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1069. Let $\{u_n\}_{n \geq 0}$ be a sequence defined recursively by $u_0 \geq 0$, $u_1 \geq 0$, and $u_{n+1} = \sqrt{u_n \cdot u_{n-1}}$, for $n \geq 1$. Determine $\lim_{n \rightarrow \infty} u_n$ in terms of u_0 , u_1 .

Solution, by Eric Errthum, Winona State University, Winona, MN

If $u_0 \cdot u_1 = 0$, then trivially the limit is zero. Otherwise, all the terms of the sequence are positive and so we can define the auxiliary sequence $v_n = \ln(u_n)$. Then for $n \geq 1$,

$$v_{n+1} = \frac{1}{2}v_n + \frac{1}{2}v_{n-1}.$$

This is a standard homogeneous linear recursion with characteristic polynomial

$$r^2 - \frac{1}{2}r - \frac{1}{2} = (r - 1) \left(r + \frac{1}{2} \right).$$

Hence $v_n = A + B(-\frac{1}{2})^n$ for constants A and B and $\lim_{n \rightarrow \infty} v_n = A$. Using the initial conditions, gives

$$A = \frac{1}{3}(v_0 + 2v_1) = \ln \sqrt[3]{u_0 \cdot u_1^2}.$$

Thus

$$\lim_{n \rightarrow \infty} u_n = \sqrt[3]{u_0 \cdot u_1^2}.$$