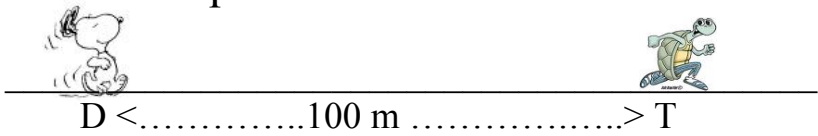


Recurrence in Sequences & Series

I. The turtle and the dog



The dog (D) runs 10 times faster than the turtle (T). They start at a distance of 100 m. but every time the dog runs the distance between him and the turtle, the turtle continues to walk ... therefore the distance left between them is 10 m, and so on....

- Let d_0 be the initial distance between D and T,
- Let d_1 be the distance left between D and T after the first run,
- Let d_n the distance left between D and T the after the n^{th} run

- 1. Relationship between d_n and d_{n+1} : $d_{n+1} = \frac{1}{10}d_n$ geom. sequ., reason : $q = \frac{1}{10}$ 1 pt
- 2. Find the total distance run by the dog after the n^{th} run : 2 pts
- 3. Find the total distance run by the dog to get the turtle 2 pts

$$S_n = \sum_{k=0}^{n-1} d_k = d_0 \frac{1-q^n}{1-q} = 100 \frac{1-\left(\frac{1}{10}\right)^n}{1-\frac{1}{10}} = \frac{1000}{9}(1-10^{-n}) \Rightarrow S = \sum_{n=0}^{\infty} d_n = \frac{d_0}{1-q} = \frac{100}{1-\frac{1}{10}} = \frac{1000}{9} = 111,111...$$

II. Fibonacci for ever ...

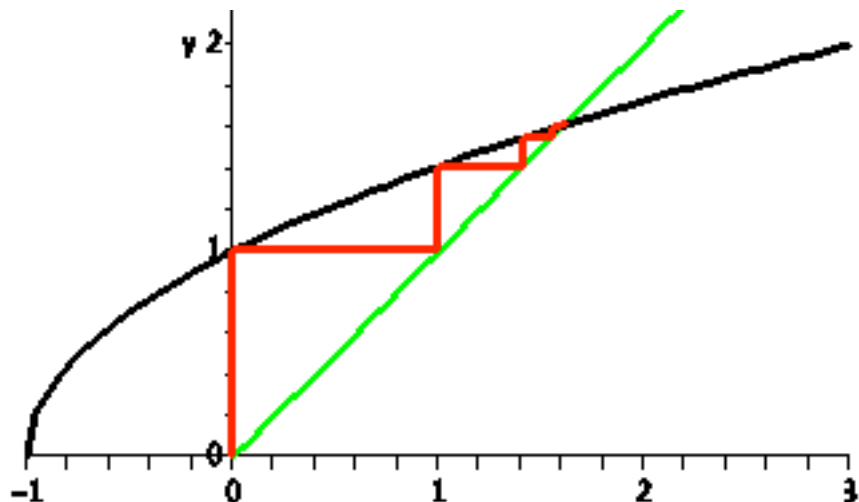
$$\sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \sqrt{1 + \dots + \sqrt{1}}}}}}}}}}}$$

Let f be the function defined by $f(x) = \sqrt{1+x}$, ($x > -1$) and $u_{n+1} = \sqrt{1+u_n}$ and $u_0 = 0$

