



1. Prove the following statements.

$$(a) \lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$$

$$(b) \lim_{n \rightarrow \infty} \frac{n+3}{n^3+4} = 0$$

$$(c) \lim_{n \rightarrow \infty} \sqrt[8]{n^2+1} - \sqrt[8]{n^2} = 0$$

$$(d) \lim_{n \rightarrow \infty} \sqrt[8]{n^2+1} - \sqrt[4]{n+1} = 0$$

$$(e) \lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$$

$$[\text{Hint: } \frac{2}{n}, \frac{3}{n}, \dots, \frac{n-1}{n} \leq 1.]$$

$$(f) \lim_{n \rightarrow \infty} \sqrt[n]{n} = 1$$

[Hint: For each $\varepsilon > 0$ one has that $\frac{n}{(1+\varepsilon)^n} \rightarrow 0$ as $n \rightarrow \infty$, and in particular there exists $N \in \mathbb{N}$ such that $\frac{n}{(1+\varepsilon)^n} < 1$ for all $n > N$.]

$$(g) \lim_{n \rightarrow \infty} \sqrt[n]{a} = 1 \text{ für } a > 0$$

[Hint: There exists $N \in \mathbb{N}$ with $\frac{1}{n} < a < n$ for all $n > N$.]

$$(h) \lim_{n \rightarrow \infty} \sqrt[n]{a^n + b^n} = a \text{ für } a > b > 0$$

[Hint: $\sqrt[n]{a^n + b^n} = a \sqrt[n]{1 + \left(\frac{b}{a}\right)^n}$ and $1 < 1 + \left(\frac{b}{a}\right)^n < 2$.]

2. The sequence $\{x_n\}$ is determined by the recursive scheme

$$x_1 = 2, \quad x_{n+1} = 1 + \frac{6}{x_n}, \quad n = 1, 2, 3, \dots$$

Show that

$$(i) x_n \in [2, 4] \Rightarrow x_{n+1} \in [2, 4], \quad (ii) x_{n+2} = 7 - \frac{36}{x_n + 6},$$

$$(iii) x_{n+2} \geq x_n \Rightarrow x_{n+3} \leq x_{n+1}, \quad (iv) x_{n+2} \leq x_n \Rightarrow x_{n+3} \geq x_{n+1}$$

für $n = 1, 2, 3, \dots$

Prove that the sequences x_1, x_3, x_5, \dots and x_2, x_4, x_6, \dots converge and determine their limits. Deduce that $\{x_n\}$ converges and determine its limit.

3. Consider the sequence $\{a_n\}$, where $a_n = (1 + \frac{1}{n})^n$.

(a) Show that

$$\frac{a_{n+1}}{a_n} = \left(1 - \frac{1}{(n+1)^2}\right)^{n+1} \frac{n+1}{n}, \quad n \in \mathbb{N}.$$

(b) Use Bernoulli's inequality

$$(1+x)^k \geq 1+kx, \quad x \geq -1, \quad k \in \mathbb{N},$$

to prove the estimate

$$\frac{a_{n+1}}{a_n} \geq 1, \quad n \in \mathbb{N}.$$

(c) Use the binomial expansion

$$(1+x)^n = \sum_{j=0}^n \frac{n!}{j!(n-j)!} x^j, \quad |x| < 1, \quad n \in \mathbb{N},$$

to prove the estimate

$$a_n \leq \sum_{j=0}^n \frac{1}{j!}, \quad n \in \mathbb{N}.$$

[Hint:

$$\frac{n!}{(n-j)! n^j} = \frac{n}{n} \cdot \frac{n-1}{n} \cdot \dots \cdot \frac{n-j+1}{n}$$

for $n \in \mathbb{N}$ and $j = 0, 1, \dots, n$.]

(d) Prove that

$$a_n \leq 3, \quad n \in \mathbb{N}.$$

[Hint: $2^{j-1} \leq j!$ for all $j \in \mathbb{N}$.]

(e) Deduce that $\{a_n\}$ converges to a real number in the interval $(2, 3)$. (This number is *Euler's number* e .)