National University of Singapore

Department of Mathematics

Semester 1 (2006/2007)

MA3110 Mathematical Analysis II

Tutorial 2

- 1. Let (a_n) be a real sequence. Suppose the subsequences (a_{2n}) and (a_{2n-1}) are convergent and converges to the same value a. Prove that $a_n \to a$.
- 2. Prove that a sequence cannot converge to two different limits.
- 3. Prove that if $a_n \to a$, then $|a_n| \to |a|$. If $(|a_n|)$ converges, show by a counter example that (a_n) need not converge.
- 4. (Existence of *n*-th root.). Suppose $a \ge 0$ and $n \in \mathbb{N}$, prove that there is a unique b in \mathbb{R} , $b \ge 0$ such that $b^n = a$. (Use the completeness property of **R**.)

Prove by induction or otherwise, that $h > 0 \Rightarrow (1 + h)^n \ge 1 + nh$ and deduce that

$$a > 1 \Rightarrow 1 < a^{1/n} \le 1 + \frac{a-1}{n}$$
 and conclude that $a^{1/n} \to 1$.

Show that $a > 1 \Rightarrow \lim_{n \to \infty} a^n = +\infty$. I.e., for any K > 0, there exists an integer N such that $n \ge N \Rightarrow a_n$ > K.

Show that if $a_n \to +\infty$ and $a_n \neq 0$ for all n, then $1/a_n \to 0$.

Using these results find $\lim_{n \to \infty} a^n$ and $\lim_{n \to \infty} a^{1/n}$ for a = 1, 0 < a < 1 and a = 0.

5. Prove the following

(i)
$$\lim_{n \to \infty} \frac{n}{n+1} = 1$$
 (ii) $\lim_{n \to \infty} \frac{n+1}{n^3+4} = 0$.

6. Use Squeeze Theorem or the Comparison test to prove

(i)
$$\lim_{n \to \infty} \frac{\sin(n)}{n} = 0$$
 (ii) $\lim_{n \to \infty} \frac{n!}{n^n} = 0$

(iii)
$$\lim_{n \to \infty} n^{1/n} = 1$$
 [Hint: write let $h_n = n^{1/n} - 1$ and show that $n = (1 + h_n)^n \ge 1 + \frac{n(n-1)}{2}h_n^2$]

(iv)
$$\lim_{n \to \infty} \frac{\alpha(n)}{n} = 0$$
, where $\alpha(n) =$ number of primes dividing n . [Hint: show $\alpha(n) \le \sqrt{n}$.]

7. Show that if (a_n) converges to 0 and (b_n) is a bounded sequence, then $(a_n b_n)$ converges to 0. Hence, or otherwise, show that $\lim_{n \to \infty} \left(\frac{2n-1}{3n+1} \right)^n = 0$.

Monotone Convergence Theorem

- 8. Show that $((1+1/n)^n)$ is an increasing sequence. Show that $(1+1/n)^n < 3$. Hence deduce that it is convergent.
- (i) Suppose (a_n) is a decreasing (respectively increasing) sequence. Show that the sequence (U_n), where U_n = a₁ + a₂ + ··· + a_n / n is also a decreasing (respectively increasing) sequence. Hence deduce that the sequence (1/n (1 + 1/2 + ··· + 1/n)) is convergent.
 (ii) Prove that a_n → a ⇒ U_n = a₁ + a₂ + ··· + a_n / n → a. Show that the converse is false. 9.
- 10. Suppose (a_n) is a monotone sequence. Prove that (a_n) is convergent if and only if (a_n^2) is convergent.