

## Analysis 1 - Key to open questions from previous mock exams

1. See Fall 2018

**Solution:**

- (a) We prove the claim by induction. First, we prove by induction that  $x_n \geq 1$  for every  $n$ . The base case  $n = 0$  is given. Now, we use the strong form of induction. Fix  $n \geq 0$ , and assume that  $x_k \geq 1$  for every  $0 \leq k \leq n$ . Then, if  $n + 1 = 1$  (i.e.,  $n = 0$ ), we know that  $x_n \geq 1$ . So, assume that we have  $n \geq 1$  (so that  $n - 1$  makes sense in  $\mathbb{N}$ ). Then, we have

$$x_{n+1} = x_n + x_{n-1} \geq 1 + 1 = 2 \geq 1.$$

So, we settled the inductive step

Now, we turn to proving the main claim. It is given for  $n = 0$  and  $n = 1$ . So, we set an inductive argument starting from  $n = 2$ . For the base case, we have

$$x_2 = x_1 + x_0 = 1 + 1 = 2 \geq 2,$$

so the base case is settled. Now, fix  $n \geq 2$ , and assume that  $x_n \geq n$ . Then, we have

$$x_{n+1} = x_n + x_{n-1} \geq n + x_{n-1} \geq n + 1,$$

where we use the inductive hypothesis in the first inequality, and we use that  $x_k \geq 1$  for every  $k \geq 0$  in the second inequality. So, the claim is settled.

**Note:** if one wants to avoid strong induction to prove that  $x_k \geq 1$  for every  $k \geq 0$ , we can use a proof by contradiction as follows.

Assume that it is not true that  $x_n \geq 1$  for every  $n \in \mathbb{N}$ . Then, the set  $S = \{n \in \mathbb{N} \mid x_n < 1\}$  is not empty. Thus, as  $S \subseteq \mathbb{N}$ ,  $S$  has a minimum. Let  $N$  be its minimum. We know that  $N \neq 0$  and  $N \neq 1$ , as  $x_0 = x_1 = 1$ . So, we have  $N \geq 2$ , and by the recursive formula, we may write

$$1 > x_N = x_{N-1} + x_{N-2} \geq 1 + 1 = 2,$$

which is absurd, as  $1 > 2$  is false. Here, we used the fact that  $N \in S$  to argue that  $1 > x_N$ . Then, we used that  $N$  is the minimum of  $S$  to argue that  $x_{N-1}$  and  $x_{N-2}$  are both  $\geq 1$ .

- (b) By part (a), for every  $n$ , we have

$$x_n \geq n.$$

Then, for  $n \geq 1$ , we have

$$\sqrt[n]{x_n} \geq \sqrt[n]{n} \geq \sqrt[n]{1} = 1,$$

where we used that  $x_n \geq n \geq 1$  and the fact that  $\sqrt[n]{x}$  is an increasing function in  $x$ . Since  $x_n \geq n$  for every  $n$ , we have  $\lim_{n \rightarrow \infty} x_n = +\infty$ . Furthermore,  $(x_n)$  is strictly increasing for  $n \geq 2$ . Then, as we know from class that  $\lim_{k \rightarrow \infty} \sqrt[k]{k} = 1$ , by a change of variable, we know that  $\lim_{n \rightarrow \infty} \sqrt[n]{x_n} = 1$ . Since both  $\sqrt[n]{x_n}$  and  $\sqrt[n]{1}$  converge to 1, we can conclude that  $\sqrt[n]{x_n}$  converges to 1 by the squeeze theorem.

**Solution:** To make sure that the recursion defines a sequence, we need to make sure that we can take the square root of each step. So, to start, we show that  $x_n \geq 1$  for every  $n$ , so that then  $\frac{3}{2}x_n - \frac{1}{2} \geq 1$ , and we can take the root defining  $x_{n+1}$ . We proceed by induction. The base case  $n = 0$  is given. So now, fix  $n$ , and assume that  $x_n \geq 1$ . Then, we have

$$x_{n+1} = \sqrt{\frac{3}{2}x_n - \frac{1}{2}} \geq \sqrt{1} = 1.$$

- (a) We proceed by induction, and our base case  $n = 0$  is given by assumption. Thus, we proceed with the inductive step. Fix  $n \geq 0$ , and assume that  $x_n \geq 1$ . Then, we have

$$x_{n+1} = \sqrt{\frac{3}{2}x_n - \frac{1}{2}} \geq \sqrt{\frac{3}{2} - \frac{1}{2}} = \sqrt{1} = 1.$$

This settles the inductive step.

- (b) Now, we proceed by induction. The base case corresponds to  $n = 1$ , i.e., we have to show  $x_1 \leq x_0$ . So, we have

$$x_1 = \sqrt{\frac{3}{2}x_0 - \frac{1}{2}} = \sqrt{\frac{5}{2}} < \sqrt{\frac{8}{2}} = 2 = x_0.$$

Now, fix  $n \geq 1$ , and assume that  $x_n \leq x_{n-1}$ . Then, we have

$$x_{n+1} = \sqrt{\frac{3}{2}x_n - \frac{1}{2}} \leq \sqrt{\frac{3}{2}x_{n-1} - \frac{1}{2}} = x_n,$$

where we used that  $x_n \leq x_{n-1}$  and that the function  $\sqrt{x}$  is increasing in  $x$ .

- (c) By part (b),  $(x_n)$  is a monotonic sequence. By the preamble, we know that  $(x_n)$  is bounded below by 1. Then, a sequence that is decreasing and bounded below is bounded. Then, we can conclude, as bounded monotonic sequences are convergent.

**Note 1:** if we do not observe that  $x_n \geq 1$  for all  $n$ , we anyway know that  $x_n \geq 0$ , as it is a square root (on the other hand, we needed to show  $x_n \geq 1$  to show that the recursion is infinite).

**Note 2:** we can actually compute the limit. The recursion gives us  $x = \sqrt{\frac{3}{2}x - \frac{1}{2}}$ . Then, we have  $x^2 = \frac{3}{2}x - \frac{1}{2}$ . This equation has solutions 1 and  $\frac{1}{2}$ . Since we showed that  $x_n \geq 1$  for all  $n$ , the limit has to be 1.