McGill University Department of Mathematics and Statistics MATH 254 Analysis 1, Fall 2015 Assignment 4

You should carefully work out all problems. However, you only have to hand in solutions to problems 3 and 5.

This assignment is due Monday, November 2, at the end of the class. Late assignments will not be accepted.

- 1. Define a sequence (x_n) recursively by $x_1 = 0$, $x_2 = 1$, $x_{n+2} = \frac{1}{2}(x_{n+1} + x_n)$.
 - (a) Prove by induction that $x_{2k-1} < x_{2k}$ for all $k \in \mathbb{N}$.

By part (a) we can define intervals $I_k := [x_{2k-1}, x_{2k}]$ for all $k \in \mathbb{N}$. Prove the following:

- (b) The I_k form a nested sequence of closed and bounded intervals i.e. $I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$
- (c) Show that the intervals I_k have exactly one point in common i.e. show that $\bigcap I_k = \{x\}$ for some $x \in \mathbb{R}$.
- (d) Show that (x_n) converges and that $\lim (x_n) = x$.

(It can be shown that $x=\frac{2}{3}$. Proving this is *not* part of this problem.)

2. Use the definition of the limit of a sequence to show that:

(a)
$$\lim \left(\frac{n^2 - 1}{2n^2 + 3}\right) = \frac{1}{2}$$
 (b) $\lim \left(\frac{\sqrt{n}}{n+1}\right) = 0$ (c) $\lim \left(\frac{(-1)^n n}{n^2 + 1}\right) = 0$

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- 3. Let P_{nk} , $n, k \in \mathbb{N}$, be real numbers satisfying the following:
 - (a) $P_{nk} \ge 0$ for all n, k.
 - (b) $\sum_{k=1}^{n} P_{nk} = 1$ for all n.
 - (c) $\lim_{n\to\infty} P_{nk} = 0$ for all k.

Let (x_n) be a convergent sequence and let a sequence (y_n) be defined by

$$y_n = \sum_{k=1}^n P_{nk} x_k.$$

Prove that (y_n) is a convergent sequence and that

$$\lim y_n = \lim x_n.$$

4. Let (x_n) be a convergent sequence and let (y_n) be a sequence defined by

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

Prove that (y_n) is convergent and that $\lim y_n = \lim x_n$.

- 5. Let $b \in \mathbb{R}$ with b > 1. Prove that $\lim_{n \to \infty} \left(\frac{n}{b^n} \right) = 0$.
- 6. Prove that $\lim_{n \to \infty} \left(\frac{n!}{n^n} \right) = 0.$