THE CHINESE UNIVERSITY OF HONG KONG DEPARTMENT OF MATHEMATICS

MATH1010 I/J University Mathematics 2015-2016

Suggested Solution to Problem Set 2

1. (a)
$$\lim_{n \to \infty} \frac{3n^2 - 2n + 7}{2n^2 + 3} = \lim_{n \to \infty} \frac{3 - \frac{2}{n} + \frac{7}{n^2}}{2 + \frac{3}{n}} = \frac{\lim_{n \to \infty} 3 - \frac{2}{n} + \frac{7}{n^2}}{\lim_{n \to \infty} 2 + \frac{3}{n}} = \frac{3}{2}$$

(b)
$$\lim_{n \to \infty} \frac{-3n^2}{\sqrt[3]{27n^6 - 5n + 1}} = \lim_{n \to \infty} \frac{-3}{(\frac{1}{n^2})\sqrt[3]{27n^6 - 5n + 1}} = \lim_{n \to \infty} \frac{-3}{\sqrt[3]{27 - \frac{5}{n^5} + \frac{1}{n^6}}} = \frac{-3}{\sqrt[3]{27}} = -1$$

(c)

$$\begin{split} \lim_{n \to \infty} \sqrt{4n^2 + n} - \sqrt{4n^2 - 1} &= \lim_{n \to \infty} (\sqrt{4n^2 + n} - \sqrt{4n^2 - 1}) \left(\frac{\sqrt{4n^2 + n} + \sqrt{4n^2 - 1}}{\sqrt{4n^2 + n} + \sqrt{4n^2 - 1}} \right) \\ &= \lim_{n \to \infty} \frac{n + 1}{\sqrt{4n^2 + n} + \sqrt{4n^2 - 1}} \\ &= \lim_{n \to \infty} \frac{1 + \frac{1}{n}}{\sqrt{4 + \frac{1}{n}} + \sqrt{4 - \frac{1}{n^2}}} \\ &= \frac{1}{4} \end{split}$$

(d) Note that $-2 \le \sin(2^n) + (-1)^n \cos(2^n) \le 2$ for all natural numbers n. Therefore,

$$-\frac{2}{n} \le \frac{\sin(2^n) + (-1)^n \cos(2^n)}{n^3} \le \frac{2}{n}$$

for all natural numbers n.

Also, we have $\lim_{n\to\infty} -\frac{2}{n} = \lim_{n\to\infty} \frac{2}{n} = 0.$

Therefore, by the sandwich theorem, $\lim_{n\to\infty} \frac{\sin(2^n) + (-1)^n \cos(2^n)}{n^3} = 0.$

- 2. (a) Let P(n) be the statement that " $a_n \leq 3$ ".
 - When n = 1, $a_1 = 1 \le 3$. Therefore, P(1) is true.
 - Suppose P(n) is true for some natural number n, i.e. $a_n \leq 3$. Then,

$$a_{n+1} - 3 = \frac{12a_n + 12}{a_n + 13} - 3$$

$$= \frac{9a_n - 27}{a_n + 13}$$

$$= \frac{9(a_n - 3)}{a_n + 13}$$

$$< 0 \quad (\because 0 < a_n < 3)$$

Therefore, P(n+1) is true.

By mathematical induction, $a_n \leq 3$ for all natural numbers n.

- (b) Let P(n) be the statement that " $a_{n+1} \ge a_n$ ".
 - When $n=1, a_2=\frac{12}{7}\geq 1=a_1$. Therefore, P(1) is true.
 - Suppose P(n) is true for some natural number n, i.e. $a_{n+1} \ge a_n$. Then,

$$a_{n+2} - a_{n+1} = \frac{12a_{n+1} + 12}{a_{n+1} + 13} - \frac{12a_n + 12}{a_n + 13}$$

$$= \frac{(12a_{n+1} + 12)(a_n + 13) - (12a_n + 12)(a_{n+1} + 13)}{(a_{n+1} + 13)(a_n + 13)}$$

$$= \frac{144(a_{n+1} - a_n)}{(a_{n+1} + 13)(a_n + 13)}$$

$$> 0 \quad (\because a_{n+1} > a_n > 0)$$

Therefore, P(n+1) is true.

