

5.7. Exercises on sequences and series

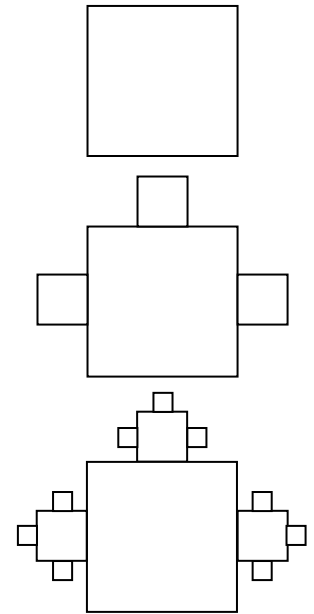
Exercise 1: linear and exponential growth

A square with side length 1 dm consecutively grows smaller squares on three of its four sides. The squares added in the n th step have only **one third** of the side length of the squares added in the previous step $n - 1$

- Calculate the circumference U_n after $n = 0, 1, 2, 3$ and 4 steps.
- What is the difference $U_{n+1} - U_n$ of the circumference from step n to step $n + 1$?
- Find an expression of U_{n+1} in terms of U_n .
- Find an expression of U_n in terms of n .
- Calculate the area A_n of the shape after $n = 1, 2, 3$ and 4 steps
- What is the difference $A_{n+1} - A_n$ of the area from step n to step $n + 1$?
- Find an expression of A_{n+1} in terms of A_n .
- Find an expression of A_n in terms of n .

Hint: $1 + x + x^2 + x^3 + \dots + x^n = \frac{1 - x^{n+1}}{1 - x}$.

- Calculate A_{100} and U_{100} . Describe the trend of U_n and A_n for ever larger n . Draw conclusions about the circumference of natural places like for example an island.
- Determine the limit $\lim_{n \rightarrow \infty} A_n$.



Exercise 2: Calculating terms with recursive and general formulae

Calculate the first 5 terms a_0, \dots, a_4 and draw a diagram. Can you guess the limit for $n \rightarrow \infty$?

- | | |
|----------------------------------|--|
| a) $a_n = 100 \cdot 2^{-n}$ | e) $a_{n+1} = a_n + \frac{1}{2}$ with $a_0 = 3$ |
| b) $a_n = 100 - 50 \cdot 2^{-n}$ | f) $a_{n+1} = a_n + \frac{1}{2} a_n$ with $a_0 = 3$ |
| c) $a_n = \frac{1}{n+1}$ | g) $a_{n+1} = a_n + \frac{1}{2} (5 - a_n)$ with $a_0 = 3$ |
| d) $a_n = (n+1)(n+2)$ | h) $a_{n+1} = a_n + \frac{1}{20} a_n (5 - a_n)$ with $a_0 = 3$ |

Exercise 3: Finding recursive and general formulae for given terms of a sequence

Find the recursive formula and the general formula for the sequence with the terms given:

- | | |
|--|---|
| a) $a_0 = 1; a_1 = 3; a_2 = 5; a_3 = 7; a_4 = 9$ | e) $a_0 = 0; a_1 = \frac{1}{2}; a_2 = \frac{2}{3}; a_3 = \frac{3}{4}; a_4 = \frac{4}{5}$ |
| b) $a_0 = 3; a_1 = 6; a_2 = 12; a_3 = 24; a_4 = 48$ | f) $a_0 = 1; a_1 = \frac{2}{3}; a_2 = \frac{4}{9}; a_3 = \frac{8}{27}; a_4 = \frac{16}{81}$ |
| c) $a_0 = 2; a_1 = 6; a_2 = 18; a_3 = 54; a_4 = 162$ | g) $a_0 = -1; a_1 = 1; a_2 = \frac{7}{5}; a_3 = \frac{11}{7}; a_4 = \frac{5}{3}$ |
| d) $a_0 = 2; a_1 = 5; a_2 = 10; a_3 = 17; a_4 = 26$ | h) $a_0 = 0; a_1 = \frac{1}{3}; a_2 = \frac{4}{9}; a_3 = \frac{1}{3}; a_4 = \frac{16}{81}$ |

Exercise 4: Converting general formulae into recursive formulae

Find a recursive formula for the given general formula

- | | | | |
|-------------------|---------------------|-------------------|--------------------------|
| a) $a_n = 3n + 2$ | b) $a_n = n^2 - 2n$ | c) $a_n = 3^{-n}$ | d) $a_n = \frac{n}{n+1}$ |
|-------------------|---------------------|-------------------|--------------------------|

Exercise 5: Converting recursive formulae into general formulae

Find an general formula for the given recursive formula

- | | |
|--|--|
| a) $a_{n+1} = a_n - 3$ with $a_0 = 2$ | c) $a_{n+1} = a_n + 2n + 2$ with $a_0 = 0$ |
| b) $a_{n+1} = 0,8 \cdot a_n$ with $a_0 = 20$ | d) $a_{n+1} = a_n + 2n + 1$ with $a_0 = 0$ |

Exercise 6: Monotonicity of a sequence

Examine the following sequences on monotonic increasing or decreasing behavior:

a) $a_n = \frac{n-1}{n+1}$ b) $a_n = \sqrt{n^2 - n}$ c) $a_n = n^3 - 3n^2$ d) $a_n = n^2 \cdot 2^{-n}$

Exercise 7: Boundedness of a sequence

Examine the following sequences on upper and lower bounds:

a) $a_n = \frac{n}{n+1}$ b) $a_n = \sqrt{n^2 + n}$ c) $a_n = n^2 - n^3$ d) $a_n = n^2 \cdot 3^{-n}$

