

Limit of Sequences

1. Let $y = \frac{1}{1+h}$, $0 < y < 1 \Rightarrow 0 < \frac{1}{1+h} < 1 \Rightarrow 0 < h < \infty$

Since $(1+h)^n > 1+nh$, $\therefore 0 < \frac{1}{(1+h)^n} < \frac{1}{1+nh} \Rightarrow 0 \leq \lim_{n \rightarrow \infty} \frac{1}{(1+h)^n} \leq \lim_{n \rightarrow \infty} \frac{1}{1+nh} = 0$

By Sandwich Th, $\lim_{n \rightarrow \infty} y^n = \lim_{n \rightarrow \infty} \frac{1}{(1+h)^n} = 0$

Also, $(1+h)^n > 1+nh + \frac{n(n-1)}{2}h^2 > nh + \frac{n(n-1)}{2}h^2$

$\therefore 0 < \frac{1}{(1+h)^n} < \frac{1}{nh + \frac{n(n-1)}{2}h^2} \Rightarrow 0 \leq \lim_{n \rightarrow \infty} \frac{n}{(1+h)^n} \leq \lim_{n \rightarrow \infty} \frac{n}{nh + \frac{n(n-1)}{2}h^2} = \lim_{n \rightarrow \infty} \frac{1}{h + \frac{n-1}{2}h^2} = 0$

By Sandwich Th, $\lim_{n \rightarrow \infty} ny^n = \lim_{n \rightarrow \infty} \frac{n}{(1+h)^n} = 0$.

Now, consider the function, $f(x) = (1+x)^n - \frac{1}{1-nx}$, $x > 0$, $nx < 1$.

Then $f'(x) = n(1+x)^{n-1} - \frac{n}{(1-nx)^2} \Rightarrow f'(0) = 0$

and $f''(x) = n(n-1)(1+x)^{n-2} - \frac{2n^2}{(1-nx)^3} \Rightarrow f''(0) = n(n-1) - 2n^2 = -n^2 - n < 0$

$\therefore f(x)$ is a max. when $x = 0$.

$f(0) = 0 < f(x) = (1+x)^n - \frac{1}{1-nx} \Rightarrow (1+x)^n < \frac{1}{1-nx}$. Put $x = a$, $(1+a)^n < \frac{1}{1-na}$.

Now, $0 < (1+x)^n < \frac{1}{1-nx^n}$ ($0 < x < 1$) $\Rightarrow 0 \leq \lim_{n \rightarrow \infty} (1+x^n)^n \leq \lim_{n \rightarrow \infty} \frac{1}{1-nx^n} = 0 \exists n, nx^n < 1$ and $0 < x < 1$.

By Sandwich Th, $\lim_{n \rightarrow \infty} (1+x^n)^n = 0$.

2. $u_n - (k+k^{-1})u_{n-1} + u_{n-2} = 0$, $u_0 = 1$ (1)

$\Rightarrow u_n - ku_{n-1} = \frac{1}{k}(u_{n-1} - ku_{n-2}) = \frac{1}{k^2}(u_{n-2} - ku_{n-3}) = \dots = \left(\frac{1}{k}\right)^{n-1} (u_1 - k)$ (2)

Also, from (1), $u_n - \frac{1}{k}u_{n-1} = k\left(u_{n-1} - \frac{1}{k}u_{n-1}\right) = k^2\left(u_{n-2} - \frac{1}{k}u_{n-3}\right) = \dots = k^{n-1}\left(u_1 - \frac{1}{k}\right)$ (3)

(3) $\times k^2$, $k^2u_n - ku_{n-1} = k^{n+1}\left(u_1 - \frac{1}{k}\right)$ (4)

(4) - (2), $(k^2 - 1)u_n = k^{n+1}\left(u_1 - \frac{1}{k}\right) - \left(\frac{1}{k}\right)^{n-1}(u_1 - k) \Rightarrow u_n = \frac{1}{k^2 - 1} \left[k^{n+1}\left(u_1 - \frac{1}{k}\right) - \left(\frac{1}{k}\right)^{n-1}(u_1 - k) \right] \dots$ (5)

The unique value of u_1 such that u_n tends to a limit as $n \rightarrow \infty$ is when

$u_1 - \frac{1}{k} = 0$ or $u_1 = \frac{1}{k}$. In this case, from (5), u_n is reduced to $u_n = \frac{1}{k^n} \rightarrow 0$ as $n \rightarrow \infty$.

3. $x_n = \sqrt{\frac{ab^2 + x_n^2}{a+1}}$, $a > 0$ and $0 < x_1 < b$. It can be easily seen that $x_n > 0$, $\forall n \in \mathbb{N}$.

Let $P(n)$ be the proposition $x_n < b$.

$P(1)$ is true as $0 < x_1 < b$.

Assume $P(k)$ is true for some $k \in \mathbb{N}$, i.e. $x_k < b$ or $x_k - b < 0$ (1)

For $P(k+1)$, $x_{k+1}^2 - b^2 = \frac{ab^2 + x_k^2}{a+1} - b^2 = \frac{ab^2 + x_k^2 - ab^2 - b^2}{a+1} = \frac{x_k^2 - b^2}{a+1} < 0$, by (1) and $a+1 > 0$.

$\therefore x_{k+1} < b$ and $P(k+1)$ is true. By the Principle of Mathematical Induction, $x_n < b, \forall n \in \mathbb{N}$.

$\therefore x_n$ is bounded.

$$x_{n+1}^2 - x_n^2 = \frac{ab^2 + x_n^2}{a+1} - x_n^2 = \frac{a(b^2 - x_n^2)}{a+1} > 0 \text{ since } x_n < b.$$

$\therefore x_{n+1}^2 < x_n^2 \Rightarrow x_{n+1} < x_n$ since $x_n > 0$.

$\therefore x_n$ is monotonic increasing and hence by Monotone Bound Th, limits exists.

Let $L = \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} x_{n+1}$. From $x_n = \sqrt{\frac{ab^2 + x_n^2}{a+1}}$, take $n \rightarrow \infty$, $L = \sqrt{\frac{ab^2 + L}{a+1}} \Rightarrow L = b$, $a \neq 0$.

