defined before. We are given that

 $\lim_{n\to\infty} b_n = \lim_{n\to\infty} c_n = L$. We must show that (a_n) converges.

Let $\epsilon > 0$ be given. By hypothesis, there exists $n_1, n_2 \in \mathbb{N}$ such that

$$|b_n - L| < \epsilon \text{ for all } n \ge n_1 \tag{1}$$

and
$$|c_n - L| < \epsilon$$
 for all $n \ge n_2$. (2)

Choose $n_0 = \max\{2n_1, 2n_2 + 1\}.$

Let $n \ge n_0$ be even. Then, $n \ge 2n_1$ or $n/2 \ge n_1$ and $a_n = b_{n/2}$. By (1), we have it that $|a_n - L| < \epsilon$.

Similarly, let $n \ge n_0$ be odd. Then, $n \ge 2n_2 + 1$ or $(n-1)/2 \ge n_2$ and $a_n = c_{(n-1)/2}$. By (2), we have it that $|a_n - L| < \epsilon$.

Thus, we have shown that $|a_n - L| < \epsilon$ whenever $n \ge n_0$. This is precisely what it means for (a_n) to converge to L.

- 1. (i) We shall show that the statement is false with the help of a counterexample.
- Let a = -1, b = 1, c = 0. Define f and g as follows:

$$f(x) = x$$
 and $g(x) =$
$$\begin{cases} 1/x & ; x \neq 0 \\ 0 & ; x = 0 \end{cases}.$$

It can be seen that $\lim_{x\to 0} f(x) = 0$ but $\lim_{x\to c} [f(x)g(x)] = \lim_{x\to 0} 1 = 1$.

(ii) We shall prove that the given statement is true.

We are given that g is bounded. Thus, $\exists M \in \mathbb{R}^+$ such that $|g(x)| \leq M \quad \forall x \in (a, b)$.

Let $\epsilon > 0$ be given. We want to show that there exists $\delta > 0$ such that

$$|f(x)g(x) - 0| < \epsilon$$
 whenever $0 < |x - c| < \delta$.

Let $\epsilon_1 = \epsilon/M$. As $\lim_{x \to \infty} f(x) = 0$, there exists $\delta > 0$ such that

$$0<|x-c|<\delta \implies |f(x)|<\epsilon_1.$$

Thus, whenever $0 < |x - c| < \delta$, we have it that

$$|f(x)g(x)-0|=|f(x)||g(x)|\leq |f(x)|\cdot M<\epsilon_1\cdot M=\epsilon.$$



(iii) We shall prove that the given statement is true.

Let $\epsilon > 0$ be given.

Let
$$I := \lim_{x \to c} g(x)$$
.

Let
$$\epsilon_1 = \epsilon/(|I| + \epsilon)$$
.

By hypothesis, there exists $\delta_1 > 0$ such that $0 < |x - c| < \delta_1 \implies |g(x) - I| < \epsilon$. Also, there exists $\delta_2 > 0$ such that $0 < |x - c| < \delta_2 \implies |f(x)| < \epsilon_1$.

Let
$$\delta = \min\{\delta_1, \ \delta_2\}$$
. Then, whenever $0 < |x - c| < \delta$, we have that: $|f(x)g(x)| = |f(x)g(x) - lf(x) + lf(x)| \le |f(x)||(g(x) - l)| + |l||f(x)| < |f(x)|\epsilon + |l||f(x)| = |f(x)|(\epsilon + |l|) < \epsilon_1(\epsilon + |l|) = \epsilon$. Thus, we have it that $0 < |x - c| < \delta \implies |f(x)g(x) - 0| < \epsilon$.

2. We are given that $\lim_{x\to\alpha}f(x)$ exists. Let it be $c(\in\mathbb{R})$. Note that it's **not** necessary that $c = f(\alpha)$.

Let us evaluate $\lim_{h\to 0} f(\alpha+h)$. Let (h_n) be an arbitrary sequence of real numbers such that $h_n \neq 0$ and $h_n \to 0$. We need to find $\lim_{n \to \infty} f(\alpha + h_n)$.

Consider the sequence (x_n) of real numbers defined as $x_n := \alpha + h_n$. Thus, $x_n \neq \alpha$ and $x_n \to \alpha$. By hypothesis, we must have that $\lim_{n \to \infty} f(x_n) = c$.

