

*You should work carefully on all problems. However you only have to hand in solutions to problems 6, 9, and 12. This assignment is due on Tuesday, November 1st in class.*

**Exercise 1.** Determine the limits, when these exist, of the sequences  $(u_n)$ ,  $(v_n)$ ,  $(w_n)$ ,  $(x_n)$  defined by

$$\begin{aligned} u_n &= \frac{n - \sqrt{n^2 + 1}}{n + \sqrt{n^2 - 1}} & v_n &= \sum_{k=1}^n \frac{1}{\sqrt{k}} \\ w_n &= \sum_{k=1}^n \frac{n}{n^2 + k} & x_n &= \sum_{k=0}^n (-1)^{n-k} k! \end{aligned}$$

**Exercise 2.** Compare

$$\lim_{m \rightarrow +\infty} \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n}\right)^m, \quad \lim_{n \rightarrow +\infty} \lim_{m \rightarrow +\infty} \left(1 - \frac{1}{n}\right)^m, \quad \text{and} \quad \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n}\right)^n.$$

**Exercise 3.** Let  $(x_n)$  be a sequence of nonzero real numbers such that  $(x_{n+1}/x_n)_n$  converges to 0. Determine the limit of  $(x_n)$ .

**Exercise 4.** Let  $(x_n)$  be a decreasing sequence in  $\mathbb{R}$  which converges to 0 and  $(S_n)$  be the sequence defined by

$$S_n = \sum_{k=0}^n (-1)^k x_k.$$

Show that  $(S_{2n})$  and  $(S_{2n+1})$  are monotone and converge to the same limit and deduce that  $(S_n)$  converges.

**Exercise 5.** Let  $(x_n)$  be a sequence in  $\mathbb{R}$  such that  $(x_{2n})$ ,  $(x_{2n+1})$  and  $(x_{3n})$  converge. Show that  $(x_n)$  converges.

**Exercise 6.** [10 points] Let  $(x_n)$  be a sequence of real numbers and  $A$  be the set of all limits of converging subsequences of  $(x_n)$ . Let  $(y_n)$  be a sequence of real numbers such that  $y_n \in A$  for all  $n \in \mathbb{N}$ . Show that if  $(y_n)$  converges, then  $\lim_{n \rightarrow \infty} y_n \in A$ .

**Exercise 7.** Determine the limit superior and limit inferior of the sequence  $(x_n)$  defined by

$$x_n = \frac{n(-1)^n}{2n-1}.$$

**Exercise 8.** Let  $(x_n)$  and  $(y_n)$  be two bounded sequences. Show that

$$\limsup_{n \rightarrow \infty} (x_n + y_n) \leq \limsup_{n \rightarrow \infty} x_n + \limsup_{n \rightarrow \infty} y_n.$$

Give an example where this inequality is strict.

**Exercise 9.** [10 points] Let  $(x_n)$  be an sequence in  $\mathbb{R}$  and  $(y_n)$  be the sequence defined by

$$y_n = \frac{x_1 + \cdots + x_n}{n}.$$

Show that if  $(x_n)$  is bounded, then  $(y_n)$  is bounded and

$$\liminf_{n \rightarrow \infty} x_n \leq \liminf_{n \rightarrow \infty} y_n \leq \limsup_{n \rightarrow \infty} y_n \leq \limsup_{n \rightarrow \infty} x_n.$$

Note that this implies that if  $(x_n)$  converges, then  $(y_n)$  converges.

**Exercise 10.** Let  $a \in (0, 1)$  and  $(x_n)$  be a sequence of real numbers such that

$$|x_{n+1} - x_n| < a^n \quad \forall n \in \mathbb{N}.$$

Show that  $(x_n)$  is a Cauchy sequence (and thus  $(x_n)$  converges).

**Exercise 11.** Let  $(x_n)$  be a sequence in  $\mathbb{R}$  such that  $x_1 > 0$  and

$$x_{n+1} = (2 + x_n)^{-1} \quad \forall n \in \mathbb{N}.$$

Show that  $(x_n)$  is a contractive sequence. What is the limit of  $(x_n)$ ?

**Exercise 12.** [10 points] Show that

$$\sqrt{1 + \sqrt{1 + \sqrt{1 + \cdots \sqrt{1 + \sqrt{1 + 1}}}}} = \frac{1 + \sqrt{5}}{2}.$$

*Hint: This equality can be written as a limit of a contractive sequence.*