Exercise 8: Limit of a sequence

Find the limit $\lim_{n \rightarrow \infty} a_n$ and give reasons.

a) $a_n = \frac{n+2}{n+1}$ b) $a_n = \frac{1}{n} \sqrt{n^2 + n}$ c) $a_n = \frac{1}{n} \sin(n)$ d) $a_n = n^3 \cdot 2^{-n}$

Exercise 9: Convergence of a sequence

Examine the sequence (a_n) for $n \geq 1$ on monotonicity and boundedness. Then draw a conclusion about its convergence:

a) $a_n = \frac{1-4n}{1+2n}$ b) $a_n = \frac{n-1}{2n}$ c) $a_n = \frac{2^n + 3^n}{2^n - 3^n}$ d) $a_n = \frac{n\sqrt{n} + 10}{n^2}$

Exercise 10: Series and sigma notation

Fill in the blanks:

generating sequence a_n	series $\sum_{k=0}^n a_k$	corresponding function $f(x)$	Integral $\int_1^{n+1} f(x)dx$
$\frac{1}{n}$			
	$1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots$		
	$1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$		
		$\frac{1}{x(x+1)} = \frac{1}{x} - \frac{1}{x+1}$	

Exercise 11: Arithmetic series

- a) Calculate $\sum_{k=0}^{20} a_k$ and $\sum_{k=60}^{100} a_k$ for the sequence $a_n = 2 + \frac{n}{10}$.
- b) Calculate $\sum_{k=0}^{16} a_k$ and $\sum_{k=40}^{80} a_k$ for the sequence (a_n) with $a_0 = 3$ and $a_{n+1} = a_n + \frac{1}{2}$.
- c) Calculate the initial value a_0 and the common difference d for the arithmetic sequence (a_n) with $\sum_{k=0}^{10} a_k = 22$ and $\sum_{k=0}^6 a_k = 7$.
- d) Calculate the common difference d for the arithmetic sequence (a_n) with $\sum_{k=10}^{90} a_k = 31$ and initial value $a_0 = 1$.

Exercise 12: Geometric series

- a) Calculate $\sum_{k=0}^{20} a_k$ and $\sum_{k=70}^{100} a_k$ for the sequence $a_n = 100 \cdot 0,9^n$.
- b) Calculate $\sum_{k=0}^{10} a_k$ and $\sum_{k=40}^{50} a_k$ for the sequence (a_n) with $a_0 = 3$ and $a_{n+1} = 1,2 \cdot a_n$.
- c) Calculate initial value a_0 and common ratio q for the geometric sequence (a_n) with $\sum_{k=0}^7 a_k = 641$ and $\sum_{k=0}^3 a_k = 625$.
- d) Calculate initial value a_0 and common ratio q for the geometric sequence (a_n) with $\sum_{k=0}^4 a_k = 336,16$ and limit $\sum_{k=0}^{\infty} a_k = 500$.

Exercise 13: Limit of a series

Examine the series $\sum_{k=1}^n a_k$ on monotonicity and boundedness. Then draw a conclusion about its convergence:

a) $\sum_{k=1}^n \frac{1}{k^2} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2}$

c) $\sum_{k=1}^n \frac{1}{3^k} = \frac{1}{3^1} + \frac{1}{3^2} + \frac{1}{3^3} + \dots + \frac{1}{3^n}$

b) $\sum_{k=0}^n \frac{1}{(2k+1)^2} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots + \frac{1}{(2n+1)^2}$

d) $\sum_{k=1}^n \frac{1}{n+k} = \frac{1}{n+1} + \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{2n}$

Exercise 14: Mathematical induction

Prove with mathematical induction

a) $2 + 4 + 6 + \dots + 2n = n(n+1)$ for $n \geq 1$

b) $1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{1}{6} n(n+1)(2n+1)$ for $n \geq 1$

c) $6 + 24 + 60 + 120 + \dots + n(n+1)(n+2) = \frac{1}{4} n(n+1)(n+2)(n+3)$

d) $x^0 + x^1 + x^2 + x^3 + \dots + x^n = \frac{1-x^{n+1}}{1-x}$ for $n \geq 0$.

e) $1 + 2x + 3x^2 + 4x^3 + \dots + nx^{n-1} = \frac{1-(n+1)x^n + nx^{n+1}}{(1-x)^2}$ for $n \geq 1$

f) The sequence a_n with $a_1 = 2$ and $a_{n+1} = a_n + (n+1)(n+2)$ has the general formula $a_n = \frac{1}{3} n(n+1)(n+2)$.

g) The sequence a_n mit $a_1 = \frac{3}{4}$ and $a_{n+1} = a_n - \frac{a_n}{(3n+4)(2n+1)}$ has the general formula $a_n = \frac{2n+1}{3n+1}$.

h) $8^n - 1$ is divisible by 7 for $n \geq 1$

i) $n^3 - n$ is divisible by 6 for $n \geq 2$

j) $(1+x)^n > 1+nx$ for $n \geq 2$, $x > -1$ and $x \neq 0$ (**Bernoulli's inequality**)

Exercise 15: Monotonicity and Boundedness

a) Show by mathematical induction that the sequence (a_n) with $a_0 = 3$ and $a_{n+1} = \frac{1}{2} \left(a_n + \frac{3}{a_n} \right)$ is positive for all $n \in \mathbb{N}$

b) Solve the inequality $\frac{1}{2} \left(x + \frac{3}{x} \right) > \sqrt{3}$ to x and show that the sequence from a) has the lower bound $\sqrt{3}$.

c) Show that the sequence from a) is monotonically decreasing.

d) Find the limit $a = \lim_{n \rightarrow \infty} a_n$ of the sequence from a).

