THE CHINESE UNIVERSITY OF HONG KONG Department of Mathematics

MATH2050C Mathematical Analysis I

Tutorial 7 (March 18)

Definition (Contractive Sequences). We say that a sequence (x_n) of real numbers is **contractive** if there exists a constant C, 0 < C < 1, such that

$$|x_{n+2} - x_{n+1}| \le C|x_{n+1} - x_n|$$
 for all $n \in \mathbb{N}$. (#)

The number C is called the **constant** of the contractive sequence.

Remark. Do not confuse (#) with the following condition:

$$|x_{n+2} - x_{n+1}| < |x_{n+1} - x_n|$$
 for all $n \in \mathbb{N}$. (##)

For example, (\sqrt{n}) satisfies (##) but it is not contractive.

Theorem. Every contractive sequence is a Cauchy sequence, and therefore is convergent.

Example 1. (Sequence of Fibonacci Fractions) Consider the Fibonacci fractions $x_n := f_n/f_{n+1}$, where (f_n) is the Fibonacci sequence defined by $f_1 = f_2 = 1$ and $f_{n+2} := f_{n+1} + f_n$, $n \in \mathbb{N}$. Show that the sequence (x_n) converges to $1/\varphi$, where $\varphi := (1 + \sqrt{5})/2$ is the Golden Ratio.

Example 2. Show that if (x_n) is unbounded, then there exists a subsequence (x_{n_k}) such that $\lim_{n \to \infty} (1/x_{n_k}) = 0$.

Solution. As (x_n) is unbounded, we have $\forall M > 0, \exists n \in \mathbb{N}$ such that $|x_n| > M$.

Pick $n_1 \in \mathbb{N}$ such that $|x_{n_1}| > 1$.

Then pick $n_2 \in \mathbb{N}$ such that $|x_{n_2}| > \max\{2, |x_1|, |x_2|, \dots, |x_{n_1}|\}$. So $|1/x_{n_2}| < 1/2$ and $n_2 > n_1$.

Suppose $n_1 < n_2 < \cdots < n_k$ are chosen. Pick $n_{k+1} \in \mathbb{N}$ such that $|x_{n_{k+1}}| > \max\{k+1, |x_1|, |x_2|, \dots, |x_{n_k}|\}$. So $|1/x_{n_{k+1}}| < 1/(k+1)$ and $n_{k+1} > n_k$.

Continue in this way, we obtain a subsequence (x_{n_k}) of (x_n) such that

$$|1/x_{n_k}| < 1/k$$
 for all $k \in \mathbb{N}$.

Now $\lim(1/x_{n_k}) = 0$ follows immediately from Squeeze Theorem.

Classwork

1. Let $x_n := \sqrt{n}$. Show that (x_n) satisfies $\lim |x_{n+1} - x_n| = 0$, but that it is not a Cauchy sequence by definition.

Solution. Clearly,
$$\lim |x_{n+1} - x_n| = \lim |\sqrt{n+1} - \sqrt{n}| = \lim \left(\frac{1}{\sqrt{n+1} + \sqrt{n}}\right) = 0.$$

Take $\varepsilon_0 = \sqrt{2} - 1 > 0$. Then for any $n \in \mathbb{N}$,

$$|x_{2n} - x_n| = |\sqrt{2n} - \sqrt{n}| = (\sqrt{2} - 1)\sqrt{n} \ge \varepsilon_0.$$

Hence (x_n) is not Cauchy.

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

$$\begin{cases} x_1 = 1, & x_2 = 2, \\ x_{n+2} := \frac{1}{3}(2x_{n+1} + x_n) & \text{for all } n \in \mathbb{N}. \end{cases}$$

Show that (x_n) is convergent and find its limit.

Solution. Note that

$$x_{n+2} - x_{n+1} = \frac{1}{3}(2x_{n+1} + x_n) - x_{n+1} = -\frac{1}{3}(x_{n+1} - x_n).$$

In particular,

$$|x_{n+2} - x_{n+1}| = \frac{1}{3}|x_{n+1} - x_n|$$
 for $n \in \mathbb{N}$,

so (x_n) is contractive, hence convergent. As

$$x_{n+2} - x_{n+1} = -\frac{1}{3}(x_{n+1} - x_n) = \dots = (-\frac{1}{3})^n(x_2 - x_1) = (-\frac{1}{3})^n.$$

we have

$$\sum_{k=0}^{n} (x_{k+2} - x_{k+1}) = \sum_{k=0}^{n} (-\frac{1}{3})^k$$
$$x_{n+2} - x_1 = \frac{1 - (-\frac{1}{3})^{n+1}}{1 - (-\frac{1}{3})}.$$

Hence $\lim(x_n) = \lim \left(1 + \frac{3}{4}\left(1 - \left(-\frac{1}{3}\right)^{n+1}\right)\right) = \frac{7}{4}$.