

# Sequence

# Objectives

- Know general concepts and definitions
- Compute sequence limits.
- Know general theorems on limits.
- Be able to study recursive sequences.

Link to example file in pdf : sequence example.pdf

Link to example file in pdf : sequence exercises.pdf

# 1 Definitions

## 1.1 Sequences

#### Definition 1.

A sequence of real numbers is a collection  $(u_n)_{n\in\mathbb{N}}$  of real numbers indexed in  $\mathbb{N}$ . We say that  $u_n$  is the **member or term** of the sequence  $(u_n)_{n\in\mathbb{N}}$ . In other words, to give a real sequence is to give an application :  $\begin{array}{c} \mathbb{N} \to \mathbb{R} \\ n \mapsto u_n \end{array}$ 

#### Remark 1.

For convenience, the general term  $u_n$  is sometimes defined only from a certain rank  $n_0$ . We then write the sequence  $(u_n)_{n \ge n_0}$ . Throughout this chapter, everything that is defined from 0 is easy to transpose for  $n_0$ .

#### Definition 2.

Let P be a property relating to the real sequences. We say that a  $(u_n)_{n\in\mathbb{N}}$  satisfies P from a certain rank if and only if there is a natural number  $n_0$  such that the  $(u_n)_{n\geq n_0}$  satisfies the P property.

The sequences studied in this chapter are defined in two different ways :

- 1. Each term is defined from the preceding terms. Example : for  $n \ge 0$ ,  $u_{n+1} = \sqrt{u_n + 2}$  and  $u_0 = 1$ In paragraph 5, the follow-up to  $u_{n+1} = f(u_n)$ .
- 2. Each term is defined from its rank.

Examples : 
$$u_n = n^2 + \ln(n+1)$$
 or  $u_n = \sum_{k=1}^n \frac{1}{k}$ 

**Example 1.** Compute the first 3 terms of those sequences.

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Video : Correction example 1
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# 1.2 Reasoning by induction

Let n be an integer and P(n) a property. If :

- Initialization or base case : There is an integer  $n_0$  such that  $P(n_0)$  is true.
- Inheritance or inductive step : for every integer  $m \ge n_0$ , P(m) true implies that P(m+1) is true.

Then P(n) is true for all  $n \ge n_0$ .

**Example 2.** Show by induction that : 
$$\sum_{k=1}^{k=n} k^2 = \frac{n(n+1)(2n+1)}{6}$$

 $\checkmark$  Video : Correction example 2

#### 1.3 Arithmetic sequences and geometric sequences.

#### 1.3.1 Arithmetic sequences

**Definition 3.** Let  $r \in \mathbb{R}$ . An **arithmetic** sequence of common difference r is a sequence  $(u_n)_{n \in \mathbb{N}}$  given by the first term  $u_p$  and the inductive formula :

$$\forall n \in \mathbb{N}, u_{n+1} = u_n + r$$

We then have :

$$\forall n \in \mathbb{N}, u_n = u_p + (n-p)r$$

#### Property 1. Sum of consecutive terms

The sum of the consecutive terms of an arithmetic sequence is equal to

number of terms 
$$\frac{1st \ term + \ last \ term}{2}$$
  
In particular :  $\sum_{k=1}^{n} k = 1 + 2 + ... + n = \frac{n(n+1)}{2}$ 

#### 1.3.2 Geometric sequences

**Definition 4.** Let  $q \in \mathbb{R}^*$ . A geometric sequence of common ratio q is a sequence  $(u_n)_{n \in \mathbb{N}}$  given by the first term  $u_p$  and the inductive formula :

$$\forall n \in \mathbb{N}, u_{n+1} = qu_n$$

We then have :

$$\forall n \in \mathbb{N}, u_n = u_p q^{n-p}$$

#### Property 2. Sum of consecutive terms

The sum of the consecutive terms of a geometric sequence whose common ratio is different from 1 is equal to

$$1st term \frac{1 - common ratio^{number of terms}}{1 - common ratio}$$

In particular : if  $q \neq 1$ ,  $\sum_{k=0}^{n} q^{k} = 1 + q + ... + q^{n} = \frac{1 - q^{n+1}}{1 - q}$ 



# 1.4 bounded sequences

#### Definition 5.

Let  $(u_n)_{n \in \mathbb{N}}$  be a real sequence.