Hint: For $n \rightarrow \infty$ holds $a_n = a_{n+1} = \lim_{n \rightarrow \infty} a_n = a$. Thus in the recursive formula you can plug in $a_n = a_{n+1} = a$ and solve to

a.

5.7. Solutions to the exercises on sequences and series

Exercise 1: Linear and exponential growth

All lengths are given in dm, all areas in dm^2 :

a) $U_0 = 4, U_1 = 6, U_2 = 8, U_3 = 10$ and $U_4 = 12$

b) $U_{n+1} - U_n = 2$ (**linear growth**)

c) $U_{n+1} = U_n + 2$ (**recursive formula**)

d) $U_n = 4 + 2n$ (**general formula**)

e) $A_0 = 1, A_1 = 1 + \frac{1}{3} \approx 1,33, A_2 = 1 + \frac{1}{3} + \frac{1}{9} \approx 1,44, A_3 = 1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} \approx 1,48$

and $A_4 = 1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \frac{1}{81} \approx 1,49$

f) $A_{n+1} - A_n = 3^{n+1} \cdot \left(\frac{1}{3^{n+1}}\right)^2 = \left(\frac{1}{3}\right)^{n+1}$ (**exponential growth**)

g) $A_{n+1} = A_n + \left(\frac{1}{3}\right)^{n+1}$ (**recursive formula**)

h) $A_n = 1 + \left(\frac{1}{3}\right)^1 + \left(\frac{1}{3}\right)^2 + \dots + \left(\frac{1}{3}\right)^n = \frac{1 - 1/3^{n+1}}{1 - 1/3} = \frac{3}{2} \left(1 - \left(\frac{1}{3}\right)^{n+1}\right) = \frac{3}{2} - \frac{1}{2} \left(\frac{1}{3}\right)^n$. (**general formula**)

i) $U_{100} = 204$ and $A_{100} \approx 1,5 \Rightarrow$ The circumference grows beyond all bounds but the area is bounded!

j) $\lim_{n \rightarrow \infty} A_n = \lim_{n \rightarrow \infty} \frac{3}{2} \left(1 - \left(\frac{1}{3}\right)^{n+1}\right) = \frac{3}{2}$

Exercise 2: Calculating terms with recursive and general formulae

a) $a_0 = 100; a_1 = 50; a_2 = 25; a_3 = 12,5; a_4 = 6,25$ with $\lim_{n \rightarrow \infty} a_n = 0$

b) $a_0 = 50; a_1 = 75; a_2 = 87,5; a_3 = 93,75; a_4 = 96,875$ with $\lim_{n \rightarrow \infty} a_n = 100$

c) $a_0 = 1; a_1 = \frac{1}{2}; a_2 = \frac{1}{3}; a_3 = \frac{1}{4}; a_4 = \frac{1}{5}$ with $\lim_{n \rightarrow \infty} a_n = 0$

d) $a_0 = 2; a_1 = 6; a_2 = 12; a_3 = 20; a_4 = 30$ and no limit

e) $a_0 = 3; a_1 = 3,5; a_2 = 4; a_3 = 4,5; a_4 = 5$ and no limit

f) $a_0 = 3; a_1 = 4,5; a_2 = 6,75; a_3 = 10,125; a_4 = 15,1875$ and no limit

g) $a_0 = 3; a_1 = 4; a_2 = 4,5; a_3 = 4,75; a_4 = 4,875$ with $\lim_{n \rightarrow \infty} a_n = 5$

h) $a_0 = 3; a_1 = 3,3; a_2 \approx 3,74; a_3 \approx 3,98; a_4 = 4,18$ with $\lim_{n \rightarrow \infty} a_n = 5$

Exercise 3: Finding general and recursive formulae from given terms of a sequence

a) $a_{n+1} = a_n + 2$ with $a_0 = 1 \Rightarrow a_n = 1 + 2n$ e) $a_{n+1} = a_n + \frac{1}{(n+1)(n+2)}$ with $a_0 = 0 \Rightarrow a_n = \frac{n}{n+1}$

b) $a_{n+1} = 2a_n$ with $a_0 = 3 \Rightarrow a_n = 3 \cdot 2^n$ f) $a_{n+1} = \frac{2}{3} a_n$ with $a_0 = 1 \Rightarrow a_n = \left(\frac{2}{3}\right)^n$

c) $a_{n+1} = 3a_n$ with $a_0 = 2 \Rightarrow a_n = 2 \cdot 3^n$ g) $a_{n+1} = a_n + \frac{6}{(2n+3)(2n+1)}$ with $a_0 = -1 \Rightarrow a_n = \frac{4n-1}{2n+1}$

d) $a_{n+1} = a_n + 2n + 3$ with $a_0 = 2 \Rightarrow a_n = n^2 + 1$ h) $a_{n+1} = \frac{1}{3} \left(\frac{n+1}{n}\right)^2 a_n$ for $n \geq 1$ with $a_1 = 1$ and $a_0 = 0 \Rightarrow a_n = \frac{n^2}{3^n}$

