UNIVERSITY OF TENNESSEE DEPARTMENT OF MATHEMATICS

MATH 447 - Homework 6

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SECTION 3.3, Ex. 3

Let $x_1 \ge 2$ and $x_{n+1} := 1 + \sqrt{x_n - 1}$ for $n \in \mathbb{N}$. Show that (x_n) is decreasing and bounded below by 2. Find the limit.

PROOF. We can demonstrate by induction that (x_n) is bounded below by 2. First note that $x_1 \ge 2$ by by hypothesis. Thus,

$$x_1 \ge 2$$

$$x_1 - 1 \ge 1$$

$$\sqrt{x_1 - 1} \ge 1$$

$$1 + \sqrt{x_1 - 1} \ge 1 + 1$$

$$x_2 \ge 2$$

so we have a basis for induction. Assume now that $x_n \ge 2$, and we will use this to demonstrate that $x_{n+1} \ge 2$:

$$x_n \ge 2$$

$$x_n - 1 \ge 1$$

$$\sqrt{x_n - 1} \ge 1$$

$$1 + \sqrt{x_n - 1} \ge 1 + 1$$

$$x_{n+1} \ge 2$$

Thus we have confirmed that (x_n) is bounded below by 2.

We can also demonstrate by induction that (x_n) is decreasing. Begin by noting that $x_1 \ge 2$, which implies that $x_1 - 1 \ge 1$. This tells us that $\sqrt{x_1} \ge 1$. Taking the difference of the previous equations tells us that $(x_1 - 1) - (\sqrt{x_1 - 1}) \ge 0$, and thus that $x_1 \ge 1 + \sqrt{x_1 - 1} = x_2$. Since $x_1 \ge x_2$, we have established a basis for induction.

Now assume that $x_{n-1} \ge x_n$ and recall that since 2 is a lower bound, $x_n - 1 \ge 1$. We aim to show that this implies $x_n \ge x_{n+1}$.

$$x_{n-1} \ge x_n$$

$$x_{n-1} - 1 \ge x_n - 1$$

$$\sqrt{x_{n-1} - 1} \ge \sqrt{x_n - 1}$$

$$1 + \sqrt{x_{n-1} - 1} \ge 1 + \sqrt{x_n - 1}$$

$$x_n \ge x_{n+1}$$

Thus we have shown that (x_n) decreases.

Since (x_n) is decreasing, bounded below, and recursively defined, we may calculate its limit by acknowledging that $\lim(x_n) = \lim(x_{n+1})$, and for convenience we shall denote this x*. Thus,

$$x^* = 1 + \sqrt{x^* - 1}$$
$$x^* + 1 = \sqrt{x^* - 1}$$
$$(x^* + 1)^2 = x^* - 1$$
$$x^{*2} - 3x^* + 2 = 0$$

The solutions of the final quadratic equation are 1 and 2, however, since 2 is a lower bound for (x_n) , we know its limit may not be 1. Thus, $\lim(x_n) = 2$.

Let $x_1 := 1$ and $x_{n+1} := \sqrt{2 + x_n}$ for $n \in \mathbb{N}$. Show that (x_n) converges and find the limit.

PROOF. $x_2 = \sqrt{3} < 2$, so we know that x_1 and x_2 are both less than 2. Assume $x_n < 2$, then

$$x_n < 2$$

$$x_n + 2 < 2 + 2$$

$$\sqrt{x_n + 2} < \sqrt{4}$$

$$x_{n+1} = \sqrt{x_n + 2} < 2$$

so by induction we have that (x_n) is increasing and bounded above by 2. Since it is recursively defined, we may acknowledge that $\lim(x_n) = \lim(x_{n+1})$ and call that value x^* .

$$x^* = \sqrt{2 + x^*}$$
$$(x^*)^2 = 2 + x^*$$
$$(x^*)^2 - x^* - 2 = 0$$

so that solving with the quadratic formula gives us $x^* = 2$.