4. $x_{n+1} = x_n^2 - 2x_n + 2$ ($n > 1$). $\Rightarrow x_{n+1} - 1 = (x_n - 1)^2 = (x_{n-1} - 1)^2 = \dots = (x_1 - 1)^{2^{n-1}}$

(a) As $1 < x_1 < 2$, $0 < x_1 - 1 < 1$ $(x_1 - 1)^{2^{n-1}} \rightarrow 0$, as $n \rightarrow \infty$. $\therefore x_{n+1} \rightarrow 1$ or $x_n \rightarrow 1$.

(b) As $x_1 = 2$, then $(x_1 - 1)^{2^{n-1}} = 1$, $x_{n+1} - 1 \rightarrow 1$ or $x_n \rightarrow 2$.

(c) As $x_1 > 2$, $(x_1 - 1)^{2^{n-1}} \rightarrow \infty$ as $n \rightarrow \infty$. $\therefore x_{n+1} \rightarrow \infty$, $x_n \rightarrow \infty$.

5. $a_0 = a_1 \sin^2 \phi = 2 \cos \phi$ and $a_n - 2a_{n+1} + a_{n+2} \sin^2 \phi = 0$.

$$a_1 = \frac{2 \cos \phi}{\sin^2 \phi} = \frac{2 \cos \phi}{1 - \cos^2 \phi} = \frac{1}{1 - \cos \phi} - \frac{1}{1 + \cos \phi} \quad \dots (1)$$

$$a_0 - 2a_1 + a_2 \sin^2 \phi = 0 \Rightarrow 2 \cos \phi - 2 \frac{2 \cos \phi}{\sin^2 \phi} + a_2 \sin^2 \phi = 0 \quad a_2 = \frac{2 \cos \phi}{\sin^2 \phi} \left(\frac{2}{\sin^2 \phi} - 1 \right)$$

$$a_1 + a_2 = \frac{4 \cos \phi}{\sin^4 \phi} = \frac{4 \cos \phi}{(1 - \cos^2 \phi)^2} = \frac{4 \cos \phi}{(1 - \cos \phi)^2 (1 + \cos \phi)^2} = \left(\frac{1}{1 - \cos \phi} \right)^2 - \left(\frac{1}{1 + \cos \phi} \right)^2 \quad \dots (2)$$

Let $P(n)$ be the proposition $\sum_{r=1}^n a_r = \left(\frac{1}{1 - \cos \phi} \right)^n - \left(\frac{1}{1 + \cos \phi} \right)^n = \frac{1}{\alpha^n} - \frac{1}{\beta^n}$, $\begin{cases} \alpha = 1 - \cos \phi \\ \beta = 1 + \cos \phi \end{cases}$.

$P(1)$ and $P(2)$ are true by (1) and (2).

Assume $P(k)$ and $P(k+1)$ are true for some $k \in \mathbb{N}$, i.e.

$$\sum_{r=1}^k a_r = \frac{1}{\alpha^k} - \frac{1}{\beta^k} \quad \dots (3) \quad \sum_{r=1}^{k+1} a_r = \frac{1}{\alpha^{k+1}} - \frac{1}{\beta^{k+1}} \quad \dots (4)$$

For $P(k+2)$, $a_r - 2a_{r+1} + a_{r+2} \sin^2 \phi = 0 \Rightarrow a_r - (\alpha + \beta)a_{r+1} + \alpha\beta a_{r+2} = 0$

$$\therefore \sum_{r=1}^k a_r - (\alpha + \beta) \sum_{r=1}^k a_{r+1} + \alpha\beta \sum_{r=1}^k a_{r+2} = 0 \Rightarrow \sum_{r=1}^k a_r - (\alpha + \beta) \sum_{r=1}^{k+1} a_r + (\alpha + \beta)a_1 + \alpha\beta \sum_{r=1}^{k+2} a_r - \alpha\beta(a_1 + a_2) = 0$$

$$\left(\frac{1}{\alpha^k} - \frac{1}{\beta^k}\right) - (\alpha + \beta) \left(\frac{1}{\alpha^{k+1}} - \frac{1}{\beta^{k+1}}\right) + (\alpha + \beta) \left(\frac{1}{\alpha} - \frac{1}{\beta}\right) + \alpha\beta \sum_{r=1}^{k+2} a_r - \alpha\beta \left(\frac{1}{\alpha^2} - \frac{1}{\beta^2}\right) = 0$$

On simplification, we get $\sum_{r=1}^{k+2} a_r = \frac{1}{\alpha^{k+2}} - \frac{1}{\beta^{k+2}}$. $\therefore P(k+2)$ is true.

\therefore By the Second Principle of Mathematical Induction, $P(n)$ is true $\forall n \in \mathbb{N}$.

6. $u_{n+1} = \frac{6u_n^2 + 6}{u_n^2 + 11}$, $n = 0, 1, 2, \dots$. If u_n converges to a limit $a = \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} u_{n+1}$.

$$a = \frac{6a^2 + 6}{a^2 + 11} \Rightarrow a^3 + 11a = 6a^2 + 6 \Rightarrow a^3 - 6a^2 + 11a - 6 = 0 \Rightarrow (a-1)(a-2)(a-3) = 0$$

$\therefore a = 1, 2, 3$.

(i) If $u_0 > 3$, Assume $u_k > 3$, since $u_k > 0$, then $u_k^2 > 9$ or $u_k^2 - 9 > 0 \dots$ (1)

$$u_{k+1} - 3 = \frac{6u_k^2 + 6}{u_k^2 + 11} - 3 = \frac{6u_k^2 + 6 - 3u_k^2 - 33}{u_k^2 + 11} = \frac{3u_k^2 - 27}{u_k^2 + 11} = \frac{3(u_k^2 - 9)}{u_k^2 + 11} > 0, \text{ by (1).}$$

By the Principle of Mathematical Induction, $u_n > 3$, $\forall n \in \mathbb{N}$.

$$u_n - u_{n+1} = u_n - \frac{6u_n^2 + 6}{u_n^2 + 11} = \frac{u_n^3 - 6u_n^2 + 11u_n - 6}{u_n^2 + 11} = \frac{(u_n - 1)(u_n - 2)(u_n - 3)}{u_n^2 + 11} > 0, \text{ since } u_n > 3.$$

$\therefore 3 < u_{n+1} < u_n$.