Exercise 4: Converting general formulae into recursive formulae

a) $a_{n+1} = a_n + 3$ with $a_0 = 2$ c) $a_{n+1} = \frac{1}{3} a_n$ with $a_0 = 1$

b) $a_{n+1} = a_n + 2n - 1$ with $a_0 = 0$ d) $a_{n+1} = a_n + \frac{1}{(n+1)(n+2)}$ with $a_0 = 0$

Exercise 5: Converting recursive formulae into general formulae

a) $a_n = -3n + 2$ b) $a_n = 20 \cdot 0,8^n$ c) $a_n = n(n+1)$ d) $a_n = n^2$

Exercise 6: Monotonicity of a sequence

- a) monotonically increasing, since $\frac{a_{n+1}}{a_n} = \frac{n(n+1)}{(n+2)(n-1)} = \frac{n^2+n}{n^2+n-2} > 1$ for all $n \in \mathbb{N}$.
- b) monotonically increasing, since $\frac{a_{n+1}}{a_n} = \frac{\sqrt{(n+1)^2 - (n+1)}}{\sqrt{n^2 - n}} = \sqrt{\frac{n^2+n}{n^2-n}} > 1$ for all $n \in \mathbb{N}$.
- c) monotonically increasing for $n \geq 2$,
 since $a_{n+1} - a_n = (n+1)^3 - 3(n+1)^2 - n^3 + 3n^2 = 3n^2 - 3n - 2 = 3(n^2 - n - \frac{2}{3}) > 0$ for $n \geq 2$
- d) monotonically decreasing for $n \geq 2$,
 since $a_{n+1} - a_n = (n+1)^2 \cdot 2^{-(n+1)} - n^2 \cdot 2^{-n} = 2^{-(n+1)}(n^2 + 2n + 1 - 2n^2) = 2^{-(n+1)}(-n^2 + 2n + 1) < 0$ for $n \geq 2$

Exercise 7: Boundedness of a sequence

- a) Upper bound $S_o = 1$, since $a_n \leq 1 \Leftrightarrow \frac{n}{n+1} \leq 1$ for all $n \in \mathbb{N}$ and lower bound $S_u = 0$, since $a_n \geq 0 \Leftrightarrow \frac{n}{n+1} \geq 0$ for $n \in \mathbb{N}$
- b) No upper bound S , since there is no $S \in \mathbb{R}$ with $a_n \leq S \Leftrightarrow \sqrt{n^2+n} \leq S \Leftrightarrow n^2+n \leq S^2$ for all $n \in \mathbb{N}$.
 Lower bound $S_u = 0$, since $a_n \geq 0 \Leftrightarrow \sqrt{n^2+n} \geq 0$ for all $n \in \mathbb{N}$.
- c) Upper bound $S_o = 0$, since $a_n \leq 0 \Leftrightarrow n^2 - n^3 \leq 0 \Leftrightarrow n^2(1-n) \leq 0$ for all $n \in \mathbb{N}$.
 No lower bound S , since there is no $S \in \mathbb{R}$ with $a_n \geq S \Leftrightarrow n^2 - n^3 \geq S$ for all $n \in \mathbb{N}$
- d) Upper bound $S_o = 1$, since $a_n \leq 1 \Leftrightarrow n^2 \cdot 3^{-n} \leq 1 \Leftrightarrow n^2 \leq 3^n$ for all $n \in \mathbb{N}$.
 Lower bound $S_u = 0$, since $n^2 \cdot 3^{-n} \geq 0$ for all $n \in \mathbb{N}$

Exercise 8: Limit of a sequence

We have to show that for any $\varepsilon > 0$ there is a n_ε so that the condition $|a_n - a| < \varepsilon$ holds for all $n > n_\varepsilon$.

- a) $\lim_{n \rightarrow \infty} a_n = 1$, since $|a - a_n| \leq \varepsilon \Leftrightarrow |1 - \frac{n+2}{n+1}| \leq \varepsilon \Leftrightarrow \frac{1}{n+1} \leq \varepsilon \Leftrightarrow \frac{1}{\varepsilon} - 1 \leq n$ holds for all $n \geq n_\varepsilon = \frac{1}{\varepsilon} - 1$.
- b) $\lim_{n \rightarrow \infty} a_n = 1$, since $|a - a_n| \leq \varepsilon \Leftrightarrow |1 - \frac{1}{n} \sqrt{n^2+n}| \leq \varepsilon \Leftrightarrow 1 - \sqrt{1 + \frac{1}{n}} \leq \varepsilon \Leftrightarrow \sqrt{1 + \frac{1}{n}} \leq 1 + \varepsilon$
 $\Leftrightarrow 1 + \frac{1}{n} \leq (1 + \varepsilon)^2 \Leftrightarrow \frac{1}{1 - (1 - \varepsilon)^2} \leq n \Leftrightarrow \frac{1}{\varepsilon(2 - \varepsilon)} \leq n$ holds for all $n \geq n_\varepsilon = \frac{1}{\varepsilon(2 - \varepsilon)}$.
- c) $\lim_{n \rightarrow \infty} a_n = 0$, since $|a - a_n| \leq \varepsilon \Leftrightarrow |\frac{1}{n} \sin(n)| \leq \varepsilon \Leftrightarrow \frac{1}{n} \leq \varepsilon$ holds for all $n \geq n_\varepsilon = \frac{1}{\varepsilon}$.
- d) $\lim_{n \rightarrow \infty} a_n = 0$, since $|a - a_n| \leq \varepsilon \Leftrightarrow |n^3 \cdot 2^{-n}| \leq \varepsilon \Leftrightarrow \frac{1}{\varepsilon} \leq \frac{2^n}{n^3}$ holds for all $n \geq 10$

