Math 242 Tutorial 5

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Problem 1. Prove that

- a) $1/a^n \to 0$ as $n \to \infty$, if a > 1;
- b) $a^n \to 0$ as $n \to \infty$, if 0 < a < 1; and
- c) $a^n \to 0$ as $n \to \infty$, if -1 < a < 0.

Proof. Let b=a-1, so that b>0. Now for $\epsilon>0$ arbitrary, let $N>1/(b\epsilon)$. Then for all $n\geq N$,

$$\left| \frac{1}{a^n} - 0 \right| = \frac{1}{a^n} = \frac{1}{(1+b)^n} \le \frac{1}{1+nb} < \frac{1}{nb} < \frac{1}{Nb} < \epsilon$$

by Bernoulli's inequality. This shows that $1/a^n \to 0$.

For part (b), let c = 1/a. Then c > 1 and $a^n = 1/c^n$. It follows from part (a) that

$$\lim_{n\to\infty}a^n=\lim_{n\to\infty}\frac{1}{c^n}=0.$$

For part (c), note that 0 < |a| < 1, so we know that $|a|^n \to 0$ by part (b). But

$$|a^n - 0| = ||a|^n - 0|$$

for all $n \in \mathbb{N}$, so we see that $a^n \to 0$ as well.

Problem 2. Prove that

- a) $2^n/n! \to 0$ as $n \to \infty$; and that
- b) $n!/n^n \to 0$.

Proof. For part (a), note that $2/k \le 2/3$ for all $k \ge 3$. Hence

$$\frac{2^n}{n!} = \frac{2}{1} \cdot \frac{2}{2} \cdot \frac{2}{3} \cdot \dots \cdot \frac{2}{n} \le \frac{2}{1} \cdot \frac{2}{2} \cdot \left(\frac{2}{3}\right)^{n-2} = 2 \cdot \left(\frac{3}{2}\right)^2 \left(\frac{2}{3}\right)^n = \frac{9}{2} \cdot \left(\frac{2}{3}\right)^n$$

for all $n \ge 2$. We showed in class that $a^n \to 0$ as $n \to \infty$ whenever a < 1. We can apply this with a = 2/3 to see that

$$\lim_{n \to \infty} \frac{9}{2} \cdot \left(\frac{2}{3}\right)^n = 0.$$

In other words, for every $\epsilon > 0$ there exists $N \in \mathbb{N}$ such that for all $n \geq N$,

$$\frac{9}{2} \cdot \left(\frac{2}{3}\right)^n < \epsilon.$$

But then we see that

$$0 \leq \frac{2^n}{n!} \leq \frac{9}{2} \cdot \left(\frac{2}{3}\right)^n < \epsilon,$$

SO

$$\left| \frac{2^n}{n!} - 0 \right| < \epsilon$$

for all $n \geq N$. Since $\epsilon > 0$ was arbitrary, we are done.

For part (b), we expand

$$\frac{n!}{n^n} = \frac{1}{n} \cdot \frac{2}{n} \cdots \frac{n}{n} \le \frac{1}{n}.$$

Let $\epsilon > 0$ and pick $N > 1/\epsilon$. Then for all $n \geq N$, we have

$$\left| \frac{n!}{n^n} - 0 \right| = \frac{n!}{n^n} \le \frac{1}{n} < \epsilon,$$

so we see that $n!/n^n \to 0$.

Problem 3. Let a > 1. Prove that $n/a^n \to 0$ as $n \to \infty$.

Proof. Let's start by seeing why we can't just do what we did for part (a) of Problem 1 above. Say we set b = a - 1, so that b > 0. Then for $n \in \mathbb{N}$, we have

$$\left| \frac{n}{a^n} - 0 \right| = \frac{n}{a^n} = \frac{n}{(1+b)^n} \le \frac{n}{1+nb} < \frac{n}{nb} = \frac{1}{b}$$

by Bernoulli's inequality, but now we're stuck, because 1/b > 0. Note, however, that we were free to pick b for the purposes of this proof, so we should try to set it to something that creates a larger power of n in the denominator. This will cancel the n in the numerator that is giving us problems.

So let us set $b = \sqrt{a} - 1$. Since $\sqrt{a} > 1$ whenever a > 1, we still have b > 0. For any $n \in \mathbb{N}$, we have

$$a^n = ((\sqrt{a})^2)^n = (1+b)^{2n} = ((1+b)^n)^2 \ge (1+nb)^2 > n^2b^2.$$

Now let $\epsilon > 0$ be given and choose $N \in \mathbf{N}$ with $N > 1/(\epsilon b^2)$. Then

$$\left|\frac{n}{a^n} - 0\right| = \frac{n}{a^n} < \frac{n}{n^2b^2} \le \frac{1}{nb^2} \le \frac{1}{Nb^2} < \epsilon$$

for all $n \geq N$. Hence $n/a^n \to 0$.

Problem 4. Let x_n be a sequence that converges to some limit x. For each $n \in \mathbb{N}$, let a_n be the average

$$a_n = \frac{1}{n} \sum_{i=1}^n x_i.$$

Show that a_n converges to x as well.

Proof. Note that

$$|a_n - x| = \left| \frac{1}{n} \sum_{i=1}^n x_i - x \right| = \left| \frac{1}{n} \left(\sum_{i=1}^n x_i - nx \right) \right| = \left| \frac{1}{n} \left(\sum_{i=1}^n (x_i - x) \right) \right| \le \frac{1}{n} \sum_{i=1}^n |x_i - x|,$$

where in the last line we used the triangle inequality.

Let $\epsilon > 0$ be given. Since x_n converges to x, there exists $N_1 \in \mathbb{N}$ such that for all $n \geq N_1$, $|x_n - x| < \epsilon/2$. This is how we will deal with the terms $|x_i - x|$ for $i \geq N_1$. But we cannot individually bound the terms $|x_i - x|$ when $i < N_1$. But the sum

$$S = \sum_{i=1}^{N_1 - 1} |x_i - x|.$$

is just a (possibly very large) finite number. Let $N_2 \in \mathbf{N}$ be large enough to satisfy $N_2 \ge 2S/\epsilon$. Finally, let $N = \max\{N_1, N_2\}$. Then for any $n \ge N$ we see that

$$|a_n - x| \le \frac{1}{n} \sum_{i=1}^{N_1 - 1} |x_i - x| + \frac{1}{n} \sum_{i=N_1}^{n} |x_i - x|$$

$$\le \frac{S}{n} + \frac{1}{n} \sum_{i=N_1}^{n} \frac{\epsilon}{2}$$

$$\le \frac{S}{N_2} + \frac{n - N_1 + 1}{n} \cdot \frac{\epsilon}{2}$$

$$\le \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$= \epsilon$$

This shows that $a_n \to x$ as $n \to \infty$.