M413-Fall 2013-HW8-Enrique Areyon (6060) (1) Prove that convergence of LSn? implies convergence of LISn? Is the converse true Mr. Suppose that Pin Sn = 5. So we have that: Given £70. 7N: 4nz/N: 19n-51 < E. (=) - E < 5n-S < E (=) (5-E < Sn. E + S) Now, we want to show that {15nl} converges to 151, i.e., lim 15nl = 151. Let E70. Choose N s.t. Isn-5/< E provided that nz, N. then, | 15n/-151/ 5 | 5n-5/; which can be deduced from triongular inequal < E => ||sn|-|s1| < E =) lim |sn| = |s1| the converse is not true. Consider $5n = (-1)^n$ then, $15nl = 1(-1)^{nl} = 1$, so Isn't is the constant sequence 1; Isn'=1,1,1, which clearly converges to However, Sn=(-1) does not converges since: line sip sn = 1 + -1 = line inf sn. 10 (3) If S1 = N2 and Sn+1 = N2+N3n' (n=1,2,3,...), prove that ISn's converges, an that Sn<2 for n=1,2,3,... Pf: By theorem 3.14, If we can show that Isn't is monotonic and bound then we will have that isn's converges. So, let us prove: (I) Soil is monotonic increasing.] (Both proofs by induction). \$\Pi\sis bounded by 2. Inductive STEP: Suppose Sn < 2. We want to show that Ton+1 < 2 (I) BASE CASE: S1=12(2, So base case holds. By inductive by pothesis By definition: 5n+1=12+15n $\langle \sqrt{2+\sqrt{2}} \rangle$ By inductive right $\langle \sqrt{2+\sqrt{2}} \rangle$ Since $\sqrt{2} \langle 2 \rangle$ $\langle \sqrt{2+2} \rangle$ Since $\sqrt{2} \langle 2 \rangle$ $\langle \sqrt{2+2} \rangle$ $= \sqrt{4} = 2$ = 2 Since $\sqrt{2} \langle 2 \rangle$ = 2 Since $\sqrt{2}$ (D) Let us prove that Sn<Sn+1 , for n=1,2,3,..., By induction: BASE CASES: We need to prove the following base cases: SI=V2' < V2+VP2" = Sz, Sinco VP270 and V is an increasing function Likewise, it is not hard to see that 82=V2+V2 <V2+V2+V2 = S3. So base cases hold.

inductive STEP: Suppose that Sn. I Sn. We want to show that Sn 2 Sn+1 by inductive hypothesis we know: Sn-1= \$2+18n-2 < \$2+18n-1 = Sn. New, by definition $S_{n+1} = \sqrt{2+\sqrt{5n^2}} = S_{n+1}^2 = 2+\sqrt{5n^2} = S_{n+1}^2 - 2 = \sqrt{5n^2} = S_n = S$ By hypothesis: Sn = (Sn+1-Z)= 1/2+1/5n-1 > Sn-1=1/2+1/5n-2 => $(5_{n+1}^2-2)^2$ > $\sqrt{2+\sqrt{5_{n-2}}}$ => 5_{n+1}^2-2 > $\sqrt{\sqrt{2+\sqrt{5_{n-2}}}}$ = $\sqrt{5_{n-1}}$ => Sn+1-27NSn-1=> Sn+1 2+NSn-1=Sn=> Sn+17 Sn Un. 8 (1) => Isn's is monotonic, bounded => Isn's converges.) Investigate the behavior (convergence or divergence) of Zan if 2) an = Vn+1 - Vn = Solution: an = In+1-In = In+1-In . In+1+In = In+1+In In+1+In => an = 1/11+vn. Let us try to find a bound for an. $2n = \frac{1}{\sqrt{n+1} + \sqrt{n}} > \frac{\Delta}{\sqrt{n+1} + \sqrt{n+1}}$ Since $\sqrt{n} < \sqrt{n+1}$ $\frac{\Delta}{2\sqrt{n+1}}$ $\frac{\Delta}{2(n+1)}$ Since $\sqrt{n+1} < n+1$ $\frac{\Delta}{2(n+1)}$ Now let us investigate the behavior of $\frac{\Delta}{2(n+1)} = \frac{\Delta}{2} = \frac{\Delta}{2} = \frac{1}{2} = \frac{\Delta}{2} = \frac{1}{2} = \frac{1$ n, where $bn = \frac{1}{2(n+1)}$. = $\sum_{n=1}^{\infty} bn = \sum_{n=1}^{\infty} \frac{1}{2(n+1)} = \frac{1}{2} \sum_{n=2}^{\infty} \frac{1}{n}$; by change of t then Ebn diverges by the p-test (here P=1). reover, since an 7 bn 70 Un]=) Ean diverges (theorem 3.25) 82 bn diverges) $Q_n = (\sqrt[n]{-1})^n$; y the root test: Let $\alpha = \lim_n \sup \sqrt[n]{-1} = \lim_n \sqrt[n]{-1} = \lim_n \sqrt[n]{-1} = 1 - 1 = 0$ nce we proved that em Th= 1 and that the sum of the limits the limits of the sum. Moreover, Since lim In-1 exists it must egual to limsup In-1. Hence: X= O<1 => Ean converges.