Exercise 9: Convergence of a sequence

- a) Boundedness: $a_n = \frac{1-4n}{1+2n} = -2 + \frac{3}{1+2n} \Rightarrow -2 < a_n < 1$, since $a_n + 2 = \frac{3}{1+2n}$ and $0 < \frac{3}{1+2n} < 3$
 Monotonicity: $a_{n+1} - a_n = \frac{3}{1+2(n+1)} - \frac{3}{1+2n} = \frac{3}{2n+3} - \frac{3}{2n+1} = < 0 \Rightarrow (a_n)$ decreases monotonically (to $\lim_{n \rightarrow \infty} a_n = -2$)
- b) Boundedness: $a_n = \frac{n-1}{2n} = \frac{1}{2} - \frac{1}{2n} \Rightarrow 0 < a_n < \frac{1}{2}$, since $0 < \frac{1}{2n} < \frac{1}{2}$.
 Monotonicity: $a_{n+1} - a_n = -\frac{1}{2(n+1)} + \frac{1}{2n} > 0 \Rightarrow (a_n)$ increases monotonically (to $\lim_{n \rightarrow \infty} a_n = \frac{1}{2}$)

$$c) \text{ Boundedness: } a_n = \frac{2^n + 3^n}{2^n - 3^n} = \frac{3^n \left(1 + \left(\frac{2}{3}\right)^n\right)}{-3^n \left(1 - \left(\frac{2}{3}\right)^n\right)} = -\frac{1 + \left(\frac{2}{3}\right)^n}{1 - \left(\frac{2}{3}\right)^n} \Rightarrow -2 < a_n < 0, \text{ since } 0 < \frac{1 + \left(\frac{2}{3}\right)^n}{1 - \left(\frac{2}{3}\right)^n} < 1 + \left(\frac{2}{3}\right)^n < 2$$

$$\text{Monotonicity: } a_{n+1} - a_n = \frac{2^n + 3^n}{2^n - 3^n} - \frac{2^{n+1} + 3^{n+1}}{2^{n+1} - 3^{n+1}} = \frac{(2^{n+1} - 3^{n+1})(2^n + 3^n) - (2^{n+1} + 3^{n+1})(2^n - 3^n)}{(2^{n+1} - 3^{n+1})(2^n - 3^n)}$$

$$= \frac{2^{2n+1} - 6^n + 3^{2n+1} - (2^{2n+1} + 6^n - 3^{2n+1})}{(2^{n+1} - 3^{n+1})(2^n - 3^n)} = \frac{2 \cdot 3^{2n+1}}{(2^{n+1} - 3^{n+1})(2^n - 3^n)} > 0$$

$\Rightarrow (a_n)$ increases monotonically (to $\lim_{n \rightarrow \infty} a_n = -1$)

$$d) \text{ Boundedness: } a_n = \frac{n\sqrt{n} + 10}{n^2} = \frac{1}{\sqrt{n}} + \frac{10}{n^2} \Rightarrow 0 < a_n < 1 + 10 = 11$$

$$\text{Monotonicity: } a_{n+1} - a_n = \frac{1}{\sqrt{n+1}} + \frac{10}{(n+1)^2} - \frac{1}{\sqrt{n}} - \frac{10}{n^2} = \left(\frac{1}{\sqrt{n+1}} - \frac{1}{\sqrt{n}}\right) + \left(\frac{10}{(n+1)^2} - \frac{10}{n^2}\right) < 0, \text{ since both brackets } < 0$$

$\Rightarrow (a_n)$ decreases monotonically (to $\lim_{n \rightarrow \infty} a_n = 0$)

Exercise 10: Series and sigma notation

Generating sequence a_n	Series $\sum_{k=0}^n a_k$	Corresponding function $f(x)$	Integral $\int_1^{n+1} f(x)dx$
$\frac{1}{n}$	$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$	$\frac{1}{x}$	$\ln(n+1)$
$\frac{1}{3^n}$	$1 + \frac{1}{3} + \frac{1}{9} + \frac{1}{27} + \dots$	$\frac{1}{3^x}$	$3 \cdot \ln(3) \cdot \left(1 - \frac{1}{3^n}\right)$
$\frac{1}{n^2}$	$1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$	$\frac{1}{x^2}$	$1 - \frac{1}{n+1}$
$\frac{1}{n(n+1)}$	$\frac{1}{2} + \frac{1}{6} + \frac{1}{12} + \frac{1}{20} + \dots$	$\frac{1}{x(x+1)} = \frac{1}{x} - \frac{1}{x+1}$	$\ln(2) + \ln\left(\frac{n+1}{n+2}\right)$

Exercise 11: Arithmetic series

$$a) \sum_{k=0}^{20} a_k = 63 \text{ and } \sum_{k=60}^{100} a_k = \sum_{k=0}^{100} a_k - \sum_{k=0}^{59} a_k = 707 - 297 = 410.$$

$$b) \sum_{k=0}^{16} a_k = 119 \text{ and } \sum_{k=40}^{80} a_k = \sum_{k=0}^{80} a_k - \sum_{k=0}^{39} a_k = 1863 - 510 = 1353.$$

$$c) \sum_{k=0}^{10} a_k = 11a_0 + 55d = 22 \Leftrightarrow a_0 + 5d = 2 \text{ and } \sum_{k=0}^6 a_k = 7a_0 + 21d = 7 \Leftrightarrow a_0 + 3d = 1 \text{ result in } a_0 = -\frac{1}{2} \text{ and } d = \frac{1}{2}$$

$$d) \sum_{k=0}^{90} a_k = 91 \cdot 1 + 4095d = \sum_{k=0}^9 a_k + 31 = 10 \cdot 1 + 45d + 31 \Leftrightarrow 91 + 4095d = 41 + 45d \Leftrightarrow 50 = 4050d \text{ result in } d = \frac{1}{81}$$