1. The sequence  $(u_n)_{n\in\mathbb{N}}$  is said to be bounded from **above** if and only if there exist a real number M so that :

$$\forall n \in \mathbb{N}, u_n \leqslant M$$

2. The sequence  $(u_n)_{n\in\mathbb{N}}$  is said to be bounded from **below** if and only if there exist a real number m so that :

$$\forall n \in \mathbb{N}, u_n \geqslant m$$

3. The sequence  $(u_n)_{n \in \mathbb{N}}$  is said to be **bounded** if it is bounded from above and below

**Example 3.** Are the following sequences bounded?

1. 
$$u_n = \frac{1}{n}, n > 0$$
  
2.  $u_n = \frac{n^2 + 1}{n + 3}$   
3.  $u_n = (-1)^n \cos(n)$ .

 $\checkmark$  Video : Correction example 3

#### Remark 2.

The sequence  $(u_n)_{n\in\mathbb{N}}$  is bounded if and only if  $(|u_n|)_{n\in\mathbb{N}}$  is bounded from above in there exist  $M \ge 0$  so that :

$$\forall n \in \mathbb{N}, |u_n| \leqslant M$$

This widely used property also has the merit of being able to be used with complex sequences.

# 2 Variations

#### Definition 6.

Let  $(u_n)_{n \in \mathbb{N}}$  a real sequence.

- 1. We say that  $(u_n)_{n \in \mathbb{N}}$  is **increasing** (respectively **strictly increasing**) from the rank  $n_0$  if and only if we have :  $\forall n \ge n_0, u_n \le u_{n+1}$  (respectively  $\forall n \ge n_0, u_n < u_{n+1}$ )
- 2. We say that  $(u_n)_{n \in \mathbb{N}}$  is **decreasing** (respectively **strictly decreasing**) from the rank  $n_0$  if and only if we have :  $\forall n \ge n_0, u_n \ge u_{n+1}$  (respectively  $\forall n \ge n_0, u_n > u_{n+1}$ )
- 3. We say that  $(u_n)_{n \in \mathbb{N}}$  is monotonic (respectively strictement monotonic) from the rank  $n_0$  if and only if it is decreasing or increasing (respectively strictly decreasing or increasing) from the rank  $n_0$ .
- 4. We say that  $(u_n)_{n\in\mathbb{N}}$  is **constant** if and only if we have  $: \forall n \in \mathbb{N}, u_n = u_{n+1}$ . We say that  $(u_n)_{n\in\mathbb{N}}$  is **stationary** if and only if it is constant starting from a certain rank.

#### Property 3.

When  $(u_n)_{n\in\mathbb{N}}$  is a sequence with strictly positive terms starint a certain rank  $n_0$ , It may be useful to use the following equivalent form of the definition :



 $\begin{array}{l} - (u_n)_{n \in \mathbb{N}} \text{ Is increasing from rank } n_0 \Leftrightarrow \forall n \in \mathbb{N}, \ n \ge n_0, \ \frac{u_{n+1}}{u_n} \ge 1 \\ - (u_n)_{n \in \mathbb{N}} \text{ Is decreasing from rank } n_0 \Leftrightarrow \forall n \in \mathbb{N}, \ n \ge n_0, \ \frac{u_{n+1}}{u_n} \le 1 \end{array}$ 

#### Property 4.

Let  $(u_n)$  be a sequence defined by  $u_n = f(n)$  and let  $n_0$  be an integer. If f is increasing (respectively decreasing) on  $[n_0; +\infty[$  then  $(u_n)$  is increasing (respectively decreasing) starting rank  $n_0$ .

#### Method to study variations of a sequence

According to the definition, and the previous property, there are therefore 3 methods :

- Study the sign of  $u_{n+1} u_n$ (This method can be applied for all sequences, but it is sometimes simpler to use one of the two methods below).
- Compare the ratio  $\frac{u_{n+1}}{u_n}$  to 1.

(This method can only be used for **strictly positive** sequences from a certain rank. It must therefore be specified when using this method).

— Study the variations of f, when the sign of f' is easily determined.

(This method can only be used for the sequences of the form  $u_n = f(n)$ .)

#### Example 4.

Study the monotony of the following sequences :

1. 
$$\forall n \in \mathbb{N}, u_n = n^2 - 10n + 21$$
  
2.  $\forall n \in \mathbb{N}^*, u_n = \sum_{k=1}^n \frac{1}{k^2}$   
3.  $\forall n \in \mathbb{N}, u_n = \frac{2^n}{n+1}$ 

Video : Correction example 4

#### Property 5. Monotony of geometric sequences

Let  $(u_n)$  be a geometric sequence of common ratio q and of first term  $u_0$ . Variations of  $(u_n)$ :

	q < 0	0 < q < 1	q = 1	1 < q
$u_0 < 0$	not monotonic	increasing	$\operatorname{constant}$	decreasing
$u_0 > 0$	not monotonic	decreasing	constant	increasing

# 3 Convergence of a sequence

# 3.1 Finite Limit of a sequence

#### Definition 7.

Let  $(u_n)_{n\in\mathbb{N}}$  be a real sequence,  $l\in\mathbb{R}$ . We say that the sequence  $(u_n)_{n\in\mathbb{N}}$  converges to the value l and we denote :  $\lim_{n\to+\infty} u_n = l$  ou  $u_n \to l$  If and only if :

$$\forall \varepsilon > 0, \exists N \in \mathbb{N}, \forall n \ge N, |u_n - l| \le \varepsilon$$



#### Example 5.

Give an exemple of a sequence that converges to e.