Thus, by definition of x_n , we must have that $\lim_{n\to\infty} f(\alpha+h_n)=c$. This gives us that $\lim_{h\to 0} f(\alpha+h_n)=c.$

Similar consideration will give $\lim_{n\to\infty} f(\alpha - h_n) = c$ as well.

Using the limit theorems for functions, we have that:

$$\lim_{h\to 0} [f(\alpha+h)-f(\alpha-h)] = \lim_{h\to 0} f(\alpha+h) - \lim_{h\to 0} f(\alpha-h) = c-c = 0.$$

Converse of 2.

The converse of 2 does **not** hold. That is, given $f: \mathbb{R} \to \mathbb{R}$ and $\alpha \in \mathbb{R}$ such that $\lim_{h \to 0} [f(a+h) - f(a-h)] = 0$, it is not necessary that $\lim_{x \to \alpha} f(x)$ exists. We shall demonstrate this will the help of a counterexample.

Let $f: \mathbb{R} \to \mathbb{R}$ be defined as follows:

$$f(x) = \begin{cases} 0 & \text{if } x \in \mathbb{Q} \\ 1 & \text{if } x \notin \mathbb{Q} \end{cases}$$

It can be easily observed that $f(x) = f(-x) \quad \forall x \in \mathbb{R}$.

Let
$$\alpha = 0$$
.

Then,
$$\lim_{h\to 0} [f(\alpha+h) - f(\alpha-h)] = \lim_{h\to 0} [f(h) - f(-h)] = \lim_{h\to 0} [0] = 0.$$

However, $\lim_{x\to 0} f(x)$ does **not** exist.

3. (i) The function is continuous everywhere except at x = 0. *Proof.* For $x \neq 0$, we have it that f is a composition of continuous functions. Thus, it is continuous.

To show that f is discontinuous at x=0: Consider the sequence (x_n) where $x_n=\frac{2}{(4n+1)\pi}$. Then, $x_n\to 0$ but $f(x_n)=1 \quad \forall n\in \mathbb{N}$ and thus, $f(x_n)\to 1\neq f(0)$. Thus, f is discontinuous at x=0, by definition.

3. (ii) The function is continuous everywhere.

Proof. For $x \neq 0$, it simply follows from the fact that product and composition of continuous functions is continuous.

To show continuity at x = 0:

Let (x_n) be any sequence of real numbers such that $x_n \to 0$. We must show that $f(x_n) \to 0$.

Let $\epsilon > 0$ be given.

Observe that
$$|f(x_n) - 0| = \left| x_n \sin \left(\frac{1}{x_n} \right) \right| \le |x_n|$$
.

Now, we shall use the fact $x_n \to 0$. By this hypothesis, there must exist $n_1 \in \mathbb{N}$ such that $|x_n| = |x_n - 0| < \epsilon \quad \forall n > n_1$.

Choosing $n_0 = n_1$, we have it that $|f(x_n) - 0| \le |x_n| < \epsilon \quad \forall n > n_0$.



3. (iii) The function can be rewritten as:
$$f(x) = \begin{cases} x & \text{if } 1 \le x < 2 \\ 1 & \text{if } x = 2 \\ \sqrt{6-x} & \text{if } 2 < x \le 3 \end{cases}$$

We claim that the function is continuous on $[1,2) \cup (2,3]$ and discontinuous at 2. Given $x \in [1,2)$ and any sequence (x_n) in the domain such that $x_n \to x$, there must exist $n \in n_0$ such that $x_n \in [1,2) \quad \forall n \geq n_0$. Thus, $f(x_n) = x_n \quad \forall n \geq n_0$. It can now be easily shown that $f(x_n) \to x = f(x)$. (We have essentially used the continuity of the function $x \mapsto x$.) Thus, f is continuous on [1,2).

Similarly, we can argue that f is continuous on (2,3]. Again, this will follow from the fact that the function $x \mapsto \sqrt{6-x}$ is continuous on its domain.

Now, we show that f is discontinuous at 2. Consider the sequence $x_n := 2 - 1/n$. It is clear that $x_n \to 2$.

Observe that $1 \le x_n < 2$. Thus, $f(x_n) = 2 - 1/n$. This gives us that $f(x_n) \to 2 \ne f(2)$.