- 1. Expression of u_1, u_2, u_3 : $u_1 = \sqrt{1}, u_2 = \sqrt{1+\sqrt{1}} = 2, u_3 = \sqrt{1+\sqrt{1+\sqrt{1}}} = \sqrt{1+\sqrt{2}}$ 1 pts
- 2. f is increasing on $[0; +\infty[$: $0 \leq x_1 \leq x_2 \Rightarrow 1 \leq x_1 + 1 \leq x_2 + 1 \Rightarrow 1 \leq \sqrt{x_1 + 1} \leq \sqrt{x_2 + 1} \Rightarrow f(x_1) \leq f(x_2)$ 1 pts
- 3. Prove by recurrence that for any $n \geq 0, 0 \leq u_n \leq 2$ [P_n] 3 pts
 - i. Initialization : [P_0] $\Leftrightarrow 0 \leq u_0 \leq 2 \Leftrightarrow 0 \leq 0 \leq 2$ TRUE !
 - ii. Heredity : [P_n] $\Leftrightarrow 0 \leq u_n \leq 2 \Rightarrow [f \text{ increasing}] f(0) \leq f(u_n) \leq f(2) \Leftrightarrow 1 \leq u_{n+1} \leq \sqrt{1+\sqrt{2}} \leq 2 \Rightarrow [P_{n+1}]$ 3 pts
- 4. Prove by recurrence that for any $n \geq 0, u_n \leq u_{n+1}$ [P_n] 3 pts
 - i. Initialization : [P_0] $\Leftrightarrow u_0 \leq u_1 \Leftrightarrow 0 \leq 1$ TRUE !
 - ii. Heredity : [P_n] $\Leftrightarrow u_n \leq u_{n+1} \Rightarrow [f \text{ increasing}] f(u_n) \leq f(u_{n+1}) \Rightarrow u_{n+1} \leq u_{n+2} \Rightarrow [P_{n+1}]$
- 5. Explain why the sequence (u_n) has a finite limit x . 2 pts

Because (u_n) is **increasing** and has a **Majorant** $M=2$ $\therefore (u_n)$ has a limit $x \leq M$
- 6. How to find the value of x : 2 pts

$\lim u_n = x$ and $\lim u_{n+1} = x$
 and $\lim f(u_n) = f(\lim u_n)$
 $\therefore x = f(x) = \sqrt{x+1}$
 $\Leftrightarrow x^2 - x - 1 = 0$ ($x \geq 0$)
 $\Leftrightarrow x = \frac{1+\sqrt{5}}{2}$ (Fibonacci)
- 7. Graph the function f and the construction of the sequence 3 pts



III. Adjacent Sequences and approximation of the square root of a number

Let f be defined by $f(x) = \frac{x+5}{x+1}$ and the sequence (x_n) defined by $x_{n+1} = f(x_n)$ with $x_0 = 1$

We are going to study two different methods to find the limit of this sequence :

a. First method :

a. Prove by recurrence that for any $n \geq 0$, $1 \leq x_n \leq 3$ [P_n] $f(x) = \frac{x+5}{x+1} = 1 + \frac{4}{x+1} \therefore f$ Decreasing 2 pts

i. Initialization : [P₀] $\Leftrightarrow 1 \leq x_0 \leq 3 \Leftrightarrow 1 \leq 1 \leq 3$ TRUE !

ii. Heredity : [P_n] $\Leftrightarrow 1 \leq x_n \leq 3 \Rightarrow [f$ Decreasing] $f(1) \geq f(x_n) \geq f(3) \Rightarrow 3 \leq x_{n+1} \leq 2 \Rightarrow [P_{n+1}]$

i. For any $n \geq 0$, $|x_n - \sqrt{5}| \leq q |x_{n-1} - \sqrt{5}|$ with $q = \frac{2}{1+\sqrt{5}} = \frac{\sqrt{5}-1}{2}$

$$|x_n - \sqrt{5}| = \left| \frac{x_{n-1} + 5}{x_{n-1} + 1} - \sqrt{5} \right| = \left| \frac{(x_{n-1} - \sqrt{5})(1 - \sqrt{5})}{x_{n-1} + 1} \right|$$

$$\therefore |x_n - \sqrt{5}| \leq \frac{\sqrt{5}-1}{x_{n-1}+1} |x_{n-1} - \sqrt{5}| \leq \frac{(\sqrt{5}-1)}{2} |x_{n-1} - \sqrt{5}| \therefore x_{n-1} \geq 1$$

b. Prove by recurrence that for any $n \geq 0$, $0 \leq |x_n - \sqrt{5}| \leq 2q^n$ [P_n]

i. Initialization : [P₀] $\Leftrightarrow 0 \leq |1 - \sqrt{5}| \leq 2q^0$ TRUE !