 $\checkmark$  Video : Correction example 5

#### Remark 3.

The way N depends on  $\varepsilon$  characterizes what is called the **convergence speed** of the sequence. For  $\varepsilon$  fixed, plus N is close to 0, the faster the rate of convergence.

#### Definition 8.

Let  $x_0$  and a be real numbers. We say that a is an approximate value of  $x_0$  up to  $\varepsilon$  if :  $|x_0 - a| \leq \varepsilon$ .

#### Remark 4.

Therefore  $u_n \to l \Leftrightarrow$  for all  $\varepsilon > 0$ ,  $u_n$  give an approximation of l starting a certain rank and to the precision  $\varepsilon$ .

The numerical series are therefore used to find approximate real values whose exact values can not be calculated.

#### Property 6.

If  $u_n \xrightarrow{} l$  then  $|u_n| \xrightarrow{} |l|$  $_{n \to +\infty} l$  then  $u_n | \xrightarrow{} |l|$ 

Proposition 1. Any convergent sequence is bounded.

Video : optional proof

# 3.2 Infinite limit of a sequence

#### Definition 9.

Let  $(u_n)_{n\in\mathbb{N}}$  be a real sequence. We say that  $(u_n)_{n\in\mathbb{N}}$  converges to infinity  $+\infty$  (respectively  $-\infty$ ) and we denote  $u_n \to +\infty$  (respectively  $u_n \to -\infty$ ) if and only if :  $\xrightarrow{n\to+\infty} +\infty$ 

 $\forall A \in \mathbb{R}, \exists N \in \mathbb{N}, \forall n \ge N, u_n \ge A$ 

(respectively  $\forall A \in \mathbb{R}, \exists N \in \mathbb{N}, \forall n \ge N, u_n \le A$ ).

## Definition 10.

Let  $(u_n)_{n \in \mathbb{N}}$  be a real sequence. We say that  $(u_n)_{n \in \mathbb{N}}$  is **divergent** if it is not convergent.

## Example 6.

Give two examples of divergent sequences.

 $\checkmark$  Video : Correction example 7

# 3.3 Properties on limits

#### 3.3.1 Limits and operations

All limit tables for functions can be reused here.



#### 3.3.2 Limits and inequality

#### Theorem 2. To the limit

Let  $(u_n)_{n\in\mathbb{N}}$  and  $(u'_n)_{n\in\mathbb{N}}$  be two real sequences converging to l and l'. We suppose that there exist a certain rank  $n_0$  from which  $\forall n \ge n_0, u_n \le u'_n$ , then  $l \le l'$ .

#### Example 7.

Find two  $(u_n)$  and  $(v_n)$  sequences such that  $u_n < v_n$  from a rank  $n_0$  and such that  $(u_n)$  and  $(v_n)$  converge to the same limit L.

Video : Correction example 8

#### Theorem 3. Squeeze theorem

Let  $(u_n)_{n\in\mathbb{N}}$ ,  $(v_n)_{n\in\mathbb{N}}$ ,  $(w_n)_{n\in\mathbb{N}}$  be real sequences and l a real number. We suppose that  $u_n \to l_n$ and  $w_n \to l$  and that starting a rank  $n_0$  we have  $\forall n \ge n_0, u_n \le v_n \le w_n$  then  $v_n \to l_n \to +\infty$ 

#### Theorem 4. Comparing sequences

- 1. Let  $(u_n)_{n\in\mathbb{N}}$  et  $(v_n)_{n\in\mathbb{N}}$  be real sequences. We suppose that  $: u_n \to +\infty$  and that starting a rank  $n_0$  we have  $\forall n \ge n_0, u_n \leqslant v_n$  then  $v_n \to +\infty$  $n \to +\infty$
- 2. Let  $(u_n)_{n\in\mathbb{N}}$  et  $(v_n)_{n\in\mathbb{N}}$  be real sequences. We suppose that  $: v_n \to -\infty$  and that starting a rank  $n_0$  we have  $\forall n \ge n_0, u_n \le v_n$  then  $u_n \to -\infty$

#### Example 8.

— Show that  $(u_n)_{n \in \mathbb{N}^*}$  defined by :  $\forall n \ge 1, u_n = 1 + \frac{(-1)^n}{n^2 + 1}$  converges to 1.