4. We are given that f(x+y)=f(x)+f(y) for all $x,y\in\mathbb{R}$. Thus, we can let x=y=0. This gives us that:

$$f(0+0) = f(0) + f(0) \implies f(0) = 2f(0) \implies f(0) = 0.$$

As f is continuous at 0, we have it that $\lim_{h\to 0} f(h) = f(0) = 0$.

Now, we will show that f is continuous at every $c \in \mathbb{R}$.

Substituting x = c in the original equation gives us: f(c + y) = f(c) + f(y). As this is true for every $y \in \mathbb{R}$, we have that: $\lim_{y \to 0} f(c + y) = \lim_{y \to 0} [f(c) + f(y)]$.

We know that $\lim_{y\to 0} f(c) = f(c)$ (constant sequence) and $\lim_{y\to 0} f(y) = 0$ (shown above).

Thus, we can write:

 $\lim_{y\to 0} f(c+y) = \lim_{y\to 0} f(c) + \lim_{y\to 0} f(y) = f(c)$. This is precisely what it means for f to be continuous at c.

- 4. **(Optional)** Here's a sketch of how one can show that f satisfies f(kx) = kf(x), for all $k \in \mathbb{R}$.
- Step 1. Use induction and show that $f(nx) = nf(x) \quad \forall n \in \mathbb{N}$.
- Step 2. Show that $f(nx) = nf(x) \quad \forall n \in \mathbb{Z}$.
- Step 3. Show that $f(qx) = qf(x) \quad \forall q \in \mathbb{Q}$.
- Step 4. Use density of rationals and continuity of f to argue that

$$f(kx) = kf(x) \quad \forall k \in \mathbb{R}.$$

Note that we didn't require continuity of f in the first 3 steps.

12. Let $c \in \mathbb{R}$.

Recall that given any $a, b \in \mathbb{R}$ such that a < b, we can construct a rational number r(a,b) such that a < r(a,b) < b. Similarly, we can construct $i(a,b) \in \mathbb{R} \setminus \mathbb{Q}$ such that a < i(a,b) < b. (Note that we have explicit constructions of these.)

Define the two sequences (r_n) and (i_n) as follows:

$$r_n := r(c, c + 1/n)$$
 and $i_n := i(c, c + 1/n)$.

Thus, we have it that $r_n \to c$ and $i_n \to c$ and also that $r_n \neq c \neq i_n$.

However, observe that $f(r_n) = 1 \quad \forall n \in \mathbb{N}$ and $f(i_n) = 0 \quad \forall n \in \mathbb{N}$. This gives us that $f(r_n) \to 1$ and $f(i_n) \to 0$.

As $\lim_{n\to\infty} f(r_n) = 1 \neq 0 = \lim_{n\to\infty} f(i_n)$, f cannot be continuous at c.

13. Let $c \in \mathbb{R}$ be such that f is continuous at c. Define sequences (r_n) and (i_n) as before.

Thus, $f(r_n) = r_n$. As $r_n \to c$, we have it that $f(r_n) \to c$.

Similarly, $f(i_n) \rightarrow 1 - c$.

For f to be continuous at c, we must have it that c = 1 - c = f(c). Solving this gives us that c = 1/2.

Thus, what we have shown so far is that: f continuous at $c \implies c = 1/2$.

However, we must now show that f actually is continuous at 1/2.

This is done as follows: Let (x_n) be any sequence of real numbers such that $x_n \to 1/2$.

We claim that $f(x_n) \to 1/2$. If we can prove this claim, then we are done as f(1/2) = 1/2.

Note that if
$$x_n \in \mathbb{Q}$$
, then $|f(x_n) - 1/2| = |x_n - 1/2|$ and if $x \notin \mathbb{Q}$, then $|f(x_n) - 1/2| = |1/2 - x_n| = |x_n - 1/2|$.

Thus, we have it that $|f(x_n)-1/2|=|x_n-1/2| \quad \forall n\in\mathbb{N}$. Let $\epsilon>0$ be given. As $x_n\to 1/2$, there exists $n_1\in\mathbb{N}$ such that $|x_n-1/2|<\epsilon$ for all $n\geq n_1$. Choose $n_0=n_1$. Thus, $|f(x_n)-1/2|<\epsilon$ for all $n\geq n_0$. $\therefore \lim_{n\to\infty} f(x_n)=1/2$.