(ii)
$$\frac{9}{10} - \frac{u_{n+1} - 3}{u_n - 3} = \frac{9}{10} - \frac{\frac{6u_n^2 + 6}{u_n^2 + 11} - 3}{u_n - 3} = \frac{9}{10} - \frac{3 \frac{u_n^2 - 9}{u_n^2 + 11}}{u_n - 3} = \frac{9}{10} - \frac{3(u_n + 3)}{u_n^2 + 11} = \frac{9u_n^2 + 99 - 30u_n - 90}{10(u_n^2 + 11)}$$

$$= \frac{9u_n^2 - 30u_n + 9}{10(u_n^2 + 11)} = \frac{3(3u_n - 1)(u_n - 3)}{10(u_n^2 + 11)} > 0, \text{ since } u_n > 3. \therefore \frac{u_{n+1} - 3}{u_n - 3} < \frac{9}{10}.$$

From (i), u_n is monotonic decreasing and bounded below and limit exists.

From (ii), $\frac{u_{n+1} - 3}{u_n - 3} < \frac{9}{10}$, $\frac{u_n - 3}{u_{n-1} - 3} < \frac{9}{10}$, ..., $\frac{u_1 - 3}{u_0 - 3} < \frac{9}{10}$.

Multiply these inequalities, $\frac{u_{n+1} - 3}{u_0 - 3} < \left(\frac{9}{10}\right)^{n+1}$.

But $u_n > 3$, $0 < \frac{u_{n+1} - 3}{u_0 - 3} < \left(\frac{9}{10}\right)^{n+1} \Rightarrow 0 \leq \lim_{n \rightarrow \infty} \frac{u_{n+1} - 3}{u_0 - 3} \leq \lim_{n \rightarrow \infty} \left(\frac{9}{10}\right)^{n+1} = 0$.

By Sandwich Theorem, $\lim_{n \rightarrow \infty} \frac{u_{n+1} - 3}{u_0 - 3} = 0 \Rightarrow \lim_{n \rightarrow \infty} u_{n+1} = 3 \Rightarrow \lim_{n \rightarrow \infty} u_n = 3$.

7. $x_0 = x$, $x_{n+1} = \frac{x_n}{1 + \sqrt{1 + x_n^2}}$ ($n = 0, 1, 2, \dots$), $a_n = 2^n x_n$, $b_n = \frac{2^n x_n}{\sqrt{1 + x_n^2}}$

$$x_{n+1} - x_n = \frac{x_n}{1 + \sqrt{1 + x_n^2}} - x_n = \frac{x_n - x_n - x_n \sqrt{1 + x_n^2}}{1 + \sqrt{1 + x_n^2}} = -\frac{x_n \sqrt{1 + x_n^2}}{1 + \sqrt{1 + x_n^2}}$$

\therefore Sign of $x_{n+1} - x_n$ depends on $-x_n$.

(i) If $x_0 = x > 0$, then $x_n > 0 \forall n \in \mathbb{N}$ and $x_{n+1} - x_n < 0$.

$\therefore x_{n+1} < x_n$ and x_n is monotonic decreasing.

(ii) If $x_0 = x = 0$, then $x_n = 0 \forall n \in \mathbb{N}$.

(iii) If $x_0 = x < 0$, then $x_n < 0 \quad \forall n \in \mathbb{N}$ and $x_{n+1} - x_n > 0$.

$\therefore x_{n+1} > x_n$ and x_n is monotonic increasing.

For case (i), x_n is bounded below because $x_n > 0 \quad \forall n \in \mathbb{N}$. For case (ii), $x_n \rightarrow 0$ as $n \rightarrow \infty$.

For case (iii), x_n is bounded above because $x_n < 0 \quad \forall n \in \mathbb{N}$.

In all cases, limit exists. Let $L = \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} x_{n+1}$.

$$\text{From } x_{n+1} = \frac{x_n}{1 + \sqrt{1 + x_n^2}}, \quad L = \frac{L}{1 + \sqrt{1 + L^2}} \Rightarrow L = 0$$

For the sequence $a_n = 2^n x_n$,

$$(i) \text{ If } x > 0, \text{ then } 0 < a_n = 2^n x_n \text{ and } a_{n+1} = 2^{n+1} x_{n+1} = \frac{2^{n+1} x_n}{1 + \sqrt{1 + x_n^2}} = \frac{2a_n}{1 + \sqrt{1 + x_n^2}} < \frac{2a_n}{1 + \sqrt{1 + 0}} = a_n$$

$$(ii) \text{ If } x < 0, \text{ then } 0 > a_n = 2^n x_n \text{ and } a_{n+1} = \frac{2a_n}{1 + \sqrt{1 + x_n^2}} > \frac{2a_n}{1 + \sqrt{1 + 0}} = a_n, \text{ since } x_n, a_n < 0.$$

In both cases, a_n is monotonic and bounded. $\lim_{n \rightarrow \infty} a_n$ exists.

For the sequence b_n .

$$(i) \text{ If } x > 0, \text{ then } b_n = \frac{2^n x_n}{\sqrt{1 + x_n^2}} > 0 \text{ since } x_n > 0.$$

$$b_{n+1} = \frac{2^{n+1} x_{n+1}}{\sqrt{1 + x_{n+1}^2}} = \frac{2^{n+1}}{\sqrt{1 + x_{n+1}^2}} \frac{x_n}{1 + \sqrt{1 + x_n^2}} = 2 \frac{2^n x_n}{\sqrt{1 + x_n^2}} \frac{\sqrt{1 + x_n^2}}{\sqrt{1 + x_{n+1}^2}} \frac{1}{1 + \sqrt{1 + x_n^2}} < 2b_n \left(\frac{1}{1 + \sqrt{1 + 0}} \right) = b_n$$

$$(ii) \text{ If } x < 0, \text{ then } b_n = \frac{2^n x_n}{\sqrt{1 + x_n^2}} < 0 \text{ since } x_n < 0.$$

$$b_{n+1} = \frac{2^{n+1} x_{n+1}}{\sqrt{1 + x_{n+1}^2}} = \frac{2^{n+1}}{\sqrt{1 + x_{n+1}^2}} \frac{x_n}{1 + \sqrt{1 + x_n^2}} = 2 \frac{2^n x_n}{\sqrt{1 + x_n^2}} \frac{\sqrt{1 + x_n^2}}{\sqrt{1 + x_{n+1}^2}} \frac{1}{1 + \sqrt{1 + x_n^2}} > 2b_n \left(\frac{1}{1 + \sqrt{1 + 0}} \right) = b_n$$