— Show that  $n! \xrightarrow[n \to +\infty]{} +\infty$ 

Video : Correction example 9

#### 3.3.3 Limit of a sequence and continuous functions

#### Theorem 5.

If f is continuous in a, and if  $\lim_{n \to +\infty} u_n = a$ , then  $\lim_{n \to +\infty} f(u_n) = f(a)$ .

#### Example 9.

Determine the limit of  $(u_n)$  defined by  $u_n = e^{\frac{(-1)^n}{n}}$ 

Video : Correction example 10

#### 3.3.4 Limits of geometric sequences

#### Property 7.

Let  $(u_n)_{n\in\mathbb{N}}$  be a geometric sequence of common ratio  $q\neq 0$  with  $u_0\neq 0$ .

1. if |q| < 1 then  $\underset{n \to +\infty}{u_n \to 0}$ 



- 2. if q = 1 then  $u_n \xrightarrow[n \to +\infty]{} u_0$  (the sequence is constant)
- 3. if q > 1 then  $u_n \rightarrow \begin{cases} +\infty \sin u_0 > 0 \\ -\infty \sin u_0 < 0 \end{cases}$
- 4. if  $q \leq -1$  then  $(u_n)$  as no limits.

#### 3.3.5**Convergence** of monotonic sequences

1. Let  $(u_n)_{n\in\mathbb{N}}$  be an increasing sequence starting  $n_0$ . If it is bounded from Theorem 6. above then :  $\lim_{n \to +\infty} u_n = \sup \{u_n | n \in \mathbb{N}, n \ge n_0\}$ 

If not bounded from above then the sequence converges to  $+\infty$ 

2. Let  $(u_n)_{n\in\mathbb{N}}$  be an decreasing sequence starting  $n_0$ . If it is bounded from below then :  $\lim_{n \to +\infty} u_n = \inf \left\{ u_n | n \in \mathbb{N}, n \ge n_0 \right\}$ 

If not bounded from below then the sequence converges to  $-\infty$ 

#### Example 10.

Let  $(u_n)$  be a sequence defined by  $u_n = \sum_{k=1}^{k=n} \frac{1}{k^2}$ . We admit that  $(u_n)$  converges to  $\frac{\pi^2}{6}$ .

1. Justify that  $u_n \leq \frac{\pi^2}{6}$  for all  $n \geq 1$ .

2. Let 
$$(v_n)$$
 be defined by  $v_n = \sum_{k=1}^{k=n} \frac{1}{k^3}$ . Study the convergence of  $(v_n)$ .

Video : Correction example 11

#### 3.3.6 Adjacent sequences

#### Definition 11.

Let  $(u_n)_{n\in\mathbb{N}}$  and  $(v_n)_{n\in\mathbb{N}}$  be two real sequences. These suites are said to be **adjacent** if and only if the following two conditions are satisfied :

1. They are monotonous and of opposite variations.

2. 
$$u_n - v_n \xrightarrow[n \to +\infty]{\rightarrow} 0$$

#### Theorem 7. Convergence

Let  $(u_n)_{n\in\mathbb{N}}$  and  $(v_n)_{n\in\mathbb{N}}$  be two real sequences. Then they are convergent and have the same limit. Moreover, their common limit is included for any n between  $u_n$  and  $v_n$ .

#### Example 11.

For all  $n \ge 1$ , we have :  $u_n = 1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{n!}$  and  $v_n = u_n + \frac{1}{n \cdot n!}$ . Show that  $(u_n)_{n \in \mathbb{N}}$  and  $(v_n)_{n \in \mathbb{N}}$  are adjacent sequences.

Their common limit is the number e. We will demonstrate this next year.



 $\checkmark$  Video : Correction example 12



#### 3.3.7 Subsequences

#### Definition 12.

 $(v_n)$  is a subsequence of  $(u_n)$  if there is a strictly increasing mapping  $\varphi$  from  $\mathbb{N}$  to  $\mathbb{N}$  so taht :  $\forall n \in \mathbb{N}$   $v_n = u_{\varphi(n)}$ 

In practice, we will use the sequences extracted from even and odd indices, that is to say the subsequences :  $(u_{2n})_{n \in \mathbb{N}}$  et  $(u_{2n+1})_{n \in \mathbb{N}}$ 

#### Theorem 8.

Let  $(u_n)_{n \in \mathbb{N}}$  be a real sequence. We suppose that  $u_{2n} \to l$  et  $u_{2n+1} \to l$  then  $u_n \to l$  $n \to +\infty$   $n \to +\infty$ 

#### Example 12.

Study the convergence of  $(u_n)_{n \in \mathbb{N}}$  defined by :  $u_n = (-1)^n \sin\left(\frac{1}{n}\right)$ 



#### Theorem 9.

All subsequence of a convergent sequence converges to the same limit.