Exercise 12: Geometric series

$$a) \sum_{k=0}^{20} a_k = 1000 \cdot (1 - 0,9^{21}) \approx 890,581 \text{ and } \sum_{k=70}^{100} a_k = 1000 \cdot (1 - 0,9^{101}) \approx 999,976.$$

$$b) \sum_{k=0}^{10} a_k = 15 \cdot (1,2^{11} - 1) \approx 96,45 \text{ and } \sum_{k=40}^{50} a_k = 15 \cdot (1,2^{51} - 1) \approx 163\,792,89$$

$$c) \sum_{k=0}^7 a_k = a_0 \cdot \frac{q^8 - 1}{q - 1} = 641 \text{ and } \sum_{k=0}^3 a_k = a_0 \cdot \frac{q^4 - 1}{q - 1} = 625 \text{ result in } \frac{q^8 - 1}{q^4 - 1} = \frac{641}{625} \Leftrightarrow \frac{(q^4 - 1)(q^4 + 1)}{q^4 - 1} = 1,0256$$

$$\Leftrightarrow q^4 = 0,256 \Rightarrow \text{common ratio } q = 0,4 \text{ and initial value } a_0 \approx 384,85$$

$$d) \sum_{k=0}^4 a_k = a_0 \cdot \frac{q^5 - 1}{q - 1} = 336,16 \text{ and limit } \sum_{k=0}^{\infty} a_k = a_0 \cdot \frac{1}{1 - q} = 500 \text{ result in } q^5 - 1 = -\frac{336,16}{500} \Leftrightarrow q^5 = 0,32768 \Leftrightarrow \text{common ratio } q = 0,8 \text{ and initial value } a_0 = 100.$$

Exercise 13: Limit of a series

a) $s_n = \sum_{k=1}^n \frac{1}{k^2}$ is monotonically increasing, since $s_{n+1} - s_n = \frac{1}{(n+1)^2} > 0$ for all $n \in \mathbb{N}$. (s_n) is bounded above, since

$$s_n = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2} < 1 + \int_1^n \frac{1}{x^2} dx = 1 + \left[-\frac{1}{x} \right]_1^n = 2 - \frac{1}{n} < 2 \text{ for all } n \in \mathbb{N}. \text{ Therefore } (s_n) \text{ converges to a}$$

$$\lim_{n \rightarrow \infty} s_n \leq 2. \text{ L. Euler showed in 1736, that } \lim_{n \rightarrow \infty} s_n = \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6} \approx 1,64$$

b) $s_n = \sum_{k=0}^n \frac{1}{(2k+1)^2}$ is monotonically increasing, since $s_{n+1} - s_n = \frac{1}{(2n+3)^2} > 0$ for all $n \in \mathbb{N}$. (s_n) is bounded above, since

$$s_n = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots + \frac{1}{(2n+1)^2} < 1 + \int_0^n \frac{1}{(2x+1)^2} dx = 1 + \left[-\frac{1}{2(2x+1)} \right]_0^n = \frac{3}{2} - \frac{1}{4n+2} < \frac{3}{2} \text{ for all } n \in \mathbb{N}.$$

$$\text{Therefore } (s_n) \text{ converges to } \lim_{n \rightarrow \infty} s_n \leq \frac{3}{2}. \text{ L. Euler showed, that } \lim_{n \rightarrow \infty} s_n = \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} = \frac{\pi^2}{8} \approx 1,23$$

c) $s_n = \sum_{k=0}^n \frac{1}{3^k}$ is monotonically increasing, since $s_{n+1} - s_n = \frac{1}{3^{n+1}} > 0$ for all $n \in \mathbb{N}$. (s_n) is bounded above, since

$$s_n = 1 + \frac{1}{3^1} + \frac{1}{3^2} + \dots + \frac{1}{3^n} < \int_{-1}^n \frac{1}{3^x} dx = \int_{-1}^n e^{-\ln(3) \cdot x} dx = \left[-\frac{1}{\ln(3)} \cdot e^{-\ln(3) \cdot x} \right]_{-1}^n = \frac{3}{\ln(3)} - \frac{1}{\ln(3) \cdot 3^n} < \frac{3}{\ln(3)} \text{ for } n \in \mathbb{N}.$$

Therefore (s_n) converges to $\lim_{n \rightarrow \infty} s_n \leq \frac{3}{\ln(3)}$. The exact value of this limit can be obtained by using the summation rule for

$$\text{geometric series: } \sum_{k=0}^{\infty} \frac{1}{3^k} = \lim_{n \rightarrow \infty} \sum_{k=0}^n \frac{1}{3^k} = \lim_{n \rightarrow \infty} 1 \cdot \frac{1 - \left(\frac{1}{3}\right)^{n+1}}{1 - \frac{1}{3}} = \frac{1}{1 - \frac{1}{3}} = \frac{3}{2}.$$

d) $s_n = \sum_{k=1}^n \frac{1}{n+k}$ is monotonically increasing, since $s_{n+1} - s_n = \frac{1}{2n+2} + \frac{1}{2n+1} - \frac{1}{n+1} = \frac{1}{2n+1} - \frac{1}{2n+2} > 0$ for $n \in \mathbb{N}$.

$$(s_n) \text{ is bounded above, since } s_n = \frac{1}{n+1} + \frac{1}{n+2} + \frac{1}{n+3} + \dots + \frac{1}{2n} < \int_0^n \frac{1}{n+x} dx = \ln(n+x) \Big|_0^n = \ln(2n) - \ln(n) = \ln(2)$$

for all $n \geq 1$ and $s_0 = 1$. Therefore (s_n) converges to $\lim_{n \rightarrow \infty} s_n \leq \ln(2)$.

