

ON THE CONVERGENCE A SEQUENCE

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ABSTRACT. In this article we consider the problem of the convergence of the sequence $x_0 = 0$; $x_n = (a + bx_{n-1}^l)^{\frac{1}{t}}$ ($n = 1, 2, \dots$) defined for some positive a, b, l and real t .

1. INTRODUCTION

Let $a > 0$, $s_0(a) = 0$ and

$$s_n(a) = \underbrace{\sqrt{a + \sqrt{a + \dots \sqrt{a}}}}_n \quad (n = 1, 2, \dots).$$

It is clear, that the sequence $\{s_n\}_{n=0}^{\infty}$ satisfies the conditions:

$$s_0(a) = 0, \quad s_n(a) = (a + s_{n-1}(a))^{\frac{1}{2}} \quad (n = 1, 2, \dots).$$

Given $a, b > 0$ and real l, t denote

$$(1.1) \quad x_0 = 0; \quad x_n = (a + bx_{n-1}^l)^{\frac{1}{t}} \quad (n = 1, 2, \dots).$$

It is known [1], that there exists $\lim_{n \rightarrow \infty} s_n(a)$ and as it was shown in [2], when $b = 1$, $l = 1$ and $t = 3$, there exists $\lim_{n \rightarrow \infty} x_n$. The authors of [2] have posed the question whether the previous conclusion remains valid for any real t (under the condition $b = 1$, $l = 1$). In this article we investigate the problem for the sequence (1.1) with some $a, b, l > 0$ and real t .

2. THE CONVERGENCE FOR $t > 0$.

In this section we prove the convergence of the sequence (1.1) under the condition $t > l > 0$ and then discuss several corollaries.

Theorem 1. *Let $a, b > 0$ and $t > l > 0$. Then the sequence (1.1) is strictly increasing and convergent.*

Proof. By induction it is easy to verify that the sequence $\{x_n\}_{n=0}^{\infty}$ is strictly increasing. Then

$$x_n = (a + bx_{n-1}^l)^{\frac{1}{t}} < (a + bx_n^l)^{\frac{1}{t}} \quad (n = 1, 2, \dots)$$

and so $\{x_n\}_{n=0}^{\infty}$ satisfies the inequality

$$(2.1) \quad x_n^t - bx_n^l - a < 0 \quad (n = 0, 1, 2, \dots).$$

However, denoting

$$(2.2) \quad G(x) = x^t - bx^l - a, \quad (x \geq 0)$$

one can see that under the conditions of the theorem

$$G(0) = -a < 0, \quad G(+\infty) = +\infty$$

and the derivative

$$G'(x) = tx^{t-1} - bx^{l-1} = x^{l-1}(tx^{t-l} - bl)$$

has the unique positive root $\tilde{x} = (\frac{bl}{t})^{\frac{1}{t-l}}$, and being strictly negative when $x \in (0; \tilde{x})$ and strictly positive when $x \in (\tilde{x}; +\infty)$. This yields that the function $G(x)$ ($x \geq 0$) has the unique root \tilde{X} ($> \tilde{x}$), where $G(x) \leq 0$ for $x \in [0, \tilde{X}]$, and $G(x) > 0$ for $x \in (\tilde{X}, \infty)$. Therefore, $\{x_n\}_{n=0}^{\infty} \subset [0, \tilde{X}]$ in accordance with (2.1). As the sequence $\{x_n\}_{n=0}^{\infty}$ is monotone and bounded it is convergence. The proof is complete. ■

Remark 1. Denoting $x_{\infty} = \lim_{n \rightarrow \infty} x_n$ one can find

$$x_{\infty}^t - bx_{\infty}^l - a = 0$$

in view of $x_n^t = a + bx_{n-1}^l$ ($n = 1, 2, \dots$). This means that $x_{\infty} = \tilde{X}$ - the unique positive root of $G(x)$ ($x \geq 0$). Thus, for arbitrary $a, b > 0$ the sequence $\{x_n\}_{n=0}^{\infty}$ approximates the positive root of the function (2.2) (which is not necessarily a polynomial). Analogously, given natural number k , any positive numbers a, a_1, a_2, \dots, a_k and $t > l_1 > l_2 > \dots > l_k > 0$ denote $x_0 = x_1 = \dots = x_{k-1} = 0$ and $x_{n+1} = (a + a_1x_n^{l_1} + a_2x_{n-1}^{l_2} + \dots + a_kx_{n-k+1}^{l_k})^{\frac{1}{t}}$ ($n = k-1, k, k+1, \dots$). Then the sequence $\{x_n\}_{n=0}^{\infty}$ approximates the positive root of the function $G(x) = x^t - (a + a_1x^{l_1} + a_2x^{l_2} + \dots + a_kx^{l_k})$ ($x \geq 0$).

Corollary 1. Let the conditions of the Theorem 1 be fulfilled and $x_{\infty} = \lim_{n \rightarrow \infty} x_n$.

- (1) $\max(a^{\frac{1}{t}}, b^{\frac{1}{t-l}}) < x_{\infty}$;
- (2) if t, l are natural numbers, then $x_{\infty} \leq 1 + \max(a, b)$;
- (3) if $l \geq 1$ and $a \geq (b+1)^{\frac{1}{t-l}}$ then $x_{\infty} \leq a$;
- (5) if $a > (b+1)^{\frac{1}{t-l}}$ then $x_{\infty} \leq a^{\frac{1}{t}}$.