#### Remark 5.

We can use the contraposition of the previous theorem to prove that a  $(u_n)$  sequence is not convergent :

- Show a non convergent subsequence.
- or show two subsequences converging to different limits

#### Example 13.

Give the nature of  $(u_n)$  defined by  $: u_n = (-1)^n$ .

Video : Correction example 14

# 4 Linear recursive sequences of order 2 (optional)

#### Theorem 10. Linear recursive series of order 2

Let's consider the sequence  $(u_n)_{n\in\mathbb{N}}$  defined by it's first two terms  $u_0$  and  $u_1$  and the relation :

$$\forall n \in \mathbb{N}, u_{n+2} = au_{n+1} + bu_n$$

a and b being real numbers.

We call **caracteristic equation**, the equation (EC) :  $x^2 - ax - b = 0$ . Let  $\alpha$  and  $\beta$  be the solutions of this equation then :

— If  $\alpha$  and  $\beta$  are real numbers ie  $\Delta = a^2 + 4b > 0$ , then there exist two real numbers A and B so that :

$$\forall n \in \mathbb{N}, u_n = A\alpha^n + B\beta^r$$

— if  $\alpha$  and  $\beta$  are eaual ie  $\Delta = a^2 + 4b = 0$ , then there exist two real numbers A and B so that :

$$\forall n \in \mathbb{N}, u_n = (An + B)\alpha^n$$



— If  $\alpha$  and  $\beta$  are complex conjugate, ie  $\Delta = a^2 + 4b < 0$ , they can be written :  $\alpha = \rho e^{i\theta}$  and  $\beta = \rho e^{-i\theta}$ . then there exist two real numbers A and B so that :

$$\forall n \in \mathbb{N}, u_n = \rho^n \left( A \cos(n\theta) + B \sin(n\theta) \right)$$

In each case, the constants A and B are obtained by solving a system of two equations with two unknowns as a function of  $u_0$  and  $u_1$ .

#### Example 14.

The fibonacci sequence  $(u_n)_{n \in \mathbb{N}}$  defined by  $u_0 = u_1 = 1$  and

 $\forall n \in \mathbb{N}, u_{n+2} = u_{n+1} + u_n$ 

Give an expression of  $u_n$  as a function of n.

 $\checkmark$  Video : Correction example 15

# 5 Recursive real sequences $u_{n+1} = f(u_n)$

## 5.1 Definition

#### Example 15.

- 1. Represent the function defined by  $f(x) = 2\sqrt{2x-4}$  for  $x \in [2; 6]$ , and the ligne of equation y = x.
- 2. Discuss the existence of the sequence  $(u_n)$  defined by  $u_{n+1} = f(u_n)$ , using the graph, depending on the value of  $u_0$ .
- 3. Let  $I = [4; +\infty]$ . Show that if  $u_0 \in I$  then the sequence  $(u_n)$  is defined.

Video : Correction example 16

#### Property 8.

Let f be a real function defined on an interval I of  $\mathbb{R}$ . Let  $a \in I$ . The recursive sequence  $(u_n)$  defined by  $u_0 = a$  and  $\forall n \in \mathbb{N}$ ,  $u_{n+1} = f(u_n)$  is defined if  $f(I) \subset I$ , and then  $u_n \in I$  for all  $n \in \mathbb{N}$ .

Throughout the remainder of the paragraph, we consider :

- I an interval of  $\mathbb{R}$ .
- f a function so that  $f(I) \subset I$ .
- A sequence  $(u_n)$  defined by  $u_{n+1} = f(u_n)$  and  $u_0 \in I$ .

#### 5.2 Variations

#### Property 9.

If f is increasing on I, then  $(u_n)$  is monotonic :

— increasing if  $f(u_0) \ge u_0$  i.e. if  $u_1 \ge u_0$ .



— decreasing if  $f(u_0) \leq u_0$  i.e. if  $u_1 \leq u_0$ .

#### Example 16.

Prove the preceding theorem.

Video : Correction example 17

#### 5.3 Convergence

#### Property 10.

If I is bounded and if f is increasing, then for all  $u_0 \in I$ , the sequence  $(u_n)$  is convergent.

#### Example 17.

Prove the preceding theorem.

