

6. Show $\alpha_n := \prod_{j=1}^n 1 - \frac{1}{3^j}$ converges, with its limit positive.

[Solution] It's trivial that (α_n) decreases, with 0 its lower bound. It converges. I'll give two ways to show that it has a positive lower bound.

(Method I) We know that $(1-a)(1-b) > 1 - (a+b)$ for $a, b \in (0, 1)$. This means

$$\begin{aligned} & (1 - \frac{1}{3^1})(1 - \frac{1}{3^2})(1 - \frac{1}{3^3}) \dots (1 - \frac{1}{3^n}) \\ & > [1 - (\frac{1}{3^1} + \frac{1}{3^2})](1 - \frac{1}{3^3}) \dots (1 - \frac{1}{3^n}) \\ & > [1 - (\frac{1}{3^1} + \frac{1}{3^2} + \frac{1}{3^3})] \dots (1 - \frac{1}{3^n}) \\ & > \dots > 1 - (\frac{1}{3^1} + \frac{1}{3^2} + \dots + \frac{1}{3^n}) \\ & = 1 - \frac{1}{3} \frac{1 - (\frac{1}{3})^n}{1 - \frac{1}{3}} > \frac{1}{2} \end{aligned}$$

So we conclude that the limit might be greater than 0.

(Method II) By an inequality $3^n > n^2$, we find that $1 - \frac{1}{3^j} > 1 - \frac{1}{j^2}$. Hence

$$\begin{aligned} & \prod_{j=1}^n 1 - \frac{1}{3^j} > \frac{2}{3} \prod_{j=2}^n 1 - \frac{1}{j^2} = \prod_{j=1}^n (1 - \frac{1}{j})(1 + \frac{1}{j}) \\ & = \frac{2}{3} (\frac{1}{2} \frac{2}{3} \dots \frac{n-1}{n}) (\frac{3}{2} \frac{4}{3} \dots \frac{n+1}{n}) \\ & = \frac{n+1}{3n} > \frac{n}{3n} = \frac{1}{3} \end{aligned}$$

Similarly we finish the proof.