

1. Let  $f(x) = 1 + \frac{1}{1 + \frac{1}{x}} = \frac{2x+1}{x+1}$  for positive

real number  $x$ .

(a) Prove that  $f(x)$  is increasing, i.e. for any real numbers  $x_1$  and  $x_2$ ,

$$x_1 \leq x_2 \Rightarrow f(x_1) \leq f(x_2).$$

Let  $a_0 = 1$ ,  $a_{n+1} := f(a_n)$ .

(b) Prove that for any non-negative integer  $n$ ,

$$a_n \leq \frac{1+\sqrt{5}}{2} =: t_0.$$

[Notice that  $\frac{1}{t_0} = \frac{\sqrt{5}-1}{2} = t_0 - 1$ . So

$$f(t_0) = 1 + \frac{1}{1 + \frac{1}{t_0}} = 1 + \frac{1}{t_0} = t_0. ]$$

(c) Prove that  $\{a_n\}_{n=0}^{\infty}$  is an increasing sequence, i.e.

for any non-negative integer  $n$ ,  $a_n \leq a_{n+1}$ .

(d) Prove that  $\lim_{n \rightarrow \infty} a_n = \frac{1+\sqrt{5}}{2}$ .

[Using a similar technique one can show that

$b_0 = 2 = 1 + \frac{1}{1}$ ,  $b_{n+1} = f(b_n)$  defines a decreasing sequence

which converges to  $\frac{1+\sqrt{5}}{2}$ . Altogether we have  $1 + \frac{1}{1 + \frac{1}{1 + \dots}} = \frac{1+\sqrt{5}}{2}$ .

This is an example of a continued fraction.

2. Prove that for any positive integer  $n$ ,

$$1^2 + 2^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}.$$

3. Let  $\{f_n\}_{n=0}^{\infty}$  be the Fibonacci sequence, i.e.

$$f_0 = 0, f_1 = 1, f_{n+1} = f_n + f_{n-1} \text{ for any positive integer } n.$$

Prove that for any positive integer  $n$ ,

$$f_n = \frac{1}{\sqrt{5}} \left[ \left( \frac{1+\sqrt{5}}{2} \right)^n - \left( \frac{1-\sqrt{5}}{2} \right)^n \right].$$

4. Let  $b_1 = 1$ ,  $b_{n+1} = 1 + \frac{1}{b_n}$  for any positive integer  $n$ .

So we get the following initial terms:

$$1, 2, \frac{3}{2}, \frac{5}{3}, \frac{8}{5}, \dots$$

(a) Prove that for any positive integer  $n$ ,

$$b_n = \frac{f_{n+1}}{f_n},$$

where  $\{f_n\}_{n=0}^{\infty}$  is the Fibonacci sequence.

(b) Prove that for any positive integer  $n$ ,

$$b_{n+1} - b_n = \frac{(-1)^{n+1}}{f_n f_{n+1}}.$$

$$\lim_{n \rightarrow \infty} \frac{f_{n+1}}{f_n} = \frac{\sqrt{5}+1}{2}$$

[Hint. Use one of the properties of the Fibonacci sequence that I proved in class.]

[Remark. Problem 1 together with 4.a implies that

$$\lim_{n \rightarrow \infty} \frac{f_{2n+1}}{f_{2n}} = \frac{\sqrt{5}+1}{2}$$

Using 4.b we get  $\lim_{n \rightarrow \infty} \frac{f_{n+1}}{f_n} = \frac{\sqrt{5}+1}{2}$ .  $\otimes$

• You can use Problem 3 to give another proof for  $\otimes$ .]

5. (Postage stamp problem) Prove that any postage greater than 34 can be obtained by stamps of denominations 5 and 9.

[Hint  $\otimes$  You need to show for any integer  $n \geq 34$  there are non-negative integers  $x$  and  $y$  such that

$$n = 5x + 9y.$$

① Use strong induction on  $n$ .

②  $34 = 5 \times 5 + 9,$

$35 = 5 \times 7,$

$36 = 9 \times 4,$

7

9

$$38 = 5 \times 4 + 9 \times 2. \quad ]$$