Video : Correction example 18

#### Property 11.

If f is continuous on I and if  $(u_n)$  converges to  $l \in I$ , then f(l) = l i.e. l is an attractive fixed point f.

Example 18. Prove the preceding theorem.

Video : Correction example 19

#### Example 19.

Let  $(u_n)_{n \in \mathbb{N}}$  be the sequence defined in 15, ie  $u_0 = 6$  and  $\forall n \in \mathbb{N}, u_{n+1} = f(u_n)$  with  $f(x) = 2\sqrt{2x-4}$ .

- 1. Justify the sequence  $(u_n)_{n \in \mathbb{N}}$  is well defined.
- 2. Study the variations of  $(u_n)$ .
- 3. Using the different properties above, show that  $(u_n)$  converges and determine its limit.

Video : Correction example 20

**Remark 6.** Example : Let us look for a solution of the equation f(x) = 0 with  $f(x) = x^4 + 3x + 1$ .

We show that f is strictly increasing and continuous on [-1; 0], that f(-1) = -1 and f(0) = 1. According to the intermediate value theorem, there exists a unique real  $x_0$  in [-1; 0] such that  $f(x_0) = 0$ .

We can also show that the following two sequences converge to  $x_0$ :

- Method of Lagrange :  $u_{n+1} = \frac{-1}{u_n^3 + 3}$  et  $u_0 = -1$ - Method of Newton :  $v_{n+1} = \frac{3v_n - 1}{4v_n^3 + 3}$  et  $v_0 = 0$ 

To get an approximate value of  $x_0$  to  $10^{-15}$ , just calculate  $v_4$ , then go to  $u_{12}$ . Newton's method is, in general, a method which converges much faster than the Lagrange method.

It is found that -0.337666765642802 is an approximate value of  $x_0$  to  $10^{-15}$  near.



# 6 Comparaison of sequences

#### 6.0.1 Negligeable sequences

#### Definition 13.

Let  $(u_n)_{n\in\mathbb{N}}$  et  $(v_n)_{n\in\mathbb{N}}$  be two real sequences. We say that  $(u_n)_{n\in\mathbb{N}}$  is negligeable in front of  $(v_n)_{n\in\mathbb{N}}$  when  $n \to +\infty$  if and only if :

$$\forall \varepsilon > 0, \exists N \in \mathbb{N}, \forall n \ge N, |u_n| \le \varepsilon |v_n|$$

We denote :  $u_n = o(v_n)$  or We also say that  $u_n$  is infinitely small with respect to  $v_n$  and that  $v_n$  is infinitely large with respect to  $u_n$  when  $n \to +\infty$ .

#### Property 12.

If  $(v_n)$  is non-zero from a certain rank :

$$u_n = o(v_n) \Leftrightarrow \frac{u_n}{v_n} \mathop{\to}\limits_{n \to +\infty} 0$$

#### Example 20.

- 1. Show that  $n! = o(n^n)$ .
- 2. Is the sequence  $(\frac{1}{n})$  negligeable in front of  $(\frac{1}{n^2})$ ?
- 3. Is the sequence  $(1, 1^n)$  negligeable in front of  $(n^{1000})$ ?

Video : Correction example 21

#### 6.0.2 Equivalent sequences

#### 6.0.3 Definition

#### Definition 14.

Let  $(u_n)_{n\in\mathbb{N}}$  and  $(v_n)_{n\in\mathbb{N}}$  be real sequences We say that  $(u_n)_{n\in\mathbb{N}}$  is equivalent to  $(v_n)_{n\in\mathbb{N}}$  when  $n \to +\infty$  if and only if  $u_n - v_n = o(v_n)$ . We denote  $u_n \sim v_n$  or  $u_n \sim v_n$ .

We also say that  $u_n$  is an equivalent of  $v_n$ .

Thus, a simple characterization of equivalence when the terms of the  $(v_n)_{n\in\mathbb{N}}$  are non-zero from a certain rank is :

$$u_n \underset{+\infty}{\sim} v_n \Leftrightarrow \frac{u_n}{v_n} \underset{n \to +\infty}{\to} 1$$

#### Remark 7. Careful

Do not confuse properties  $u_n \underset{+\infty}{\sim} v_n$  and  $u_n - v_n \to 0$ . There is no relationship of implication between them. Indeed :

- Take 
$$u_n = \frac{1}{n}$$
 and  $v_n = \frac{1}{n^2}$  then  $u_n - v_n \xrightarrow[n \to +\infty]{} 0$  but  $\frac{u_n}{v_n} \xrightarrow[n \to +\infty]{} +\infty \neq 1 \Rightarrow u_n \xrightarrow[+\infty]{} v_n$ 

— Take  $u_n = n^2 + n$  and  $v_n = n^2$  then  $\frac{u_n}{v_n} = 1 + \frac{1}{n} \underset{n \to +\infty}{\rightarrow} 1 \Rightarrow u_n \sim v_n$ . yet  $u_n - v_n = n$  does not cenverge to 0!