In both cases, b_n is monotonic and bounded. $\lim_{n \rightarrow \infty} b_n$ exists.

$$\text{Now, } b_n = \frac{2^n x_n}{\sqrt{1 + x_n^2}} = \frac{a_n}{\sqrt{1 + x_n^2}} \Rightarrow \lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \frac{a_n}{\sqrt{1 + x_n^2}} = \frac{\lim_{n \rightarrow \infty} a_n}{\sqrt{1 + \lim_{n \rightarrow \infty} x_n^2}} = \frac{\lim_{n \rightarrow \infty} a_n}{\sqrt{1 + 0}} = \lim_{n \rightarrow \infty} a_n$$

$$8. \quad 0 < a_1 < 3 \text{ and } a_{n+1} = \frac{12}{1 + a_n}, \quad a_{n+1} - a_{n-1} = \frac{12}{1 + a_n} - a_{n-1} = \frac{12}{1 + \frac{12}{1 + a_{n-1}}} - a_{n-1} = -\frac{(a_{n-1} - 3)(a_{n-1} + 4)}{a_{n-1} + 13}$$

Let $P(n) : 0 < a_{2n-1} < 3, a_{2n} > 3, \quad \forall n \in \mathbb{N}$.

$$P(1) \text{ and } P(2) : 0 < a_1 < 3, \quad a_2 = \frac{12}{1 + a_1} > \frac{12}{1 + 3} = 3$$

Assume $0 < a_{2k-1} < 3, a_{2k} > 3, \quad , \text{ for some } k \in \mathbb{N}$.

$$a_{2n+1} - 3 = \frac{12}{1 + a_{2n}} - 3 = \frac{9 - 3a_{2n}}{1 + a_{2n}} = \frac{3(3 - a_{2n})}{1 + a_{2n}} < 0, \quad a_{2n+2} - 3 = \frac{12}{1 + a_{2n+1}} - 3 = \frac{9 - 3a_{2n+1}}{1 + a_{2n+1}} = \frac{3(3 - a_{2n+1})}{1 + a_{2n+1}} > 0$$

\therefore By the Principle of Mathematical Induction, $P(n)$ is true $\forall n \in \mathbb{N}$.

Now, $a_{2n+1} - a_{2n-1} = -\frac{(a_{2n-1} - 3)(a_{2n-1} + 4)}{a_{2n-1} + 13} > 0$, since $a_{2n-1} < 3$.

$$a_{2n} - a_{2n-2} = -\frac{(a_{2n-2} - 3)(a_{2n-2} + 4)}{a_{2n-2} + 13} < 0 \quad , \quad \text{since } a_{2n-2} > 3 .$$

$\therefore a_{2n+1}$ is increasing and is bounded above and a_{2n} is decreasing and is bounded below.

\therefore Limits exist and let $L = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} a_{n+1}$, $a_{n+1} = \frac{12}{1+a_n} \Rightarrow L = \frac{12}{1+L} \Rightarrow L^2 + L - 12 = 0$
 $\Rightarrow (L-3)(L+4) = 0 \Rightarrow L = 3$ ($L = -4$ is rejected $a_n > 0, \forall n \in \mathbb{N}$.)

9. Let α, β be the roots of the equation : $L^2 - L - 5 = 0$, where $\alpha < \beta$.

$$\alpha + \beta = 1, \quad \alpha\beta = 5, \quad \alpha = \frac{1 - \sqrt{21}}{2} < 0, \quad \beta = \frac{1 + \sqrt{21}}{2} > 0$$

$$u_1 = 3, \quad u_{n+1} = \sqrt{u_n + 5} = \sqrt{(\alpha + \beta)u_n + \alpha\beta} .$$

Let $P(n)$ be the proposition $u_n > \beta$.

$$P(1) \text{ is true as } u_1 = 3 > \frac{1 + \sqrt{21}}{2} = \beta .$$

Assume $P(k)$ is true for some $k \in \mathbb{N}$, i.e. $u_k > \beta$ or $u_k - \beta > 0$ (1)

For $P(k+1)$, $u_{k+1}^2 - \beta^2 = (\alpha + \beta)u_k - \alpha\beta - \beta^2 = (\alpha + \beta)(u_k - \beta) > 0$, by (1)

$\therefore u_{k+1}^2 < \beta^2$ and since $\beta > 0, u_{k+1} > \beta$ $\therefore P(k+1)$ is true .

By the Principle of Mathematical Induction, $P(n)$ is true , $\forall n \in \mathbb{N}$. $\therefore u_n$ is bounded below.

Now, $u_n^2 - u_{n+1}^2 = u_n^2 - (\alpha + \beta)u_n + \alpha\beta = (u_n - \alpha)(u_n - \beta) > 0$, since $u_n > \beta > \alpha$.

$\therefore u_n^2 > u_{n+1}^2$, $u_n > u_{n+1}$ and u_n is monotonic decreasing.

\therefore Limit exists and let $L = \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} u_{n+1}$.

$$u_{n+1} = \sqrt{u_n + 5} \Rightarrow L = \sqrt{L + 5} \Rightarrow L^2 - L - 5 = 0 \Rightarrow u_n \rightarrow \beta = a \quad (\alpha \text{ is rejected since } u_n > 0 \forall n \in \mathbb{N} .)$$

In the above, $u_{2n+1}^2 - a^2 = u_{2n+1}^2 - \beta^2 = (\alpha + \beta)u_{2n} - \alpha\beta - \beta^2 = (\alpha + \beta)(u_{2n} - \beta) > 0 \Rightarrow u_{2n} > a$

$$u_{2n+1} - a = \frac{u_{2n+1}^2 - \beta^2}{u_{2n+1} + \beta} = \frac{(\alpha + \beta)(u_{2n} - \beta)}{u_{2n+1} + \beta} = \frac{u_{2n} - \beta}{u_{2n+1} + \beta} = \frac{1}{u_{2n+1} + \beta} \frac{u_{2n} - \beta}{u_{2n} + \beta} < \frac{1}{\beta + \beta} \frac{u_{2n} - \beta}{\beta + \beta} = \frac{1}{4\beta^2} (u_{2n} - \beta)$$

But, $\frac{1}{4\beta^2} = \frac{1}{4} \left(\frac{2}{1 + \sqrt{21}} \right)^2 \approx 0.032 < \frac{1}{30}$.

$$\therefore u_{2n+1} - a < \frac{1}{30} (u_{2n} - \beta) < \frac{1}{30^2} (u_{2n-2} - \beta) < \dots < \frac{1}{30^n} (u_1 - a)$$

10. $x_{n+1} = 2x_n + 3y_n$, $y_{n+1} = x_n + 2y_n$, $x_0 = 1$, $y_0 = 0$.

