

18.100B HOMEWORK 6, WAS DUE 9 MARCH 2004

Richard Melrose Department of Mathematics, Massachusetts Institute of Technology
rbm@math.mit.edu

Problem 2. Since $\sqrt{n^2 + n} - n = \frac{n^2 + n - n^2}{\sqrt{n^2 + n} + n}$ we can compute the limit as

$$(1) \quad \lim_{n \rightarrow \infty} \frac{1}{\sqrt{1 + 1/n} + 1} = 1.$$

Problem 7. By the Cauchy-Schwarz inequality,

$$(2) \quad \left(\sum_{n=1}^N \frac{\sqrt{a_n}}{n} \right)^2 \leq \sum_{n=1}^N \frac{1}{n^2} \sum_{n=1}^N a_n.$$

Both series on the right are convergent, hence the partial sums are bounded so the partial sum on the left is bounded, hence, being a series of non-negative terms, convergent.

Problem 12. (a) Since the $a_n > 0$, r_n is strictly decreasing as n increases. Thus for $m < n$,

$$(3) \quad \frac{a_m}{r_m} + \dots + \frac{a_n}{r_n} > \frac{1}{r_m} (a_m + \dots + a_n) = \frac{r_n - r_m}{r_m} = 1 - \frac{r_n}{r_m}.$$

It follows that the series $\sum_{n=1}^{\infty} \frac{a_n}{r_n}$ is not Cauchy since the right side tends to 1 as $n \rightarrow \infty$ for fixed m . Thus the series does not converge.

(b) Using the identity $(\sqrt{r_n} - \sqrt{r_{n+1}})(\sqrt{r_n} + \sqrt{r_{n+1}}) = r_n - r_{n+1} = a_n$ and the fact that r_n is strictly decreasing, we conclude that

$$(4) \quad a_n < 2\sqrt{r_n}(\sqrt{r_n} - \sqrt{r_{n+1}})$$

giving the desired estimate. From this inequality we find that

$$(5) \quad \sum_{n=1}^q \frac{a_n}{\sqrt{r_n}} < \sqrt{r_1} - \sqrt{r_{p+1}} < \sqrt{r_1}$$

so this series with positive terms is bounded and hence convergent.

Problem 16. (a) Proceeding inductively we can assume (since it is true for $n = 1$) that $x_n > \sqrt{\alpha}$. Then $x_n^2 - 2\sqrt{\alpha}x_n + \alpha = (x_n - \sqrt{\alpha})^2 > 0$ so $x_n^2 + \alpha > 2x_n\sqrt{\alpha}$ and hence

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{\alpha}{x_n} \right) > \sqrt{\alpha}.$$

Since $\alpha/x_n < x_n$ also follows that $x_{n+1} < x_n$ so the sequence is strictly decreasing but always larger than $\sqrt{\alpha}$. Thus the limit $x_n \rightarrow x \geq \sqrt{\alpha}$ exists. Since $2x_n x_{n+1} = x_n^2 - \alpha$ the limit must satisfy $2x^2 = x^2 - \alpha$, that is $x = \sqrt{\alpha}$.

(b) Defining $\epsilon_n = x_n - \sqrt{\alpha}$ we find that

$$\epsilon_{n+1} = \frac{1}{2x_n} (x_n^2 - 2x_n\sqrt{\alpha} + \alpha) = \frac{\epsilon_n^2}{2x_n} < \frac{\epsilon_n^2}{2\sqrt{\alpha}}.$$

Since this is true for all n , if we set $\gamma_n = \epsilon_n/\beta$, where $\beta = 2\sqrt{\alpha}$ then

$$\gamma_{n+1} < \gamma_n^2 \implies \gamma_{n+1} < \gamma_1^{2^n},$$

$$\text{so } \epsilon_{n+1} < \beta \left(\frac{\epsilon_1}{\beta} \right)^{2^n}.$$

(c) If $\alpha = 3$ and $x_1 = 2$ then $1\frac{7}{10} < \sqrt{3} < 1\frac{8}{10}$ so $\epsilon_1 = 2 - \sqrt{3} < \frac{2}{10}$, $2\sqrt{3} > 2$ and $\epsilon_1/\beta < \frac{1}{10}$. Since $\beta < 4$, $\epsilon_5 < 4 \cdot 10^{-16}$ and $\epsilon_6 < 4 \cdot 10^{-32}$.

Problem 20. Suppose that $\{p_n\}$ is a Cauchy sequence and some subsequence $\{p_{n(k)}\}$ converges to p . Then, given $\epsilon > 0$ there exists N such that for $n, m \geq N$ $d(p_n, p_m) < \epsilon/2$ and there exists N' such that $k > N'$ implies $d(p, p_{n(k)}) < \epsilon/2$. We can choose $k > N'$ so large that $n(k) > N$ and then

$$d(p, p_n) \leq d(p, p_{n(k)}) + d(p_n, p_{n(k)}) < \epsilon/2 + \epsilon/2 = \epsilon$$

provided only that $n \geq N$. Thus $p_n \rightarrow p$.

Problem 21. If $\{E_n\}$ is a decreasing sequence of non-empty closed sets in a metric space then there is a sequence $\{p_n\}$ with $p_n \in E_n$. The assumption that $\text{diam } E_n \rightarrow 0$ means that given $\epsilon > 0$ there exists N such that $n \geq N$ implies $d(p, q) < \epsilon$ if $p, q \in E_n$. Now, for $n \geq m \geq N$, $p_n \in E_n \subset E_m$ so $d(p_n, p_m) < \epsilon$. It follows that the sequence is Cauchy and hence, by the assumed completeness of X that it converges to p . Since the sequence is in E_n for $m \geq n$, $p \in E_n$ for all n so $p \in \bigcap_n E_n$ as desired. Conversely there is only one point in this set since $q \in \bigcap_n E_n$ implies $d(p, q) \leq \text{diam}(E_n) \rightarrow 0$ so $p = q$.