Let $y_1 := \sqrt{p}$, where p > 0, and $y_{n+1} := \sqrt{p + y_n}$ for $n \in \mathbb{N}$. Show that (y_n) converges and find the limit.

PROOF. The book tells us that $y_n \le 1 + 2\sqrt{p} \ \forall n \in \mathbb{N}$, so (y_n) is bounded above. Since (y_n) is increasing, we know that $\lim(y_n) = \sup\{y_n : n \in \mathbb{N}\}$, and we call this value y*. Since this sequence is recursively defined, $\lim(y_{n+1}) = y^*$. Thus,

$$y^* = \sqrt{p + y^*}$$
$$(y^*)^2 = p + y^*$$
$$(y^*) - y^* = p$$
$$(y^*)^2 - y^* - p = 0$$

so by the quadratic formula, $y* \in \{\frac{1+\sqrt{1+4p}}{2}, \frac{1-\sqrt{1+4p}}{2}\}$. We can rule out the second element by noting that:

$$p > 0$$

$$4p > 0$$

$$1 + 4p > 1$$

$$\sqrt{1 + 4p} > 1$$

$$-\sqrt{1 + 4p} < -1$$

$$1 - \sqrt{1 + 4p} < 0$$

and since $y_n > 0$, it is clear that $y^* = \frac{1 + \sqrt{1 + 4p}}{2}$.

SECTION 3.3, Ex. 9

Let *A* be an infinite subset of \mathbb{R} that is bounded above and let $u := \sup A$. Show there exists an increasing sequence (x_n) with $x_n \in A \ \forall n \in \mathbb{N}$ such that $u = \lim(x_n)$.

PROOF. By the Supremum Principle, for all $\epsilon > 0$, $\exists x_{\epsilon} \in A$ such that $u \ge x_{\epsilon} > x - \epsilon$. Pick some decreasing sequence of (ϵ_n) that converges to zero, and then $(x_n) = (x_{\epsilon_n})$.

Let $x_n := 1/1^1 + 1/2^2 + \cdots + 1/n^2$ for each $n \in \mathbb{N}$. Prove that (x_n) is increasing and bounded, and hence converges.

PROOF. We want to show that (x_n) is increasing. First note that (x_n) is a sum of positive terms, it is positive. Thus, since $x_{n+1} = x_n + 1/(n+1)^2$, it is clear that (x_n) is increasing.

The book tells us that $1/k^2 \le 1/k(k-1) = 1/(k-1) - 1/k$ when $k \ge 2$. Noting that $x_k - x_{k-1} = 1/k^2$ and also that $\lim(1/k^2) = 0$, we have that $\lim(x_k - x_{k-1}) = 0$. This tells us that for large enough k, we have $|x_k - x_{k-1}| < \epsilon$, so by the Cauchy Criterion (x_n) converges. This infers that it is bounded above.

SECTION 3.3, Ex 2

Use the method of Example 3.4.3(b) to show that if 0 < c < 1, then $\lim_{n \to \infty} (c^{1/n}) = 1$.

PROOF. We begin by showing that (z_n) is increasing. Consider that

$$c < 1$$

$$c^{1/n} < 1$$

$$c^{1/n} \cdot c < 1 \cdot c < 1$$

$$c^{1/n+1} < c < 1$$

$$c^{(n+1)/n} < c < 1$$

$$c^{1/n} < c^{1/(n+1)} < 1$$

which tells us that (z_n) is both increasing and bounded above by 1. This confirms that $\lim(z_n)$ exists, so let us call it z^* . Thus, the subsequence (z_{2n}) exists and converges to z^* .

Since $z_{2n}=c^{1/2n}=\sqrt{c^{1/n}}$, we know $\lim(z_{2n})=\sqrt{z^*}$. But since $\lim(z_{2n})=z^*$, we have that $z^*=\sqrt{z^*}$. Thus, $z^*\in 0,1$. Since $z_1=c>0$, and (z_n) is increasing, we know that $z^*=1$.