Exercise 14: Mathematical induction

a) **Base case** $n = 1$: $2 = 1 \cdot (1 + 1)$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $2 + 4 + 6 + \dots + 2n = n(n + 1)$

We have to show the statement for $n + 1$: $2 + 4 + 6 + \dots + 2n + 2(n + 2) = (n + 1)(n + 2)$

Plug the hypothesis into the left side:

$$2 + 4 + 6 + \dots + 2n + 2(n + 2) = n(n + 1) + 2n + 2 = n^2 + 3n + 2$$

Right side: $(n + 1)(n + 2) = n^2 + 3n + 2$ **qed**

b) **Base case** $n = 1$: $1^2 = \frac{1}{6} \cdot 1(1 + 1)(2 + 1) = 1$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{1}{6} n(n + 1)(2n + 1)$

We have to show the statement for $n + 1$: $1^2 + 2^2 + 3^2 + \dots + n^2 + (n + 1)^2 = \frac{1}{6} (n + 1)(n + 2)(2n + 3)$

Plug the hypothesis into the left side:

$$1^2 + 2^2 + 3^2 + \dots + n^2 + (n + 1)^2 = \frac{1}{6} n(n + 1)(2n + 1) + (n + 1)^2 = \frac{1}{3} n^3 + \frac{3}{2} n^2 + \frac{13}{6} n + 1$$

Right side: $\frac{1}{6} (n + 1)(n + 2)(2n + 3) = \frac{1}{6} (2n^3 + 9n^2 + 13n + 6) = \frac{1}{3} n^3 + \frac{3}{2} n^2 + \frac{13}{6} n + 1 = \text{left side, qed}$

c) **Base case** $n = 1$: $6 = \frac{1}{4} \cdot 1 \cdot 2 \cdot 3 \cdot 4 = 6$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n: $6 + 24 + 60 + 120 + \dots + n(n+1)(n+2) = \frac{1}{4} n(n+1)(n+2)(n+3)$

We have to show the statement for n + 1:

$$6 + 24 + 60 + 120 + \dots + n(n+1)(n+2) + (n+1)(n+2)(n+3) = \frac{1}{4} (n+1)(n+2)(n+3)(n+4)$$

Plug the hypothesis into the left side:

$$\begin{aligned} 6 + 24 + 60 + 120 + \dots + n(n+1)(n+2) + (n+1)(n+2)(n+3) &= \frac{1}{4} n(n+1)(n+2)(n+3) + (n+1)(n+2)(n+3) \\ &= \frac{1}{4} (n+1)(n+2)(n+3)(n+4) = \text{right side, qed.} \end{aligned}$$

d) **Base case** $n = 0$: $1 = \frac{1-x^1}{1-x} = 1$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n: $x^0 + x^1 + x^2 + x^3 + \dots + x^n = \frac{1-x^{n+1}}{1-x}$

We have to show the statement for n + 1: $x^0 + x^1 + x^2 + x^3 + \dots + x^n + x^{n+1} = \frac{1-x^{n+2}}{1-x}$

Plug the hypothesis into the left side:

$$x^0 + x^1 + x^2 + x^3 + \dots + x^n + x^{n+1} = \frac{1-x^{n+1}}{1-x} + x^{n+1} = \frac{1-x^{n+1} + x^{n+1} - x^{n+2}}{1-x} = \frac{1-x^{n+2}}{1-x} = \text{right side, qed}$$

e) **Base case** $n = 1$: $1 = \frac{1-2x+x^2}{(1-x)^2} = 1$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n: $1 + 2x + 3x^2 + 4x^3 + \dots + nx^{n-1} = \frac{1-(n+1)x^n + nx^{n+1}}{(1-x)^2}$

We have to show the statement for n + 1: $1 + 2x + 3x^2 + 4x^3 + \dots + nx^{n-1} + (n+1)x^n = \frac{1-(n+2)x^{n+1} + (n+1)x^{n+2}}{(1-x)^2}$

Plug the hypothesis into the left side:

$$\begin{aligned} \frac{1-(n+1)x^n + nx^{n+1}}{(1-x)^2} + (n+1)x^n &= \frac{1-(n+1)x^n + nx^{n+1} + (1-x)^2(n+1)x^n}{(1-x)^2} \\ &= \frac{1-(n+1)x^n + nx^{n+1} + (n+1)x^n - 2(n+1)x^{n+1} + (n+1)x^{n+2}}{(1-x)^2} \\ &= \frac{1-(n+2)x^{n+1} + (n+1)x^{n+2}}{(1-x)^2} = \text{right side, qed} \end{aligned}$$

f) **Base case** $n = 1$: $2 = \frac{1}{3} \cdot 1 \cdot 2 \cdot 3 = 2$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n: $a_n = \frac{1}{3} n(n+1)(n+2)$