(i) $\{z_n\} = \{x_n + ay_n\}$ is geometric $\Rightarrow z_n^2 = z_{n-1}z_{n+1} \Rightarrow (x_n + ay_n)^2 = (x_{n-1} + ay_{n-1})(x_{n+1} + ay_{n+1})$

$$\Rightarrow (x_1 + ay_1)^2 = (x_0 + ay_0)(x_2 + ay_2) \quad \dots \quad (1)$$

But $x_0 = 1, y_0 = 0 \Rightarrow x_1 = 2, y_1 = 1 \Rightarrow x_2 = 7, y_2 = 4 \quad \dots \quad (2)$

$$(2) \downarrow (1), \quad (a+2)^2 = [1+a(0)][7+a(4)] = 7+4a \quad \Rightarrow \quad a = \pm\sqrt{3} \quad \dots \quad (3)$$

$$(ii) \quad \text{The gradient of the straight line } OP_n = \frac{y_n}{x_n} = \frac{2x_{n-1} + 3y_{n-1}}{x_{n-1} + 2y_{n-1}} = \frac{2 + 3\frac{y_{n-1}}{x_{n-1}}}{1 + 2\frac{y_{n-1}}{x_{n-1}}} \quad \dots \quad (4)$$

Putting $m = \lim_{n \rightarrow \infty} \frac{y_{n-1}}{x_{n-1}} = \lim_{n \rightarrow \infty} \frac{y_n}{x_n}$ and taking $n \rightarrow \infty$ in (4), (existence of limit not proved) we have

$$m = \frac{2+3m}{1+2m} \Rightarrow m^2 - m - 1 = 0 \Rightarrow m = \frac{1+\sqrt{5}}{2}, \quad m \text{ is positive since } x_n, y_n > 0.$$

$$11. \quad a_{n+1} - \sqrt{5} = \frac{a_n^2 + 5}{2a_n} - \sqrt{5} = \frac{a_n^2 - 2\sqrt{5}a_n + 5}{2a_n} = \frac{(a_n - \sqrt{5})^2}{2a_n} > 0 \Rightarrow a_{n+1} > \sqrt{5} \quad \Rightarrow a_n > \sqrt{5}$$

$$a_{n+1} - \sqrt{5} = \frac{(a_n - \sqrt{5})^2}{2a_n} < \frac{(a_n - \sqrt{5})^2}{2\sqrt{5}} \quad \dots \quad (1)$$

Let $P(n)$ be the proposition $a_{n+1} - \sqrt{5} < \frac{(3 - \sqrt{5})^{2^n}}{(2\sqrt{5})^{2^n - 1}}$.

$$P(1) \text{ is true as } a_1 - \sqrt{5} = 3 - \sqrt{5} < \frac{3 - \sqrt{5}}{2\sqrt{5} - 1}.$$

$$\text{Assume } P(k-1) \text{ is true for some } k \in \mathbb{N}, \text{ i.e. } a_k - \sqrt{5} < \frac{(3 - \sqrt{5})^{2^{k-1}}}{(2\sqrt{5})^{2^{k-1} - 1}} \quad \dots \quad (2)$$

$$\text{For } P(k), \quad a_{k+1} - \sqrt{5} < \frac{(a_k - \sqrt{5})^2}{2\sqrt{5}} < \left(\frac{(3 - \sqrt{5})^{2^{k-1}}}{(2\sqrt{5})^{2^{k-1} - 1}} \right)^2 \frac{1}{2\sqrt{5}}, \text{ by (2)}$$

$$= \frac{(3 - \sqrt{5})^{2^k}}{(2\sqrt{5})^{2^k - 1}} \quad \therefore \quad P(k+1) \text{ is true.}$$

By the Principle of Mathematical Induction, $P(n)$ is true, $\forall n \in \mathbb{N}$.

$$0 < a_{n+1} - \sqrt{5} < \frac{(3 - \sqrt{5})^{2^n}}{(2\sqrt{5})^{2^n - 1}} = (2\sqrt{5}) \left(\frac{3 - \sqrt{5}}{2\sqrt{5}} \times \frac{3 + \sqrt{5}}{3 + \sqrt{5}} \right)^{2^n} < 6 \left(\frac{2}{5 + 3\sqrt{5}} \right) < 6 \times \left(\frac{2}{11} \right)^{2^n}$$

$$\text{By Sandwich theorem, } \lim_{n \rightarrow \infty} 6 \times \left(\frac{2}{11} \right)^{2^n} = 0 \Rightarrow \lim_{n \rightarrow \infty} (a_{n+1} - \sqrt{5}) = 0 \Rightarrow \lim_{n \rightarrow \infty} a_{n+1} = \sqrt{5} = \lim_{n \rightarrow \infty} a_n$$

12. If r_n converges, Let $L = \lim_{n \rightarrow \infty} r_n = \lim_{n \rightarrow \infty} r_{n+1}$

$$\text{Take } n \rightarrow \infty \text{ in } r_{n+1} + \frac{1}{r_n} = 2A \Rightarrow L + \frac{1}{L} = 2A \Rightarrow L^2 - 2AL + 1 = 0 \quad \dots \quad (1)$$

L has real value if $\Delta \geq 0$ or $A \geq 1 \Rightarrow$ The necessary condition for convergence is $A \geq 1$.

Let α, β be the roots of the equation (1), where $\alpha < \beta$.

$$\alpha + \beta = 2A, \quad \alpha\beta = 1, \quad \alpha = A - \sqrt{A^2 - 1} < A, \quad \beta = A + \sqrt{A^2 - 1} > A \quad \dots \quad (2)$$

$$r_{n+1} + \frac{1}{r_n} = 2A \Rightarrow r_{n+1} + \frac{\alpha\beta}{r_n} = \alpha + \beta \Rightarrow r_{n+1} - (\alpha + \beta) + \frac{\alpha\beta}{r_n} = 0 \quad \dots \quad (3)$$

(i) If $r_0 = \alpha$, then $r_n = \alpha \quad \forall n \in \mathbb{N}$ and $r_n \rightarrow \alpha$.

