

$$\begin{aligned}
N_n &= 2N_{n-1} + N_{n-2} \quad N_0 = 1 \quad N_1 = 3 \\
f(x) &= \sum_{n=0}^{\infty} N_n x^n \\
&= 1 + \sum_{n=1}^{\infty} N_n x^n \\
&= 1 + 3x + \sum_{n=2}^{\infty} N_n x^n \\
&= 1 + 3x + \sum_{n=2}^{\infty} (2N_{n-1} + N_{n-2}) x^n \\
&= 1 + 3x + \sum_{n=2}^{\infty} 2N_{n-1} x^n + \sum_{n=2}^{\infty} N_{n-2} x^n \\
&= \sum_{n=2}^{\infty} 2N_{n-1} x^n + x \sum_{n=2}^{\infty} N_{n-1} x^{n-1} \\
&= 2x \sum_{n=1}^{\infty} N_n x^n \\
&= 2x(f(x) - 1) \\
\sum_{n=2}^{\infty} N_{n-2} x^n &= x^2 \sum_{n=2}^{\infty} N_{n-2} x^{n-2} \\
&= x^2 \sum_{n=0}^{\infty} x^n \\
&= x^2 f(x) \\
f(x) &= 1 + 3x + 2x(f(x) - 1) + x^2 f(x) \\
&= 1 + x + 2xf(x) + x^2 f(x) \\
f(x) - 2xf(x) - x^2 f(x) &= x + 1 \\
1 - 2x - x^2 &= \frac{x+1}{f(x)} \\
-\frac{x^2+2x-1}{x+1} &= \frac{1}{f(x)} \\
f(x) &= -\frac{x+1}{x^2+2x-1} \\
&= -\frac{x+1}{(x+1+\sqrt{2})(x+1-\sqrt{2})} \\
&= \frac{A}{x+1+\sqrt{2}} + \frac{B}{x+1-\sqrt{2}} \\
-x-1 &= A(x+1-\sqrt{2}) + B(x+1+\sqrt{2}) \\
(1-\sqrt{2})A + (1+\sqrt{2})B &= -1 \\
Ax + Bx &= -x \\
A &= -\frac{1}{2} \\
B &= -\frac{1}{2} \\
f(x) &= -\frac{1}{2} \left(\frac{1}{x+1+\sqrt{2}} + \frac{1}{x+1-\sqrt{2}} \right) \\
\frac{1}{x+1+\sqrt{2}} &= \frac{1}{(1+\sqrt{2})(\frac{x}{1+\sqrt{2}}+1)} \\
&= (\sqrt{2}-1) \sum_{n=0}^{\infty} \left(\frac{-x}{1+\sqrt{2}} \right)^n \\
&= (\sqrt{2}-1) \sum_{n=0}^{\infty} (1-\sqrt{2})^n x^n \\
\frac{1}{2(x+1-\sqrt{2})} &= \frac{1}{(1-\sqrt{2})(\frac{x}{1-\sqrt{2}}+1)} \\
&= -(\sqrt{2}+1) \sum_{n=0}^{\infty} \left(\frac{-x}{1-\sqrt{2}} \right)^n \\
&= -(\sqrt{2}+1) \sum_{n=0}^{\infty} ((1+\sqrt{2})^n x^n) \\
f(x) &= -\frac{1}{2} ((\sqrt{2}-1) \sum_{n=0}^{\infty} (1-\sqrt{2})^n x^n - (\sqrt{2}+1) \sum_{n=0}^{\infty} ((1+\sqrt{2})^n x^n)) \\
f(x) &= \sum_{n=0}^{\infty} -\frac{1}{2} ((\sqrt{2}-1)(1-\sqrt{2})^n - (\sqrt{2}+1)(1+\sqrt{2})^n) x^n \\
N_n &= \frac{1}{2} ((1-\sqrt{2})^{n+1} + (1+\sqrt{2})^{n+1})
\end{aligned}$$