#### 6.0.4 Research of equivalents

For a  $(u_n)$  defined by  $u_n = f(n)$ , it is possible, where possible, to find an equivalent of  $u_n$  using a limited development of f in  $+\infty$ .

#### Example 21.

Give an equivalent to  $u_n = n \ln \left( \sqrt{\frac{n+1}{n-1}} \right)$ 

 $\mathbf{\overset{\hspace{0.1em} \blacksquare}{=}}$  Video : Correction example 22

# 7 Exercises

#### Exercise 1.

Determine the variations and limits of the following sequences :

- 1.  $u_n = e^n 5n$
- 2.  $u_{n+1} = -5u_n$  and  $u_0 = 3$ .
- 3.  $u_{n+1} = 0, 5u_n$  and  $u_0 = -3$
- 4.  $u_{n+1} = -0, 5u_n$  and  $u_0 = -5$ .

#### Exercise 2.

Let  $(u_n)$ ,  $(v_n)$  and  $(w_n)$  be real sequences verifying :

For all integer  $n > 0 : u_n \leq v_n \leq w_n$ .

Check the affirmations that are true and justify your choices.

- 1. If the sequence  $(v_n)$  converges to  $-\infty$ , then :
  - $\Box$  the sequence  $(w_n)$  converges to  $-\infty$ .
  - $\Box$  the sequence  $(u_n)$  is bounded from above .
  - $\Box$  the sequence  $(u_n)$  converges to  $-\infty$ .
  - $\Box$  the sequence  $(w_n)$  has no limits.
- 2. If  $u_n \ge 1$ ,  $w_n = 2u_n$  and  $\lim u_n = l \in \mathbb{R}$  then
  - $\Box \lim v_n = l.$
  - $\Box$  the sequence  $(w_n)$  converges to  $+\infty$ .
  - $\Box \lim (w_n u_n) = l.$
  - $\square$  We can not say whether the sequence  $(v_n)$  has a limit or not.

3. If  $\lim u_n = -2$  and  $\lim w_n = 2$ , then :

- $\Box$  the sequence  $(v_n)$  is bounded from above
- $\Box$  lim  $(v_n) = 0$
- $\Box$  the sequence  $(v_n)$  has no limits
- $\square$  We can not say whether the sequence  $(v_n)$  has a limit or not.

4. Si 
$$u_n = \frac{2n^2 - 1}{n^2}$$
 et  $w_n = \frac{2n^2 + 3}{n^2}$  alors :  
 $\Box \lim_{n \to \infty} (w_n) = 0$ 



- $\Box$  lim  $(v_n) = 2$
- $\Box$  lim  $(u_n) = 2$
- $\Box$  the sequence  $(v_n)$  has no limits

#### Exercise 3.

Calculate the sum of the first n odd numbers.

#### Exercise 4.

We call arithmetic-geometric sequence, any sequence  $(u_n)_{n\in\mathbb{N}}$  defined by its first term  $u_0$  and by a relation of type :  $\forall n \in \mathbb{N}, u_{n+1} = au_n + b$  where a and b are real numbers.

- 1. Express  $u_n$  as a function of n when a = 1.
- 2. Suppose  $a \neq 1$ 
  - (a) Verify that the equation  $\ell = a\ell + b$  admits a unique solution l.
  - (b) We set  $w_n = u_n \ell$ . Verify that  $(w_n)_{n \in \mathbb{N}}$  is a geometric sequence.
  - (c) Express  $u_n$  as a function of  $a, b, n, u_0$ .
  - (d) Determine the value of  $\sum_{k=0}^{n} u_k$  as a function of  $a, b, n, u_0$ .

#### Exercise 5.

Conjecture the  $u_n$  value as a function of n for the following  $(u_n)_{n \in \mathbb{N}}$  and then prove by induction your conjectures  $u_0 \in \mathbb{R}$  unless otherwise stated :

1.  $u_1 = 5$  and  $\forall n \in \mathbb{N}^*, u_{n+1} = \frac{n}{2}u_n$ 2.  $\forall n \in \mathbb{N}, u_{n+1} = e^{n-2}u_n$ 3.  $u_1 = 1$  and  $\forall n \in \mathbb{N}^*, u_{n+1} = -\frac{n}{n+1}u_n$ 4.  $\forall n \in \mathbb{N}, u_{n+1} = 2u_n + 2^n$ 5.  $\forall n \in \mathbb{N}, u_{n+1} = (u_n)^2$ 

#### Exercise 6.

Study the convergence and monotony of  $(v_n)$  defined by :  $v_n = \cos\left(n\frac{\pi}{4}\right)$ .

