MAT 137Y: Calculus! Problem Set 7 Solutions

1. Let $\{a_n\}_{n=0}^{\infty}$ be a sequence of real numbers and suppose that it converges to a real number L. We need to show that $\{a_n\}_{n=0}^{\infty}$ is Cauchy. To prove this, we fix $\epsilon > 0$. Since $a_n \to L$, we use the fixed positive real number $\epsilon/2$ in the definition of convergence. This gives us an $N \in \mathbb{N}$ with the property that for all natural numbers $n \ge N$ we have $|a_n - L| < \epsilon/2$. This is the N we will choose for our fixed ϵ to prove that the sequence is Cauchy. We need to check that

$$\forall n \in \mathbb{N} \ \forall m \in \mathbb{N} \ (n, m \ge N \implies |a_n - a_m| < \epsilon).$$

To prove this, suppose we have natural numbers $n, m \ge N$. By the way we defined N, we know that $|a_n - L| < \epsilon/2$ and that $|a_m - L| < \epsilon/2$. Therefore, we can use the triangle inequality to conclude that

$$|a_n - a_m| \le |a_n - L| + |a_m - L| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Therefore, the sequence is Cauchy.

2. First Solution (explicit formula for the a_n 's).

We will first prove by induction that for all $n \in \mathbb{N}$,

$$a_n = 2^{1 - \frac{1}{2^{n+1}}} = 2^{\frac{2^{n+1} - 1}{2^{n+1}}}$$

For the base case, note that

$$2^{1-\frac{1}{2^{0+1}}} = 2^{1-\frac{1}{2}} = 2^{\frac{1}{2}} = \sqrt{2} = a_0,$$

as it should be. Next suppose that for a fixed $k \ge 0$, we know

$$a_k = 2^{1 - \frac{1}{2^{k+1}}}.$$

Then,

$$a_{k+1} = \sqrt{2a_k} = (2a_k)^{\frac{1}{2}} = 2^{\frac{1}{2}}a_k^{\frac{1}{2}} = 2^{\frac{1}{2}}\left(2^{1-\frac{1}{2^{k+1}}}\right)^{\frac{1}{2}} = 2^{\frac{1}{2}} \cdot 2^{\frac{1}{2}-\frac{1}{2^{k+2}}} = 2^{1-\frac{1}{2^{k+2}}} = 2^{1-\frac{1}{2^{k+2}}}$$

Therefore, the desired formula holds for a_{k+1} . Hence, by induction, we have that

 $a_n = 2^{1 - \frac{1}{2^{n+1}}}$

for all $n \in \mathbb{N}$. To see that this sequence converges to 2, simply take the limit:

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

Second Solution (without explicit formula for the a_n 's).

We first show that for all $x \in (0,2)$, we have $x < \sqrt{2x} < 2$. Multiplying every term in the inequality 0 < x < 2 by the positive number x, we obtain $0 < x^2 < 2x$. Upon taking square roots, this yields $x < \sqrt{2x}$, which is the first half of the inequality. If instead we multiply every term in the inequality 0 < x < 2 by the positive number 2, we obtain 0 < 2x < 4. And upon taking square roots, we obtain $\sqrt{2x} < 2$, which is the other half of the inequality. Thus, for all $x \in (0, 2)$, we have $x < \sqrt{2x} < 2$.

Now, we show that the sequence $\{a_n\}_{n=0}^{\infty}$ is increasing and bounded above by 2. To show this, we will prove that for all integers $n \ge 1$, we have $0 < a_{n-1} < a_n < 2$. We proceed by induction on n. We know

that $0 < a_0 < 2$. Hence, by the above paragraph, $0 < a_0 < \sqrt{2a_0} = a_1 < 2$, which is the base case. Now, fix an integer $n \ge 1$ and suppose that $0 < a_{n-1} < a_n < 2$. Then, by the above paragraph, we know $0 < a_n < \sqrt{2a_n} = a_{n+1} < 2$. This completes the induction proof. Since the sequence in question is increasing and bounded above, the Monotone Convergence Theorem tells us that it converges to some limit *L*.