(ii) If $r_0 \neq \alpha$, then from (3), $r_{n+1} - \alpha = \frac{\beta}{r_n}(r_n - \alpha) \dots \quad (4)$ and $r_{n+1} - \beta = \frac{\alpha}{r_n}(r_n - \beta) \dots \quad (5)$

$$\frac{(5)}{(4)}, \quad \frac{r_{n+1} - \beta}{r_{n+1} - \alpha} = \frac{\alpha}{\beta} \frac{r_n - \beta}{r_n - \alpha} = \left(\frac{\alpha}{\beta}\right)^2 \frac{r_{n-1} - \beta}{r_{n-1} - \alpha} = \dots = \left(\frac{\alpha}{\beta}\right)^{n+1} \frac{r_0 - \beta}{r_0 - \alpha}$$

Solve for r_{n+1} , we have $r_{n+1} = \frac{\beta - \alpha \left(\frac{\alpha}{\beta}\right)^{n+1} \frac{r_0 - \beta}{r_0 - \alpha}}{1 - \left(\frac{\alpha}{\beta}\right)^{n+1} \frac{r_0 - \beta}{r_0 - \alpha}} \quad \dots \quad (6)$

By (2), $\frac{\alpha}{\beta} \leq 1$. (a) $\frac{\alpha}{\beta} < 1 \Rightarrow \left(\frac{\alpha}{\beta}\right)^{n+1} \rightarrow 0$ as $n \rightarrow \infty$. From (6), $r_n \rightarrow \beta$ for any r_0 .

(b) If $\frac{\alpha}{\beta} = 1$, then from (2), $\alpha = \beta = A = 1$, $r_{n+1} + \frac{1}{r_n} = 2$.

Let $P(n)$ be the proposition $r_n = \frac{(n+1)r_0 - n}{nr_0 - (n-1)}, \forall n \in \mathbb{N} \cup \{0\}$.

$P(0)$ is obviously true.

Assume $P(k)$ is true for some $k \in \mathbb{N}$, i.e. $r_k = \frac{(k+1)r_0 - k}{kr_0 - (k-1)} \quad \dots \quad (7)$

For $P(k+1)$, $r_{k+1} = 2 - \frac{1}{r_k} = 2 - \frac{kr_0 - (k-1)}{(k+1)r_0 - k} = \frac{(k+2)r_0 - (k+1)}{(k+1)r_0 - k}$, by (7)

$\therefore P(k+1)$ is true. By the Principle of Mathematical Induction, $P(n)$ is true, $\forall n \in \mathbb{N}$.

Now, $r_n = \frac{(n+1)r_0 - n}{nr_0 - (n-1)} = \frac{n(r_0 - 1) + r_0}{n(r_0 - 1) + 1}$

(i) If $r_0 \neq 1$, $r_n = \frac{(r_0 - 1) + (r_0/n)}{(r_0 - 1) + (1/n)} \rightarrow \frac{r_0 - 1}{r_0 - 1} = 1$. (ii) If $r_0 = 1$, $r_n = r_0 \rightarrow 1$.

\therefore The sufficient condition for convergence is $A \geq 1$.

13. Let $u_n = \sin \frac{n\pi}{5}$. Consider two subsequences,

$$u_{10k} = \sin \frac{10k\pi}{5} = \sin 2k\pi = 0, \quad u_{10k+1} = \sin \frac{(10k+1)\pi}{5} = \sin \left(2k\pi + \frac{\pi}{5}\right) = \sin \frac{\pi}{5}$$

$$\therefore u_{10k} \rightarrow 0, \quad u_{10k+1} \rightarrow \sin \frac{\pi}{5} \neq 0$$

u_n is divergent because there exists two subsequences having different limits.

14. (Using Cauchy convergent criterion)

$$u_n = 1 + \frac{1}{3} + \dots + \frac{1}{2n-1},$$

$$|u_{n+p} - u_n| = \frac{1}{2n+1} + \frac{1}{2n+3} + \dots + \frac{1}{2(n+p)-1} > \frac{1}{2(n+p)-1} + \dots + \frac{1}{2(n+p)-1} = \frac{p}{2(n+p)-1}$$

$$\text{Take } p = n, \quad |u_{2n} - u_n| > \frac{n}{4n-1} > \frac{n}{4n} = \frac{1}{4}$$

Take $\varepsilon = \frac{1}{4}$, there does not exist an n such that $|u_{2n} - u_n| < \varepsilon$.

$$\text{(Not so formal)} \quad S = 1 + \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \frac{1}{9} + \frac{1}{11} + \dots = \left(1 + \frac{1}{3}\right) + \left(\frac{1}{5} + \frac{1}{7}\right) + \left(\frac{1}{9} + \frac{1}{11}\right) + \dots > 1 + \frac{1}{3} + \frac{1}{5} + \dots = S$$

Contradiction.

15. For the first part, please see Limit of sequences Set 1 No. 7, 8.

Given that $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$. Take $a_n = \left(1 + \frac{1}{n}\right)^n$, then

$$(a_1 a_2 \dots a_n)^{1/n} = \left[2^1 \left(\frac{3}{2}\right)^2 \left(\frac{4}{3}\right)^3 \dots \left(\frac{n+1}{n}\right)^n\right]^{1/n} = \left[\frac{1}{2} \frac{1}{3} \dots \frac{1}{n} (n+1)^n\right]^{1/n} = \frac{n+1}{[n!]^{1/n}}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{n+1}{[n!]^{1/n}} = e \quad \text{and} \quad \lim_{n \rightarrow \infty} \frac{1}{n} (n!)^{1/n} = \lim_{n \rightarrow \infty} \frac{n+1}{n} / \lim_{n \rightarrow \infty} \frac{n+1}{[n!]^{1/n}} = \frac{1}{e}$$

Take $a_n = n$, $a_{n+1} = n+1$, then $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{n+1}{n} = 1$, $\lim_{n \rightarrow \infty} \sqrt[n]{a_n} = \lim_{n \rightarrow \infty} n^{1/n} = 1$.

