

**Exercise 03 :**

We consider the sequence  $(u_n)$  defined for  $n \geq 1$  by :

$$u_n = \sqrt{n + \sqrt{(n-1) + \cdots + \sqrt{2 + \sqrt{1}}}}.$$

1. Show that  $(u_n)$  diverges to  $+\infty$ .
2. Express  $u_{n+1}$  as a function of  $u_n$ .
3. Show that  $u_n \leq n$ , then that  $u_n = o(n)$ .
4. Give a simple equivalent (asymptotic) of  $(u_n)$ .
5. Determine  $\lim_{n \rightarrow +\infty} (u_n - \sqrt{n})$ .

**Exercise 04 :**

We study the sequence  $(S_n)$  with general term

$$S_n = \sum_{k=1}^n \frac{1}{\sqrt{k}}.$$

1. Justify that

$$\frac{1}{\sqrt{n+1}} \leq 2(\sqrt{n+1} - \sqrt{n}) \leq \frac{1}{\sqrt{n}}.$$

2. Determine the limit of  $(S_n)$ .
3. Let  $u_n = S_n - 2\sqrt{n}$ . Show that the sequence  $(S_n)$  is convergent.
4. Give a simple asymptotic equivalent of  $(S_n)$ .

**Exercise 05 :**

We study the sequence  $(S_n)$  with general term

$$S_n = \sum_{k=1}^n \frac{1}{k}.$$

1. Establish that for all  $t > -1$ ,  $\ln(1+t) \leq t$  and deduce that

$$\ln(1+t) \geq \frac{t}{t+1}$$

2. Observe that

$$\ln(n+1) \leq S_n \leq \ln n + 1.$$

and deduce a simple asymptotic equivalent of  $S_n$ .

3. Show that the sequence  $u_n = S_n - \ln n$  is convergent. Its limit is called Euler's constant and is usually denoted by  $\gamma$ .

**Exercise 06 :**

Let  $n \in \mathbb{N}$  and  $x \in \mathbb{R}$ ,

1. Show that the equation  $x + e^x = n$  admits a unique solution  $x_n \in \mathbb{R}$ .
2. Determine the limit of the sequence  $(x_n)_n$ .
3. Find a simple asymptotic equivalent of  $(x_n)$  as  $n \rightarrow \infty$ .
4. Determine two terms of the asymptotic expansion of  $x_n$ .