We now show that L = 2. For all integers $n \ge 1$, we know that $a_n = \sqrt{2a_{n-1}}$. Thus,

$$L = \lim_{n \to \infty} a_n = \lim_{n \to \infty} \sqrt{2a_{n-1}} = \sqrt{2L}.$$

Hence,

$$L(L-2) = L^2 - 2L = 0.$$

Thus, L = 0 or L = 2. But the limit cannot be equal to 0 since $a_0 = \sqrt{2}$ and the sequence is increasing. Therefore, L = 2.

3. First Solution (Using the Limit Comparison Test). We consider two cases.

<u>Case one:</u> $b \le 0$. We claim that in this case *I* converges iff a < -1. Note that x^a and $\frac{x^a}{1+x^b}$ are both positive and continuous functions on $[1, \infty)$. Moreover,

$$\lim_{x \to \infty} \left(\frac{x^a}{1+x^b} \middle/ x^a \right) = \lim_{x \to \infty} \frac{1}{1+x^b} = \begin{cases} \frac{1}{2} & \text{if } b = 0\\ 1 & \text{if } b < 0 \end{cases}$$

In either instance, the limit is finite and lies in $(0, \infty)$. Therefore, by the Limit Comparison Test, I converges iff $\int_{1}^{\infty} x^{a} dx$ converges. But we know that this latter integral converges iff a < -1.

<u>Case two:</u> b > 0. We claim that in this case *I* converges iff a - b < -1. Note that $\frac{x^a}{x^b}$ and $\frac{x^a}{1+x^b}$ are both positive and continuous functions on $[1, \infty)$. Moreover, since b > 0,

$$\lim_{x \to \infty} \left(\frac{x^a}{1+x^b} \middle/ \frac{x^a}{x^b} \right) = \lim_{x \to \infty} \frac{1}{x^{-b}+1} = 1 \in (0,\infty).$$

Therefore, by the Limit Comparison Test, *I* converges iff $\int_{1}^{\infty} x^{a-b} dx$ converges. And we know this latter integral converges iff a - b < -1.

Thus, putting the information from the two cases together, we conclude that *I* converges iff ($b \le 0$ and a < -1) or (b > 0 and a - b < -1).

Second Solution (Using the Basic Comparison Test). As above, we consider two cases:

Case one: $b \le 0$. Since $b \le 0$, we have $1 \le 1 + x^b \le 2$ for all $x \ge 1$. Hence,

$$0 \le \frac{x^a}{2} \le \frac{x^a}{1+x^b} \le x^a.$$

Moreover, all of the functions in the above inequality are continuous on $[1, \infty)$. By the Basic Comparison Test, if $\int_1^\infty x^a dx$ converges, then so does *I*. Hence, if a < -1, then *I* converges. The Basic Comparison Test also tells us that if $\int_1^\infty \frac{x^a}{2} dx$ diverges, then so does *I*. Thus, if $a \ge -1$, then *I* diverges. We conclude that *I* converges iff a < -1.

<u>Case Two:</u> b > 0. Since b > 0, we have $1 \le 1 + x^b \le 2x^b$ for all $x \ge 1$. Hence,

$$0 \le \frac{1}{2}x^{a-b} = \frac{x^a}{2x^b} \le \frac{x^a}{1+x^b} \le \frac{x^a}{x^b} = x^{a-b}.$$

Moreover, all of the functions in the above inequality are continuous on $[1, \infty)$. By the Basic Comparison Test, if $\int_1^{\infty} x^{a-b}$ converges, then so does *I*. Hence, if a-b < -1, then *I* converges. The Basic Comparison

Test also tells us that if $\int_{1}^{\infty} \frac{1}{2}x^{a-b}dx$ diverges, then so does *I*. Thus, if $a-b \ge -1$, then *I* diverges. We conclude that *I* converges iff a-b < -1.

Thus, putting the information from the two cases together, we conclude that I converges iff ($b \le 0$ and a < -1) or (b > 0 and a - b < -1).