16. Same as Limit of Sequences Set 1 No. 24.

17. The first part is same as Limit of Sequences Set 1, No. 35, by taking $A = \sqrt{a}$.

The case that $x_0 > \sqrt{a} > 0$ to prove that $\sqrt{a} < x_n < x_{n-1} < \dots < x_0$ is also given in that question.

If $x_0 = \sqrt{a}$, then $\sqrt{a} = x_n = x_{n-1} = \dots = x_0$.

x_n does not converge if $a < 0$, since if it converges, then let $L = \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} x_{n+1}$

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{a}{x_n}\right) \Rightarrow L = \frac{1}{2} \left(L + \frac{a}{L}\right) \Rightarrow L^2 = a \quad \text{which has no real solution for } a < 0.$$

$$18. \quad x_n - x_{n-1} = \frac{x_{n-1} + x_{n-2}}{2} - x_{n-1} = -\frac{1}{2}(x_{n-1} - x_{n-2}) = \left(-\frac{1}{2}\right)^2 (x_{n-2} - x_{n-3}) = \dots = \left(-\frac{1}{2}\right)^{n-1} (x_1 - x_0)$$

$$\sum_{r=1}^n (x_r - x_{r-1}) = (x_1 - x_0) \sum_{r=1}^n \left(-\frac{1}{2}\right)^{r-1} \Rightarrow x_n - x_0 = (x_1 - x_0) \frac{1 - \left(-\frac{1}{2}\right)^n}{1 - \left(-\frac{1}{2}\right)} = \frac{2}{3} (x_1 - x_0) \left[1 - \left(-\frac{1}{2}\right)^n\right]$$

$$\therefore x_n = \frac{2}{3} (x_1 - x_0) \left[1 - \left(-\frac{1}{2}\right)^n\right] + x_0 \Rightarrow x_n \rightarrow \frac{2}{3} (x_1 - x_0) + x_0 = \frac{1}{3} (x_0 + 2x_1), \text{ as } n \rightarrow \infty.$$

$$19. \quad \cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^n} = \frac{\sin x}{2^n \sin \left(\frac{x}{2^n} \right)} \Rightarrow \lim_{n \rightarrow \infty} \cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^n} = \lim_{n \rightarrow \infty} \frac{\sin x}{2^n \sin \left(\frac{x}{2^n} \right)} = \lim_{n \rightarrow \infty} \frac{\frac{x}{2^n}}{\sin \left(\frac{x}{2^n} \right)} \frac{\sin x}{x} = \frac{\sin x}{x}$$

Take $\lambda = \mu \cos x$. We can use Mathematical Induction to prove that

$$P(n): \quad x_n = \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{n-1}} \right] \cos \frac{x}{2^{n-1}}, \quad y_n = \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{n-1}} \right], \quad n \geq 2.$$

$$\text{For } P(2), \quad x_2 = \frac{x_1 + y_1}{2} = \frac{1}{2} [\lambda + \mu] = \frac{1}{2} [\mu \cos x + \mu] = \frac{\mu}{2} [\cos x + 1] = \mu \cos^2 \frac{x}{2}$$

$$y_2 = \sqrt{x_2 y_1} = \sqrt{\mu \cos^2 \frac{x}{2} \mu} = \cos \frac{x}{2} \quad \therefore P(2) \text{ is true.}$$

Assume $P(k)$ is true for some $k \in \mathbb{N}$, $k \geq 2$, i.e.

$$x_k = \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \cos \frac{x}{2^{k-1}}, \quad y_k = \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \quad \dots \quad (1)$$

$$\text{For } P(k+1), \quad x_{k+1} = \frac{x_k + y_k}{2} = \frac{1}{2} \left\{ \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \cos \frac{x}{2^{k-1}} + \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \right\}$$

$$= \frac{1}{2} \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \left\{ \cos \frac{x}{2^{k-1}} + 1 \right\} = \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \cos^2 \frac{x}{2^k}$$

$$= \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^k} \right] \cos \frac{x}{2^k}$$

$$y_{k+1} = \sqrt{x_{k+1} y_k} = \sqrt{\mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^k} \right] \cos \frac{x}{2^k} \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right]}$$

$$= \mu \left[\cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^{k-1}} \right] \cos \frac{x}{2^k} \quad \therefore P(k+1) \text{ is true.}$$

By the Principle of Mathematical Induction, $P(n)$ is true, $\forall n \in \mathbb{N} \setminus \{1\}$.

$$\text{Both } x_n \text{ and } y_n \text{ tend to } \mu \frac{\sin x}{x} = \frac{\sqrt{\mu^2 - \lambda^2}}{\cos^{-1} \left(\frac{\lambda}{\mu} \right)} \text{ since } \lambda = \mu \cos x.$$

20. Let $P(n)$ be the proposition $(\sqrt{3} + 1)^n = a_n \sqrt{3} + b_n$, $\forall n \in \mathbb{N} \cup \{0\}$.

$$P(1) \text{ is true since } (\sqrt{3} + 1)^1 = a_1 \sqrt{3} + b_1, \quad a_1 = b_1 = 1$$

$$\text{Assume } P(k) \text{ is true for some } k \in \mathbb{N}, \text{ i.e. } (\sqrt{3} + 1)^k = a_k \sqrt{3} + b_k \quad \dots \quad (1)$$

$$\text{For } P(k+1), \quad (\sqrt{3} + 1)^{k+1} = (\sqrt{3} + 1)^k (\sqrt{3} + 1) = (a_k \sqrt{3} + b_k) (\sqrt{3} + 1), \text{ by (1)}$$

$$= (a_k + b_k) \sqrt{3} + (3a_k + b_k) = (a_{k+1} \sqrt{3} + b_{k+1})$$

$\therefore P(k+1)$ is true. By the Principle of Mathematical Induction, $P(n)$ is true, $\forall n \in \mathbb{N}$.