By mathematical induction, $a_{n+1} \ge a_n$ for all natural numbers n, i.e. $\{a_n\}$ is a monotonic increasing sequence.

By the monotone convergence theorem, $\{a_n\}$ converges and we let $\lim_{n\to\infty} a_n$. Then,

$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} \frac{12a_{n-1} + 12}{a_{n-1} + 13}$$

$$A = \frac{12A + 12}{A + 13}$$

$$A^2 + A - 12 = 0$$

$$A = 3 \quad \text{or} \quad -4 \text{ (rejected)}$$

Therefore, $\lim_{n\to\infty} a_n = 3$.

- 3. (a) Let P(n) be the statement that " $\frac{2^n}{n!} \le \frac{4}{n}$ ".
 - When n = 2, LHS = RHS = 2. Therefore, P(2) is true.
 - Suppose P(n) is true for some natural number $n \geq 2$, i.e. $\frac{2^n}{n!} \leq \frac{4}{n}$. Then,

$$\frac{2^{n+1}}{(n+1)!} = \left(\frac{2}{n+1}\right) \left(\frac{2^n}{n!}\right)$$

$$\leq \left(\frac{2}{n+1}\right) \left(\frac{4}{n}\right)$$

$$= \left(\frac{4}{n+1}\right) \left(\frac{2}{n}\right)$$

$$\leq \frac{4}{n+1} \quad (\because n \ge 2)$$

Therefore, P(n+1) is true.

By mathematical induction, $\frac{2^n}{n!} \leq \frac{4}{n}$ for all natural numbers $n \geq 2$.

(b) Note that for any natural numbers $n \ge 2, \ 0 \le \frac{2^n}{n!} \le \frac{4}{n}$.

Also,
$$\lim_{n\to\infty} 0 = \lim_{n\to\infty} \frac{4}{n} = 0$$
.

By the sandwich theorem, $\lim_{n\to\infty} \frac{2^n}{n!}$.

4. By considering
$$\frac{1}{\sqrt{n^2+n}} \le \frac{1}{\sqrt{n^2+r}} \le \frac{1}{\sqrt{n^2+1}}$$
 for $r=1,2,3,\cdots,n$, we have

$$\frac{1}{\sqrt{n^2 + n}} \le \frac{1}{\sqrt{n^2 + 1}} \le \frac{1}{\sqrt{n^2 + 1}}$$
$$\frac{1}{\sqrt{n^2 + n}} \le \frac{1}{\sqrt{n^2 + 2}} \le \frac{1}{\sqrt{n^2 + 1}}$$

$$\frac{1}{\sqrt{n^2 + n}} \le \frac{1}{\sqrt{n^2 + n}} \le \frac{1}{\sqrt{n^2 + 1}}$$

Summing up all the above inequalities, we have

$$\frac{n}{\sqrt{n^2 + n}} \le \frac{1}{\sqrt{n^2 + 1}} + \frac{1}{\sqrt{n^2 + 2}} + \dots + \frac{1}{\sqrt{n^2 + n}} \le \frac{n}{\sqrt{n^2 + 1}}.$$

Note that

$$\lim_{n \to \infty} \frac{n}{\sqrt{n^2 + n}} = \lim_{n \to \infty} \frac{1}{\sqrt{1 + \frac{1}{n}}} = 1$$

$$\lim_{n \to \infty} \frac{n}{\sqrt{n^2 + 1}} = \lim_{n \to \infty} \frac{1}{\sqrt{1 + \frac{1}{n^2}}} = 1$$

Therefore, by the sandwich theorem,

$$\lim_{n \to \infty} \left(\frac{1}{\sqrt{n^2 + 1}} + \frac{1}{\sqrt{n^2 + 2}} + \dots + \frac{1}{\sqrt{n^2 + n}} \right) = 1.$$