#### Exercise 7.

- 1. Show that for all k > 0 :  $\frac{1}{k(k+1)} = \frac{1}{k} \frac{1}{k+1}$
- 2. Deduce that  $u_n = \sum_{k=1}^n \frac{1}{k(k+1)}$  is convergent.
- 3. we set for  $n \in \mathbb{N}^*, v_n = \sum_{k=1}^n \frac{1}{k^2}$ 
  - Show that  $v_n \leq 1 + u_{n-1}$
  - Deduce that the sequence  $(v_n)$  is convergent.

#### Exercise 8.

Let  $(u_n)_{n \in \mathbb{N}}$  be a sequence defined by it's first term  $u_0 = 2$  and the inductive relation :  $\forall n \in \mathbb{N}, u_{n+1} = \frac{1}{2} \left( u_n + \frac{3}{u_n} \right)$ 



- 1. Show that  $(u_n)_{n \in \mathbb{N}}$  exists.
- 2. Show that  $(u_n)_{n\in\mathbb{N}}$  is bounded from below by  $\sqrt{3}$
- 3. Study the variations of  $(u_n)_{n\in\mathbb{N}}$  then show that it converges to  $\sqrt{3}$

**Exercise 9.** Let  $(u_n)_{n\in\mathbb{N}}$  be defined by  $u_0 = 1$  and  $\forall n \in \mathbb{N}, u_{n+1} = \frac{1}{4}u_n^2 + 1$ 

- 1. Show that the sequence  $(u_n)_{n \in \mathbb{N}}$  is increasing.
- 2. Prove by induction that  $(u_n)_{n \in \mathbb{N}}$  is bounded from above. Conclude.
- 3. Determine  $\lim_{n \to +\infty} u_n$ .
- 4. What happens if we take  $u_0 = 3$ ?

Exercise 10. We set  $S_n = \sum_{k=1}^n \frac{(-1)^k}{k}$ ,  $u_n = S_{2n}$ ,  $v_n = S_{2n+1}$ . Show that  $(u_n)_{n\in\mathbb{N}}$  and  $(v_n)_{n\in\mathbb{N}}$  are adjacent. Deduce the convergence of the sequence  $(S_n)_{n \in \mathbb{N}}$ 

#### Exercise 11.

Give an equivalent of the sequences below as  $\frac{k}{n^{\alpha}}$ :

- 1.  $u_n = (1 + \frac{a}{n})^n$ 2.  $u_n = \frac{n^2 + 3}{n^5 + 1}$ 3.  $u_n = \frac{\sin(n) + n}{\sqrt{n} + \cos(n)}$
- 4. Is the following statement true or false :  $\frac{\ln(n)}{n^3} \sim \frac{1}{n^3}$  because  $\ln(n)$  is negligeable in front of  $n^3$ .

#### Exercise 12.

1. Show that  $u_n = \frac{e^{-n} + 2}{n^2 + 1}$  is negligeable in front of  $\frac{k}{n^{\alpha}}$  and determine k and  $\alpha$ . 2. (a) Do we have  $\frac{\sin^2(n)}{n^2} = o(\frac{1}{n^3})$ ? (b) and  $\frac{\sin^2(n)}{n^2} = o(\frac{1}{n^2})$ ? 3. Show that  $\frac{\ln(n)}{n^2} = o(\frac{1}{n^{\frac{3}{2}}})$ 

#### Exercise 13.

It is proposed to study the evolution of a population of ladybugs using a model using the numerical function f defined by f(x) = kx(1-x), k being A parameter that depends on the environment  $(k \in \mathbb{R}^{+*})$ . In the chosen model, it is assumed that the number of ladybugs remains less than one million. The number of ladybugs, expressed in millions of individuals, is



approximated for the year n by a real number  $u_n$ , with  $u_n$  between 0 and 1. For example, if for year zero There are 300 000 ladybugs, one will take  $u_0 = 0.3$ . It is assumed that the evolution from one year to the next obeys the relation  $u_{n+1} = f(u_n)$ , f being the function defined above. The aim of the exercise is to study the behavior of the sequence  $(u_n)$  for different values of the initial population  $u_0$  and the parameter k. We will study the variations of f and the sign of  $f(u_0) - u_0$  by distinguishing the cases where  $k \in [0, 1]$  and  $k \in [1, 2]$ .