$$(a) \quad a_{n+2} \sqrt{3} + b_{n+2} = (\sqrt{3} + 1)^{n+2} = (\sqrt{3} + 1)^{n+1} (\sqrt{3} + 1) = (a_{n+1} \sqrt{3} + b_{n+1}) (\sqrt{3} + 1)$$

$$= (a_{n+1} + b_{n+1}) \sqrt{3} + (3a_{n+1} + b_{n+1})$$

$$\therefore \begin{cases} a_{n+2} = a_{n+1} + b_{n+1} \\ b_{n+2} = 3a_{n+1} + b_{n+1} \end{cases} \Rightarrow \begin{cases} a_{n+2} = 2a_{n+1} + b_{n+1} - a_{n+1} = 2a_{n+1} + (3a_n + b_n) - (a_n + b_n) = 2(a_{n+1} + a_n) \\ b_{n+2} = 2b_{n+1} + 3a_{n+1} - b_{n+1} = 2b_{n+1} + 3(a_n + b_n) - (3a_n + b_n) = 2(b_{n+1} + b_n) \end{cases}$$

(b) Use Mathematical Induction , proof not given.

$$(c) \quad (\sqrt{3} + 1)^n (\sqrt{3} - 1)^n = (3 - 1)^n \Rightarrow (a_n \sqrt{3} + b_n)(-1)^{n-1} (a_n \sqrt{3} - b_n) = 2^n \Rightarrow 3a_n^2 - b_n^2 = (-1)^{n-1} 2^n$$

(d) From $(\sqrt{3} + 1)^n = a_n \sqrt{3} + b_n$ and $(\sqrt{3} - 1)^n = (-1)^{n-1} (a_n \sqrt{3} - b_n)$, solving, we have

$$a_n = \frac{1}{2\sqrt{3}} \left[(\sqrt{3} + 1)^n - (\sqrt{3} - 1)^n \right], \quad b_n = \frac{1}{2} \left[(\sqrt{3} + 1)^n + (\sqrt{3} - 1)^n \right]$$

$$\frac{b_n}{a_n} = \frac{\frac{1}{2} \left[(\sqrt{3} + 1)^n + (\sqrt{3} - 1)^n \right]}{\frac{1}{2\sqrt{3}} \left[(\sqrt{3} + 1)^n - (\sqrt{3} - 1)^n \right]} = \sqrt{3} \frac{1 + \left(\frac{\sqrt{3} - 1}{\sqrt{3} + 1} \right)^n}{1 - \left(\frac{\sqrt{3} - 1}{\sqrt{3} + 1} \right)^n} \Rightarrow \lim_{n \rightarrow \infty} \frac{b_n}{a_n} = \sqrt{3}$$

$$21. (a) \quad \text{From No. 19, } P_n = \cos \frac{x}{2} \cos \frac{x}{2^2} \dots \cos \frac{x}{2^n} = \frac{\sin x}{2^n \sin \frac{x}{2^n}}. \quad \lim_{x \rightarrow \pi/2} \left(\lim_{n \rightarrow \infty} P_n \right) = \lim_{x \rightarrow \pi/2} \frac{\sin x}{x} = \frac{\sin(\pi/2)}{(\pi/2)} = \frac{2}{\pi}$$

$$(b) \quad \lim_{n \rightarrow \infty} \cos nx = 0 \Rightarrow \lim_{n \rightarrow \infty} \cos 2nx = 0 \Rightarrow \lim_{n \rightarrow \infty} (2 \cos^2 nx - 1) = 0 \Rightarrow \lim_{n \rightarrow \infty} \cos nx = \pm \sqrt{\frac{1}{2}} \Rightarrow \text{contradiction}$$

$$(c) \quad \sin(n+1)x - \sin(n-1)x = 2 \cos nx \sin x$$

$$\lim_{n \rightarrow \infty} \sin nx = 0 \Leftrightarrow \lim_{n \rightarrow \infty} \sin(n+1)x = \lim_{n \rightarrow \infty} \sin(n-1)x = 0 \Leftrightarrow \lim_{n \rightarrow \infty} \cos nx \sin x = 0 \Leftrightarrow \sin x = 0 \quad , \text{ by (b) .}$$

$$\Leftrightarrow x = m\pi, \quad \text{where } m \in \mathbb{Z} .$$

22. Let P(n) be the proposition: $(1 + x)^n \geq 1 + nx \quad \forall n \in \mathbb{N} \quad \text{and} \quad \forall x \in \mathbf{R}, \quad x \geq -1.$

$$\text{For } P(1), \quad (1 + x)^1 = 1 \geq 1 + x \quad \therefore P(1) \text{ is true.}$$

Assume P(k) is true for some $k \in \mathbb{Z}, \quad k \geq 0,$

$$\text{that is, } (1 + x)^k \geq 1 + kx \quad \forall k \in \mathbb{N} \cup \{0\} \quad \text{and} \quad \forall x \in \mathbf{R}, \quad x \geq -1. \quad (1)$$

$$\text{For } P(k+1), \quad (1 + x)^{k+1} = (1 + x)^k (1 + x)$$

$$\geq (1 + kx)(1 + x) \quad , \text{ by (1) and also note that since } x \geq -1, \text{ the factor } (x + 1) > 0.$$

$$= 1 + (k + 1)x + kx^2 \geq 1 + (k + 1)x$$

$\therefore P(k+1)$ is also true. By the Principle of Mathematical Induction, P(n) is true $\forall n \in \mathbb{N}$.

$$(a) \quad t > 1 \Leftrightarrow \ln t > 0 \Leftrightarrow (1/n) \ln t > 0 \quad \forall n > 0 \Leftrightarrow \sqrt[n]{t} > 1 .$$

$$(b) \quad \text{Putting } \sqrt[n]{t} = 1 + x_n . \quad \text{Since } \sqrt[n]{t} > 1 . \quad \therefore x_n > 0 \quad \forall n > 0 .$$

$$\text{By (a), } (1 + x_n)^n > 1 + nx_n .$$

$$\therefore t > 1 + nx_n \Rightarrow \frac{t-1}{n} > x_n$$

$$1 < \sqrt[n]{t} = 1 + nx_n < 1 + \frac{t-1}{n} \quad \dots \quad (2)$$

$$\text{For } t > 1, \text{ taking } n \rightarrow \infty \text{ in (2), } 1 \leq \lim_{n \rightarrow \infty} (1 + x_n) \leq \lim_{n \rightarrow \infty} \left(1 + \frac{t-1}{n} \right) = 1$$

$$\text{By Sandwich Theorem, } \lim_{n \rightarrow \infty} (1 + x_n) = 1 \Rightarrow \lim_{n \rightarrow \infty} \sqrt[n]{t} = 1 .$$