

1. Find the limit of each of the following sequences. If a limit does not exist, write “DNE” for your answer.

a.  $x_n = \cos(n\pi)$

b.  $y_n = \frac{n}{2^n}$

c.  $z_n = \frac{\arctan(ne^n + n^2)}{n \ln n}$

d.  $t_n = \frac{1}{\sqrt{n+1} - \sqrt{n}}$

e.  $u_n = \frac{n}{n^2+1} + \frac{n}{n^2+2} + \frac{n}{n^2+3} + \cdots + \frac{n}{n^2+n}$

2. State whether each of the following statements are **TRUE** or **FALSE**. You do need to show your work when your answer is **FALSE** only.

a. A subsequence of a bounded sequence *must* converge.

b. A convergent sequence has *at most* one limit.

c. Let  $(x_n)$  be a divergent sequence. Then, the limits of any two subsequences (if they exist) *must* be different.

d. A convergent sequence is *bounded* by its limit.

e. A bounded sequence has *at most* one convergent subsequence.

f. Let  $(x_n)$  (resp.  $(y_n)$ ) be a sequence that converges to an extended real number  $x$  (resp.  $y$ ) as  $n \rightarrow \infty$ . Then, we have

$$\lim_{n \rightarrow \infty} (x_n + y_n) = x + y \quad \text{and} \quad \lim_{n \rightarrow \infty} (x_n y_n) = xy$$

3. Let  $(x_n)$  be a sequence of real numbers defined by

$$x_n = \sum_{k=0}^n \frac{1}{\binom{n}{k}}$$

where  $\binom{n}{k}$  are the binomial coefficients

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \frac{n(n-1)(n-2) \cdots (n-k+1)}{k!}$$

Assume that

$$\sum_{k=2}^{n-2} \frac{1}{\binom{n}{k}} \leq \frac{2}{n}$$

Then, prove the convergence of the sequence  $(x_n)$  and find the limit.

4. Let  $a$  be a positive number and consider the sequence  $(x_n)$  defined by

$$\begin{cases} x_1 > 0 \\ x_{n+1} = \frac{1}{2} \left( x_n + \frac{a^2}{x_n} \right) \end{cases}$$

- Show that  $x_n \geq a$ ;  $\forall n \geq 2$
- Show that  $(x_n)$  is a decreasing sequence.
- Deduce that  $(x_n)$  is a convergent sequence and find its limit.

5. Let  $(x_n)$  be a sequence defined by

$$\begin{cases} x_1 = \frac{1}{2} \\ x_{n+1} = x_n^2 + \frac{3}{16} \end{cases}$$

- Show that  $x_n \geq 0$ ;  $\forall n \in \mathbf{N}$
- Show that  $(x_n)$  is a decreasing sequence.
- Deduce that  $(x_n)$  is a convergent sequence and find its limit.

6. Let  $(x_n)$  and  $(y_n)$  be two sequences defined by

$$\begin{cases} x_n = \frac{1}{1!} + \frac{1}{2!} + \cdots + \frac{1}{n!} \\ y_n = x_n + \frac{1}{n!} \end{cases}$$

Prove that  $(x_n)$  and  $(y_n)$  converge to the same limit.

7. Consider  $a$  and  $b$  two real numbers such that  $0 < a < b$ . Let  $(x_n)$  and  $(y_n)$  be two sequences defined by

$$x_1 = a \quad \text{and} \quad y_1 = b$$

and for  $n \geq 2$

$$\begin{cases} x_{n+1} = \sqrt{x_n y_n} \\ y_{n+1} = \frac{x_n + y_n}{2} \end{cases}$$

- a. Prove that  $0 < x_n < y_n ; \quad \forall n \in \mathbf{N}$
- b. Show that  $(x_n)$  is an increasing sequence.
- c. Show that  $(y_n)$  is an decreasing sequence.
- c. Show that  $(x_n)$  and  $(y_n)$  converge to the same limit.

8. Let  $(x_n)$  and  $(y_n)$  be two sequences such that  $\lim_{n \rightarrow \infty} x_n = x$  and  $\lim_{n \rightarrow \infty} y_n = y$ . Consider the sequence  $(z_n)$  defined by

$$z_n = \sup(x_n, y_n) ; \quad \forall n \in \mathbf{N}$$

Prove that  $(z_n)$  is a convergent sequence and find its limit.

9. Consider  $(x_n)$  a sequence of real numbers defined by

$$\begin{cases} x_1 \in \mathbf{R} \\ x_{n+1} = \frac{x_n - 6}{x_n - 4} \end{cases}$$

- a. Prove the existence of two real numbers  $\alpha$  and  $\beta$  ( $\alpha < \beta$ ) such that

$$\text{If } x_1 = \alpha, \quad \text{then } x_n = \alpha ; \quad \forall n \in \mathbf{N}$$

and

$$\text{If } x_1 = \beta, \quad \text{then } x_n = \beta ; \quad \forall n \in \mathbf{N}$$

- b. Assume that  $x_1 \neq \alpha$  and  $x_1 \neq \beta$ . Consider the sequence  $(y_n)$  defined by

$$y_n = \frac{x_n - \alpha}{x_n - \beta} ; \quad \forall n \in \mathbf{N}$$

- i. Find a relation between  $y_n$  and  $y_{n+1}$  and then establish the convergence of the sequence  $(y_n)$ .
- ii. Deduce the limit of the sequence  $(x_n)$ .