$$\begin{aligned}
D_n &= 2D_{n-1} + D_{n-2} \quad D_0 = 1 \quad D_1 = 2 \\
g(x) &= \sum_{n=0}^{\infty} D_n x^n \\
&= 1 + \sum_{n=1}^{\infty} D_n x^n \\
&= 1 + 2x + \sum_{n=2}^{\infty} D_n x^n \\
&= 1 + 2x + \sum_{n=2}^{\infty} (2D_{n-1} + D_{n-2}) x^n \\
&= 1 + 2x + \sum_{n=2}^{\infty} 2D_{n-1} x^n + \sum_{n=2}^{\infty} D_{n-2} x^n \\
\sum_{n=2}^{\infty} 2D_{n-1} x^n &= x \sum_{n=2}^{\infty} 2D_{n-1} x^{n-1} \\
&= 2x \sum_{n=1}^{\infty} D_n x^n \\
&= 2x(g(x) - 1) \\
\sum_{n=2}^{\infty} D_{n-2} x^n &= x^2 \sum_{n=2}^{\infty} D_{n-2} x^{n-2} \\
&= x^2 \sum_{n=0}^{\infty} D_n x^n \\
&= x^2 g(x) \\
g(x) &= 1 + 2x + 2x(g(x) - 1) + x^2 g(x) \\
&= 1 + 2xg(x) + x^2 g(x) \\
g(x) - 2xg(x) - x^2 g(x) &= 1 \\
1 - 2x - x^2 &= \frac{1}{g(x)} \\
g(x) &= -\frac{1}{x^2 + 2x - 1} \\
&= -\frac{1}{(x+1+\sqrt{2})(x+1-\sqrt{2})} \\
&= \frac{C}{x+1+\sqrt{2}} + \frac{D}{x+1-\sqrt{2}} \\
-1 &= C(x+1-\sqrt{2}) + D(x+1+\sqrt{2}) \\
(1-\sqrt{2})C + (1+\sqrt{2})D &= -1 \\
C + D &= 0 \\
C &= \frac{\sqrt{2}}{4} \\
D &= -\frac{\sqrt{2}}{4} \\
g(x) &= \frac{\sqrt{2}}{4} \left(\frac{1}{x+1+\sqrt{2}} - \frac{1}{x+1-\sqrt{2}} \right) \\
\frac{1}{x+1+\sqrt{2}} &= \frac{1}{(1+\sqrt{2})(\frac{x}{1+\sqrt{2}}+1)} \\
&= (\sqrt{2}-1) \sum_{n=0}^{\infty} \left(\frac{-x}{1+\sqrt{2}} \right)^n \\
&= (\sqrt{2}-1) \sum_{n=0}^{\infty} (1-\sqrt{2})^n x^n \\
\frac{1}{2(x+1-\sqrt{2})} &= \frac{1}{(1-\sqrt{2})(\frac{x}{1-\sqrt{2}}+1)} \\
&= -(\sqrt{2}+1) \sum_{n=0}^{\infty} \left(\frac{-x}{1-\sqrt{2}} \right)^n \\
&= -(\sqrt{2}+1) \sum_{n=0}^{\infty} ((1+\sqrt{2})^n x^n) \\
g(x) &= \frac{\sqrt{2}}{4} ((\sqrt{2}-1) \sum_{n=0}^{\infty} (1-\sqrt{2})^n x^n + (\sqrt{2}+1) \sum_{n=0}^{\infty} ((1+\sqrt{2})^n x^n)) \\
g(x) &= \sum_{n=0}^{\infty} \frac{\sqrt{2}}{4} ((\sqrt{2}-1)(1-\sqrt{2})^n + (\sqrt{2}+1)(1+\sqrt{2})^n) x^n \\
D_n &= -\frac{\sqrt{2}}{4} ((1-\sqrt{2})^{n+1} - (1+\sqrt{2})^{n+1})
\end{aligned}$$

$$\begin{aligned}
\lim_{n \rightarrow \infty} \frac{N_n}{D_n} &= \lim_{n \rightarrow \infty} \frac{\frac{1}{2}((1-\sqrt{2})^{n+1} + (1+\sqrt{2})^{n+1})}{-\frac{\sqrt{2}}{4}((1-\sqrt{2})^{n+1} - (1+\sqrt{2})^{n+1})} \\
|1 - \sqrt{2}| &< 1 \\
\lim_{n \rightarrow \infty} (\pm(1 - \sqrt{2}))^n &= 0 \\
\lim_{n \rightarrow \infty} \frac{N_n}{D_n} &= \lim_{n \rightarrow \infty} \frac{\frac{1}{2}(0 + (1+\sqrt{2})^{n+1})}{-\frac{\sqrt{2}}{4}(0 - (1+\sqrt{2})^{n+1})} \\
&= \lim_{n \rightarrow \infty} \frac{\frac{1}{2}(1+\sqrt{2})^{n+1}}{\frac{\sqrt{2}}{4}(1+\sqrt{2})^{n+1}} \\
&= \lim_{n \rightarrow \infty} \frac{\frac{1}{2}}{\frac{\sqrt{2}}{4}} \\
&= \frac{1}{2} \times \frac{4}{\sqrt{2}} \\
&= \frac{1}{2} \times \frac{4\sqrt{2}}{2} \\
&= \frac{2\sqrt{2}}{2} \\
&= \sqrt{2}
\end{aligned}$$