M413-Fall 2013- HWB- Enrique Areyan (11) Suppose anto, Sn= ait...+an, and Elan diverges. (a) Prove that 2 in diverges. Pf: Let us prove this by CASES: (i) Suppose there exists MEIR, M70 s.T. an EM for all neIN. (i) hand is bounded. then, Zin / Zin = itn zan > Zian > O. => 2 m > 200,70; but 800,70 => 21 from diverges. (ii) suppose an is not bounded by hypothesis, anyo, thorefore it must be the case that anyo on nyo, por otherwise an would must be the case that anyo on any than, we have that be bounded. But then, since that any on I was any on nyo on nyo on any on nyo $\lim_{n \to \infty} \frac{\alpha_n}{1+\alpha_n} = \lim_{n \to \infty} \frac{\Delta}{\alpha_n} = \frac{\Delta}{0+1} = \frac{\Delta}{0+1} = \frac{\Delta}{1+1} = \frac{\Delta}{0+1} = \frac{\Delta}{1+1} = \frac{\Delta}{0+1} = \frac{\Delta}$ => em an = 1 +0, so the general term does not goes to zero, which implies that Zitten diverges. (b) Prove that anti + ... + antk > 1 - SN and deduce that & sn diversity on the snorth of the snorth PT: anti + ... + antk 7 antk to tack the source of each stress of the source of the so = antit...+antk adding fractions ogginal or Substract antit...+antk+(a1+...+an-(a1+...+an)) quatiti SNAK = a1+...+an+an+1-...+anx - (a1+...+an) BOUNDAING Temis my dynition of Sn. SHY = 1 - SN SNHX => QN+1 + ... + QN+K 7 1 - SN+K / SN+K

low we want to deduce that $\Xi \frac{an}{sn}$ diverges. Suppose to the contrary not & on converges, then, by the Counchy criterion: Given E70 FN: 4m3N7, N: E ak < E: (no absolute volue needed since both ak and sk are positive). ow, fix an integer 4 and lot K74. hoose $\varepsilon = 1 - \frac{5q}{5q+k}$ 70 Since 5q+k7 Sq = 1 $\frac{Sq}{5q+k}$ < 1. By the couchy iterion; there exists N s.t. 4 man NI: $\frac{\sum_{i=n}^{n} \frac{Q_i}{S_i} < \varepsilon }{\frac{S_i}{S_n}} < \frac{Q_n}{S_{n+1}} + \frac{Q_n}{S_m} < \varepsilon = 1 - \frac{S_q}{S_q + \kappa}$ t by what was proved before $\frac{Q_n}{9n} + \frac{Q_{n+1}}{S_{n+1}} + \dots + \frac{Q_m}{S_m} > 1 - \frac{S_n}{S_m}$, so we have 1- Sq 3 an + an+1 + ... + am 7/1- Sn => 1- Sq 7/- Sm Sq+K Sn > Sq. Now, q is fixed so the ratio Sq is a fix number, Sq K Call it B. Sn 7 B. However, 5m7Sn; and many N; so we can make this Arme fact derived that Sn 7B, for some fixed B. erefore, Eon diverses. Prove that $\frac{Q_n}{3n^2} \leq \frac{1}{9_{n-1}} - \frac{1}{9n}$ and deduce that $\sum \frac{Q_n}{5n^2}$ converges. $\frac{1}{9_{n-1}} - \frac{1}{9n} = \frac{9n - 9n - 1}{9n + 1}$ by adding fractions = an - (an - (an - (an - (an - 1)) by definition of SN Sn. 5n Concelling terms $\int \frac{5n-1}{9n} \frac{9n}{9n} = \frac{9n}{9n^2}$ SINCE SNIJSN-1; SINCE QUITO. > 1 - 1 - 7 an Sn2