We have to show the statement for n + 1: $a_{n+1} = \frac{1}{3} (n+1)(n+2)(n+3)$

Plug the hypothesis into the left side:

$$:a_{n+1} = a_n + (n+1)(n+2) = \frac{1}{3} n(n+1)(n+2) + (n+1)(n+2) = \frac{1}{3} n^3 + n^2 + \frac{2}{3} n + n^2 + 3n + 2 = \frac{1}{3} n^3 + 2n^2 + \frac{11}{3} n + 2.$$

Right side: $\frac{1}{3} (n+1)(n+2)(n+3) = \frac{1}{3} (n^2 + 3n + 2)(n+3) = \frac{1}{3} n^3 + 2n^2 + \frac{11}{3} n + 2 = \text{left side, qed.}$

g) **Base case for $n = 1$:** $\frac{3}{4} = \frac{2+1}{3+1} = \frac{3}{4}$

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $a_n = \frac{2n+1}{3n+1}$

We have to show the statement for $n + 1$: $a_{n+1} = \frac{2n+3}{3n+4}$

Plug the hypothesis into the left side:

$$a_{n+1} = a_n - \frac{a_n}{(3n+4)(2n+1)} = \frac{2n+1}{3n+1} \cdot \left(1 - \frac{1}{(3n+4)(2n+1)}\right) = \frac{2n+1}{3n+1} \cdot \frac{6n^2+11n+3}{(3n+4)(2n+1)} = \frac{2n+1}{3n+1} \cdot \frac{(3n+1)(2n+3)}{(3n+4)(2n+1)} = \frac{2n+3}{3n+4} = \text{right side, qed.}$$

h) **Base case $n = 1$:** $8^1 - 1 = 7$ obviously is divisible by 7

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $8^n - 1$ is divisible by 7

We have to show the statement for $n + 1$: $8^{n+1} - 1 = 8 \cdot 8^n - 1 = 7 \cdot 8^n + 8^n - 1$ is divisible by 7

Obviously the first summand $7 \cdot 8^n$ is divisible by 7. **According to the inductive hypothesis** the second summand $8^n - 1$ too is divisible by 7 and therefore the complete sum is divisible by 7. **qed**

i) **Base case $n = 1$:** $2^3 - 2 = 6$ is divisible by 6

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $n^3 - n$ is divisible by 6

We have to show the statement for $n + 1$:

$$(n+1)^3 - (n+1) = n^3 + 3n^2 + 2n = (n^3 - n) + (3n^2 + 3n) = (n^3 - n) + 6 \cdot \frac{1}{2}n(n+1)$$

is divisible by 6

According to the inductive hypothesis the left summand $n^3 - n$ is divisible by 6. But since either n or $n + 1$ is even, $\frac{1}{2}n(n+1)$

is an integer. Therefore the right summand $6 \cdot \frac{1}{2}n(n+1)$ too is divisible by 6 and so is the complete sum. **qed**

j) **Base case $n = 2$:** $(1+x)^2 = 1 + 2x + x^2 > 1 + 2x$, since $x^2 > 0$.

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $(1+x)^n > 1 + nx$

We have to show the statement for $n + 1$: $(1+x)^{n+1} > 1 + (n+1)x$

Plug the hypothesis into the left side:

$$(1+x)^{n+1} = (1+x)^n(1+x) > (1+nx)(1+x), \text{ since we assume } 1+x > 0$$

$$= 1 + (n+1)x + x^2$$

$$> 1 + (n+1)x, \text{ since } x^2 > 0$$

= **right side, qed**

Aufgabe 15: Mathematical induction, Monotonicity and Boundedness

a) **Base case $n = 0$:** $a_0 = 3 > 0$.

Inductive step $n \Rightarrow n + 1$:

Inductive hypothesis for some n : $a_n > 0$

We have to show the statement for $n + 1$: $a_{n+1} > 0$

Use the hypothesis: $a_{n+1} = \frac{1}{2} \left(a_n + \frac{3}{a_n} \right) > 0$, since $a_n > 0$, qed.

b) $\frac{1}{2} \left(x + \frac{3}{x} \right) > \sqrt{3} \Leftrightarrow x + \frac{3}{x} > 2\sqrt{3} \stackrel{x>0 \text{ because of a)}}{\Leftrightarrow} x^2 + 3 > 2\sqrt{3}x \Leftrightarrow x^2 - 2\sqrt{3}x + 3 > 0 \Leftrightarrow (x - \sqrt{3})^2 > 0$ for $x \in \mathbb{R}$.

c) $a_{n+1} - a_n = \frac{1}{2} \left(a_n + \frac{3}{a_n} \right) - a_n = \frac{1}{2} \left(\frac{3}{a_n} - a_n \right) = \frac{1}{2} \left(\frac{3 - a_n^2}{a_n} \right) > 0$, because in b) we have shown $a_n^2 < 3 \Rightarrow (a_n)$ is monotonically decreasing.

d) For $n \rightarrow \infty$ we have $a_n = a_{n+1} = \lim_{n \rightarrow \infty} a_n = a$ and so $a = \frac{1}{2} \left(a + \frac{3}{a} \right) \Leftrightarrow \frac{1}{2}a = \frac{1}{2} \frac{3}{a} \Leftrightarrow a^2 = 3 \stackrel{a>0 \text{ because of a)}}{\Leftrightarrow} a = \lim_{n \rightarrow \infty} a_n = \sqrt{3}$.