ii. Heredity : [P_n] $\Leftrightarrow 0 \leq |x_n - \sqrt{5}| \leq 2q^n$

$$|x_{n+1} - \sqrt{5}| \leq q |x_n - \sqrt{5}| \Rightarrow |x_{n+1} - \sqrt{5}| \leq 2q^{n+1} \Leftrightarrow [P_{n+1}]$$

c. Explain what is the limit of (x_n)

$$|q| < 1 \Rightarrow \lim |x_n - \sqrt{5}| = 0 \Leftrightarrow \lim x_n = \sqrt{5}$$

b. 2nd method : using the variations of f and $g = f \circ f$, with $u_n = x_{2n} = g(u_{n-1})$ and $v_n = x_{2n+1} = g(v_{n-1})$

a. f is DEcreasing on $[0 ; +\infty[$ and $\therefore g = f \circ f$ is INcreasing and $g(x) = f(f(x)) = 1 + \frac{4}{f(x)+1} = \frac{3x+5}{x+3} = 3 - \frac{4}{x+3}$ 2 pts

b. Prove by recurrence that the sequence (u_n) is increasing (we admit that (v_n) is decreasing) 2 pts

i. Initialization : [P₀] $\Leftrightarrow u_0 \leq u_1 \Leftrightarrow 1 \leq 2$ TRUE !

ii. Heredity : [P_n] $\Leftrightarrow u_n \leq u_{n+1} \Rightarrow [g$ INcreasing] $g(u_n) \leq g(u_{n+1}) \Rightarrow u_{n+1} \leq u_{n+2} \Rightarrow [P_{n+1}]$

c. For $n \geq 0$, $|v_{n+1} - u_{n+1}| = |g(v_n) - g(u_n)| = \left| \frac{-4}{v_n+3} + \frac{4}{u_n+3} \right| = \frac{4|v_n - u_n|}{(v_n+3)(u_n+3)} \leq \frac{1}{4} |v_n - u_n| \therefore u_n \geq 1 \& v_n \geq 1$ 2 pts

d. Prove by recurrence that for any $n \geq 0$, $|v_n - u_n| \leq 2 \left(\frac{1}{4}\right)^n$ [P_n] 2 pts

i. Initialization : [P₀] $\Leftrightarrow |v_0 - u_0| \leq 2(0.25)^0$ TRUE $\therefore u_0 = x_0 = 1$ & $v_0 = x_1 = f(1) = 3$

ii. [P_{n+1}] $|v_n - u_n| \leq 2 \left(\frac{1}{4}\right)^n$ & $|v_{n+1} - u_{n+1}| \leq \frac{1}{4} |v_n - u_n| \Rightarrow |v_{n+1} - u_{n+1}| \leq \frac{1}{4} 2 \left(\frac{1}{4}\right)^n \Rightarrow |v_{n+1} - u_{n+1}| \leq 2 \left(\frac{1}{4}\right)^{n+1}$ [P_{n+1}] 1 pt

e. Explain why the two sequences (u_n) and (v_n) are adjacent 1 pt

$(u_n) \nearrow \searrow (v_n) \searrow$ and $\lim |v_n - u_n| = 0 \therefore (1/4 < 1) \therefore \lim (u_n) = \lim (v_n) = x$

f. Show what is the common limit of (u_n) , (v_n) and (x_n) . 1 pt

$\lim (u_n) = \lim (v_n) = x \Rightarrow \lim (x_n) = \lim (x_{n+1}) = x$ and $\lim (x_{n+1}) = f(\lim (x_n))$ (because f is continuous)

$$\therefore x = f(x) = \frac{x+5}{x+1} \Leftrightarrow x^2 = 5 \ (x > 0) \Leftrightarrow x = \sqrt{5}$$

c. Approximate value of $\sqrt{5}$: $u_3 \leq \sqrt{5} \leq v_3 \Rightarrow \sqrt{5} \approx \frac{u_3 + v_3}{2} = \frac{2.230 + 2.238}{2} = 1.234...$ (error less than 10^{-3}). 2 pts