17413- Fall 2013- HW8- Enrique Areyon Now we want to deduce that & sinz converges. Let £70. Pick N s.t. $\frac{1}{5N-1} - \frac{1}{5N} < E$, provided that manan. Then. \[\langle \frac{\alpha_K}{\sum_{K=N}} \rangle = \langle \frac{\alpha_K}{\sum_{K=N}} \frac{\alpha_K}{\sum_{K=N}} \rangle \frac{\alpha_K}{\ = $\frac{Q_{n}}{S_{n}^{2}} + \frac{Q_{n+1}}{S_{n+2}^{2}} + \frac{Q_{n+2}}{S_{n+2}^{2}} + \cdots + \frac{Q_{m-1}}{S_{m-1}^{2}} + \frac{Q_{m}}{S_{m}^{2}}$ Expanding Sum. \$\left(\frac{1}{5_{n-1}} - \frac{1}{5_n}\right) + \left(\frac{1}{5_{n+1}} - \frac{1}{5_{n+2}}\right) + \left(\frac{1}{5_{m-2}} - \frac{1}{5_{m-1}}\right) + \left(\frac{1}{5_{m-1}} - \frac{1}{5_m}\right) \tag{5_{m-1}} \tag{5_{m = 1 - 1 CANcelling terms < 1 - 1 < E by our choice of N for E. =) | $\frac{\alpha_{\kappa}}{S_{\kappa^2}}$ | < ϵ =) $\frac{2}{S_{\kappa^2}}$ converges. (d) what can be said about $\Xi \frac{an}{1+nan}$ and $\Xi \frac{an}{1+n^2}an$ Solution: Cleanly, we can compare Ziman wit & no lows: $n^2 + \frac{1}{an} > n^2$ Since $an > 0 \Rightarrow \frac{1}{an} > 0$. (n=1,2,3,...)1+ n20v > n2 remitting n2+ an taking the reciprocal in both sides. => Z/n2 > Z/m2an >0 ; summing both sides of lost expres 0< 144500 < 1/2 theorem 3.28 (p-test) => E/nz. Now, theorem 3.25 (comporiso test) => 2 an converges Now, 2 am May converge or diverse. Consider: I) Om = \frac{1}{n}. this satisfies our by pothesis, i.e., on 70, Eand Then, $\frac{\partial}{\partial x} = \frac{1}{1+|x|} = \frac{1}{2} = \frac{1}{2n} \times \frac{1}{n} \times 0 = \sin \alpha \times \frac{1}{2n} = \cos \alpha \times$ by th 3.25 (comparison test) => an diverges. 20

D let on = n2. Clearly, Ean diverges. and an 70. $\langle \frac{Qn}{1+nQn} = \frac{n^2}{1+nn^2} = \frac{n^2}{1+n^3} = \frac{1}{3} \left[\frac{1}{1+n} + \frac{2n-1}{n^2-n+1} \right] \langle \frac{2}{n^2} :$ Since $\leq \frac{1}{n^2}$ converges, so does an herefore, an might diverge by (I) or it might by (I). 6) Fix a positive number of. choose XIZVE, and define X2, 43, X4, ... by the recursion formula: $x_{n+1} = \frac{1}{2} \left(x_n + \frac{\alpha}{x_n} \right)$. Prove that txn's decreases monotonically and that limxn = Vx. In. f: First, let us show that xn is bounded below by to; i.e., xn> va. ductive STEP: Suppose that Xn >NQ. WANT to SHOW XNHI >NQ y induction: Since $x_n > \sqrt{x} = x_n^2 > d = x_n^2 > d = x_n^2 > d$ (Note that x_n is revertero). $= > \sqrt{x} > \sqrt{x} = \frac{\sqrt{x}}{x} = x_n^2 > \sqrt{x} = x_n^2$ $\sqrt{xn} - \frac{\sqrt{2}}{\sqrt{xn}} > 0 = > xn - 2\sqrt{x} + \frac{2}{xn} > 0 = > xn + \frac{2}{xn} > 2\sqrt{2}$ $= \frac{1}{2} \left(\times n + \frac{1}{2} \right) \sqrt{2} = \frac{1}{2} \left(\times n + \frac{1}{2} \right) \sqrt{2}$ cond, let us show that Xn is monotonically decreasing, i.e., > 2×n > ×+×n² (again, x is alway positive) $\times \ln 7\frac{1}{2}(\times n + \frac{1}{\times n}) = \times n + 1 = 1 \times n \times n + 1$, so $\times is$ Strictly monotonic decreasing, theorem 3.14, since In is monotonic bounded it follows that converges. Let B= Pin Xn.