In fact, (1) follows from the inequalities $G(a^{\frac{1}{t}}) = -ba^{\frac{1}{t}} < 0$, $G(b^{\frac{1}{t-l}}) = -a < 0$. Note, that $a^{\frac{1}{t}} = x_1 < x_n (< x_{\infty})$ ($n = 2, 3, \dots$), meanwhile $b^{\frac{1}{t-l}} < x_n (< x_{\infty})$ holds for $n > n_0$ with some natural n_0 .

For any polynomial $P(x) = a_0x^n + a_1x^{n-1} + \dots + a_n$ ($a_0 \neq 0$) it is known [3] that if $|x| > 1 + \frac{A}{a_0}$, where $A = \max(|a_1|, |a_2|, \dots, |a_n|)$, then $|a_0x^n| > |a_1x^{n-1} + \dots + a_n|$. Therefore, if t, l are natural numbers and $P(x) = G(x)$, then the inequality $x^t > a + bx^l$ ($x > 1 + \max(a, b)$) means $G(x) > 0$ ($x > 1 + \max(a, b)$), and (2) is valid.

Under the conditions of (3) one can see that $G(a) = a^l(a^{t-l} - b) - a \geq a^l(b + 1 - b) - a = a^l - a \geq 0$ and hence (3) is valid.

Analogously, (4) follows from the inequality $G(a^{\frac{1}{t}}) > 0$.

3. THE CONVERGENCE FOR $t < 0$

Given $a > 0, b = l = 1$ and $t < 0$ we will consider two subsequences $\Lambda_0 = \{x_{2k}\}_{k=0}^{\infty}$ and $\Lambda_1 = \{x_{2k+1}\}_{k=0}^{\infty}$ of the sequence (1.1). Denoting $s = -t$ one can see that for $k = 1, 2, \dots$:

$$(3.1) \quad x_{2k} = \frac{1}{\sqrt[s]{a + x_{2k-1}}}, \quad x_{2k+1} = \frac{1}{\sqrt[s]{a + x_{2k}}}$$

$$(3.2) \quad x_{2k} = \frac{1}{\sqrt[s]{a + \frac{1}{\sqrt[s]{a+x_{2k-2}}}}}, \quad x_{2k+1} = \frac{1}{\sqrt[s]{a + \frac{1}{\sqrt[s]{a+x_{2k-1}}}}}.$$

Obviously,

$$(3.3) \quad 0 = x_0 < x_2 < x_4 < \cdots < x_{2k} < x_{2k+1} < x_{2k-1} < \cdots < x_1 = \frac{1}{\sqrt[s]{a}}$$

Therefore the sequences Λ_0 and Λ_1 are convergent; let $\underline{x} = \lim_{k \rightarrow \infty} x_{2k}$, and $\bar{x} = \lim_{k \rightarrow \infty} x_{2k-1}$. Note that, on taking the limit in (3.1) one obtains

$$(3.4) \quad \bar{x} \sqrt[s]{a + \bar{x}} = 1, \quad \underline{x} \sqrt[s]{a + \underline{x}} = 1$$

Theorem 2. *If $a > 0, b = l = 1$ and $t \leq -1$ then the sequence (1.1) is convergent.*

Proof. It is sufficient to verify the equality $\underline{x} = \bar{x}$. Let $s = -t (\geq 1)$ and

$$\varphi(\tau) = \frac{a + \tau}{a + \underline{x}} - \frac{\tau^s}{\underline{x}^s} \quad (\tau \geq 0)$$

In view of (3.4)

$$\varphi(\underline{x}) = \varphi(\bar{x}) = 0.$$

For $s = 1$ the function $\varphi(\tau)$ is strictly decreasing, so $\underline{x} = \bar{x}$ in view of (3.3). If $s > 1$ and $\underline{x} < \bar{x}$ then there exists $\tau_0 \in (\underline{x}; \bar{x})$ such that $\varphi'(\tau_0) = 0$. However, direct computation leads to

$$\tau_0^{s-1} = \frac{\underline{x}^s}{s(a + \underline{x})} < \frac{\underline{x}^{s-1}}{s} < \underline{x}^{s-1},$$

so $\tau_0 < \underline{x}$ in contrast with $\tau_0 \in (\underline{x}; \bar{x})$. The proof is complete. ■

Remark 2. *It is easy to see that if $t \in (-1; 0)$ and $a t \leq -1$ then the sequence (1.1) is convergent. In fact, if $\underline{x} < \bar{x}$ and $\varphi'(\tau_0) = 0$, $\tau_0 \in (\underline{x}; \bar{x})$, then*

$$\underline{x}^{1-s} < \tau_0^{1-s} = \frac{s(a + \underline{x})}{\underline{x}^s} < \bar{x}^{1-s}$$

which implies that

$$\underline{x} < s(a + \underline{x}) < \underline{x}^s \bar{x}^{1-s}$$

According to (3.4), this means that

$$\underline{x} \bar{x}^s < s < \underline{x}^s \bar{x},$$

hence $s < (\frac{1}{\sqrt[s]{a}})^s \frac{1}{\sqrt[s]{a}}$, or $as < \frac{1}{\sqrt[s]{a}}$. However this is not possible as $a > as \geq 1$.

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