5. (a)

$$x_{n+1} - y_{n+1} = \frac{x_n^2 y_n + x_n y_n^2}{x_n^2 + y_n^2} - \frac{x_n^2 + y_n^2}{x_n + y_n}$$

$$= \frac{(x_n^2 y_n + x_n y_n^2)(x_n + y_n) - (x_n^2 + y_n^2)^2}{(x_n + y_n)(x_n^2 + y_n^2)}$$

$$= \frac{x_n^3 y_n + x_n y_n^3 - x_n^4 - y_n^4}{(x_n + y_n)(x_n^2 + y_n^2)}$$

$$= \frac{-(x_n^3 - y_n^3)(x_n - y_n)}{(x_n + y_n)(x_n^2 + y_n^2)}$$

- (b) Let P(n) be the statement that " $0 \le x_n \le y_n$ ".
 - When $n = 1, 0 \le 2 = x_1 \le 8 = y_1$. Therefore, P(1) is true.
 - Suppose P(n) is true for some natural number n, i.e. $0 \le x_n \le y_n$. Then, $x_n^3 y_n^3 \le 0$ and

$$x_{n+1} - y_{n+1} = \frac{-(x_n^3 - y_n^3)(x_n - y_n)}{(x_n + y_n)(x_n^2 + y_n^2)} \le 0.$$

Therefore, P(n+1) is true.

By mathematical induction, $0 \le x_n \ leq y_n$ for all natural numbers n.

Hence, for all natural numbers n, we have

$$x_{n+1} - x_n = \frac{x_n^2 y_n + x_n y_n^2}{x_n^2 + y_n^2} - x_n = \frac{-x_n^2 (x_n - y_n)}{x_n^2 + y_n^2} \ge 0$$
$$y_{n+1} - y_n = \frac{x_n^2 + y_n^2}{x_n + y_n} - y_n = \frac{x_n (x_n - y_n)}{x_n + y_n} \le 0$$

Therefore, $\{x_n\}$ is a monotonic increasing sequence and $\{y_n\}$ is a monotonic decreasing sequence.

(c) For any natural number $n, x_n \leq y_n \leq y_{n-1} \leq \cdots \leq y_1 = 8$. Therefore, $\{x_n\}$ is bounded above by 8. By the monotone convergence theorem, $\{x_n\}$ converges.

(Caution: We cannot say that "For any natural number $n, x_n \leq y_n$, so $\{x_n\}$ is bounded above by y_n " because y_n is not a fixed number.)

Similarly, for any natural number $n, y_n \ge x_n \ge x_{n-1} \ge \cdots \ge x_1 = 2$. Therefore, $\{y_n\}$ is bounded below by 2. By the monotone convergence theorem, $\{y_n\}$ converges.

Now, let $X = \lim_{n \to \infty} x_n$ and $Y = \lim_{n \to \infty} y_n$. Then,

$$\lim_{n \to \infty} x_{n+1} = \lim_{n \to \infty} \frac{x_n^2 y_n + x_n y_n^2}{x_n^2 + y_n^2}$$

$$X = \frac{X^2 Y + X Y^2}{X^2 + Y^2}$$

$$X^3 + X Y^2 = X^2 Y + X Y^2$$

$$X^2 (X - Y) = 0$$

so X = Y or X = 0. However, $\{x_n\}$ is monotonic increasing and $x_1 = 2$ which implies that X cannot be 0.

Therefore, X = Y, i.e. $\lim_{n \to \infty} x_n = \lim_{n \to \infty} y_n$.

(d) For any natural number n,

$$x_{n+1}y_{n+1} = \left(\frac{x_n^2y_n + x_ny_n^2}{x_n^2 + y_n^2}\right) \left(\frac{x_n^2 + y_n^2}{x_n + y_n}\right) = x_ny_n \left(\frac{x_n + y_n}{x_n^2 + y_n^2}\right) \left(\frac{x_n^2 + y_n^2}{x_n + y_n}\right) = x_ny_n.$$

Therefore, $x_n y_n = x_{n-1} y_{n-1} = \cdots = x_2 y_2 = x_1 y_1 = (2)(8) = 16$ which is a constant. Now, we have

$$x_n y_n = 16$$

$$\lim_{n \to \infty} x_n y_n = 16$$

$$\left(\lim_{n \to \infty} x_n\right) \left(\lim_{n \to \infty} y_n\right) = 16$$

$$\left(\lim_{n \to \infty} x_n\right)^2 = 16$$

$$\left(\lim_{n \to \infty} x_n\right) = 4 \quad \text{or} \quad -4 \text{ (rejected)}$$