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Now we want to prove that Qmx xn = Va

 $\beta = \lim_{n \to \infty} x_n = \lim_{n \to \infty} \frac{1}{2} \left(x_{n-1} + \frac{\alpha}{x_{n-1}} \right) = \frac{1}{2} \left[\lim_{n \to \infty} x_{n-1} + \lim_{n \to \infty} \frac{\alpha}{x_{n-1}} \right]$

 $= \frac{1}{2} \left[\beta + \frac{1}{\beta} \right] = \beta = 2\beta = \beta + \frac{1}{\beta} = \beta = \frac{1}{\beta} = \frac{1}{\beta}$ =>/B=VX!

Sina Xn70, we care only about + Va and disregard - Va.

(b) Put $\varepsilon_n = x_n - v_{\overline{x}}$, and show that $\varepsilon_{n+1} = \frac{\varepsilon_n^2}{2x_n} < \frac{\varepsilon_n}{2v_{\overline{x}}}$

 $\varepsilon_{n+1} = \chi_{n+1} - \sqrt{\alpha} = \frac{1}{7} \left(\chi_n + \frac{\alpha}{\chi_n} \right) - \sqrt{\alpha}$ by def. of χ_n

 $= \frac{7}{x^{n}} + \frac{5x^{n}}{x} - \sqrt{x}$

= Xn2+x-21/2×n adding fractions

Now, since we proved that $x_n > \sqrt{2}$ $\frac{\epsilon n^2}{2}$ by definition of ϵn .

Now, since we proved that $x_n > \sqrt{2}$ $\frac{1}{2}$ $\frac{1}{2}$ $\left|\frac{\varepsilon_{n+1} - \frac{\varepsilon_{n}^2}{\varepsilon_{n}^2}}{2\kappa_n} \left(\frac{\varepsilon_{n}^2}{2\kappa_n^2}\right)\right|$, so that setting $\beta = 2\sqrt{a}$ we get.

 $\mathcal{E}_{n+1} < \frac{\mathcal{E}_{n^2}}{2\sqrt{\alpha}} = \frac{\mathcal{E}_{n^2}}{\beta} < \frac{\left(\frac{\mathcal{E}_{n-1}}{B}\right)^2}{\beta} = \frac{\mathcal{E}_{n-1}}{\beta} = \frac{\mathcal{E}_{n-1}}{\beta} = \frac{\mathcal{E}_{n-1}}{\beta}^2 = \frac{\mathcal{E}_{$

(C) If x=3 and x1=2, show that &1/B<10

By definitions: $\frac{\mathcal{E}_1}{13} = \frac{X_1 - V_0}{2V_0} = \frac{2 - V_3}{2V_3} = \frac{2 - V_3}{2V_3} \cdot \frac{2 + V_3}{2 + V_3} = \frac{4 - 3}{2V_3(2 + V_3)} = \frac{1}{2V_3(2 + V_3)}$

And since 2/3(2+/3) = 4/3+2.3=4/3+6 > 4+6710 (since 1/3)21

 $= \frac{1}{2\sqrt{3}(24\sqrt{3})} < \frac{1}{10} = \frac{\xi_1}{\beta} < \frac{1}{10}$

Finally, we can conclude -> (back pase)

 $\mathcal{E}_5 = X_5 - V_{\mathcal{A}}$ $\mathcal{E}_6 = X_6 - iV_{\mathcal{A}}.$ We proved: $\mathcal{E}_{n+1} < \mathcal{B}\left(\frac{\mathcal{E}_1}{\mathcal{B}}\right)^{2n}$ Apply it here: $\mathcal{E}_{4+1} = \mathcal{E}_5 < \beta \left(\frac{\mathcal{E}_1}{\beta}\right)^2 = 2\sqrt{3} \left(\frac{\mathcal{E}_1}{\beta}\right)^{16} < 2\sqrt{3} \left(\frac{1}{10}\right)^{16} = 2\sqrt{3} \cdot 10^{-16} < 4 \cdot 10^{-16}$ => \(\xi_5 < 4.10^{-16}\). Likewisl: $E_{5+1} = E_6 < B \left(\frac{E_1}{B}\right)^{25} = 2\sqrt{3} \left(\frac{E_1}{B}\right)^{32} < 2\sqrt{3} \left(\frac{1}{10}\right)^{32} = 2\sqrt{3} \cdot 10^{-32} < 4 \cdot 10^{-32}$ En measures the error between the nth term in 1xns and Va he above calculations show that the emor reduces by an order of 10% when computing successive terms X4, X5. this means that e apprach very quickly O(2") to the value of Vx. lence, this is an algorithm with exponential convergence,