PEKING UNIVERSITY

Answer Key 5

▼ 袁磊祺

November 3, 2019

Lec 09:

$$1 (1) \lim_{n \to \infty} \sqrt[n]{\frac{n!}{2^n}} = +\infty$$

$$\therefore R = +\infty$$

 \therefore convergence region: $(-\infty, +\infty)$

(2)
$$\lim_{n \to \infty} \sqrt[n]{\frac{n}{[3+(-1)^n]^n}} = \frac{1}{4}$$

$$\therefore R = \frac{1}{4}$$

$$\because \sum_{n=1}^{\infty} \frac{\left(\frac{1}{2}\right)^{2n-1}}{2n-1} \text{ converge and } |x| = \frac{1}{4} : \sum_{n=1}^{\infty} \frac{1}{2n} \text{ diverge}$$

: convergence region: $\left(-\frac{1}{4}, \frac{1}{4}\right)$

$$(3) \lim_{n \to \infty} \sqrt[n]{\frac{n+1}{\ln(n+1)}} = 1$$

$$\therefore R = 1$$

$$\sum_{n=1}^{\infty} \frac{\ln(n+1)}{n+1} \text{ diverges}$$

 $\frac{\ln(n+1)}{n+1}$ monotonically decreases to 0 when n>3

$$\therefore \sum_{n=1}^{\infty} \frac{(-1)^n \ln(n+1)}{n+1} \text{ converges}$$

 \therefore divergent when x = 1, convergent when x = -1

 \therefore convergence region: [-1,1)

(4) |x| = 1: convergent

$$|x| > 1$$
: $\lim_{n \to \infty} \frac{|x|^{n^2}}{2^n} = +\infty \neq 0$

 \therefore convergence region: [-1,1]

(5) $\lim_{n \to \infty} \sqrt[n]{\frac{n}{3^n + (-2)^n}} = \frac{1}{3} \lim_{n \to \infty} \sqrt[n]{\frac{n}{1 + (-\frac{2}{3})^n}} = \frac{1}{3}$

$$\therefore R = \frac{1}{3}$$

 $x+1=\frac{1}{3}$: $\sum_{n=1}^{\infty}\frac{1}{n}$ diverges, $\sum_{n=1}^{\infty}\frac{(-\frac{2}{3})^n}{n}$ converges \Rightarrow diverges

 $x+1=-\frac{1}{3}$: $\sum_{n=1}^{\infty}\frac{(-1)^n}{n}$ converges, $\sum_{n=1}^{\infty}\frac{(\frac{2}{3})^n}{n}$ converges \Rightarrow converges

: convergence region: $\left[-\frac{4}{3}, -\frac{2}{3}\right)$

(6) $\lim_{n \to \infty} \frac{1}{\sqrt[n]{(1+\frac{1}{n})^{n^2}}} = \frac{1}{e}$

$$\therefore R = \frac{1}{e}$$

 $\lim_{n \to \infty} \frac{(1 + \frac{1}{n})^{n^2}}{\mathrm{e}^n} = \lim_{x \to 0} \frac{(1 + x)^{\frac{1}{x^2}}}{\mathrm{e}^{\frac{1}{x}}} = \mathrm{e}^{\lim_{x \to 0} \ln \frac{(1 + x)^{\frac{1}{x^2}}}{\mathrm{e}^{\frac{1}{x}}}} = \mathrm{e}^{\lim_{x \to 0} \frac{\ln(1 + x) - x}{x^2}} = \mathrm{e}^{-\frac{1}{2}} \neq 0$

 \therefore convergence region: $\left(-\frac{1}{e}, \frac{1}{e}\right)$

(7) Just let $a \geqslant b$

$$\lim_{n \to \infty} \sqrt[n]{a^n + b^n} = a \lim_{n \to \infty} \sqrt[n]{1 + (\frac{b}{a})^n} = a$$

$$\therefore R = a$$

$$\lim_{n \to \infty} \frac{a^n}{a^n + b^n} \geqslant \frac{1}{2}$$

 \therefore convergence region: (-a, a)

 $(8) \ \underline{\lim}_{n \to \infty} \sqrt[n]{n2^n} = 2$

$$\therefore R=2$$

$$|x| = \sqrt{2}$$
: $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ converges

.:. convergence region: $[-\sqrt{2}, \sqrt{2}]$

$$(9) \ 1 \leqslant \lim_{n \to \infty} \sqrt[2n-1]{\frac{(2n+1)(2n)!!}{(2n-1)!!}} \leqslant \lim_{n \to \infty} \sqrt[2n-1]{\frac{(2n+1)(2n)!!(2n-1)!!}{(2n-1)!!(2n-1)!!}} \leqslant \lim_{n \to \infty} \sqrt[2n-1]{\frac{(2n+1)!}{(2n-1)!}} = \lim_{n \to \infty} \sqrt[2n-1]{\frac{(2n+1)(2n)!!(2n-1)!!}{(2n-1)!}} = 1$$

$$\therefore R = 1$$

|x|=1: $\frac{(2n-1)!!}{(2n+1)(2n)!!}$ monotonically decreases to 0

∴ convergent

 \therefore convergence region: [-1,1]

2 (1)
$$|x| < \sqrt{A} \Rightarrow x^2 < A \Rightarrow \text{convergent}$$

$$|x| > \sqrt{A} \Rightarrow x^2 > A \Rightarrow \text{divergent}$$

$$\therefore R = \sqrt{A}$$

$$(2) \ \frac{1}{R} = \overline{\lim}_{n \to \infty} \sqrt[n]{|a_n + b_n|} \leqslant \overline{\lim}_{n \to \infty} \sqrt[n]{2 \max(|a_n|, |b_n|)} = \max(\frac{1}{A}, \frac{1}{B})$$

$$\therefore R \geqslant \min(A, B)$$

$$(3) \ \frac{1}{R} = \overline{\lim}_{n \to \infty} \sqrt[n]{|a_n b_n|} \leqslant \overline{\lim}_{n \to \infty} \sqrt[n]{|a_n|} \overline{\lim}_{n \to \infty} \sqrt[n]{|b_n|} = \frac{1}{AB}$$

$$\therefore R \geqslant AB$$

3 Let
$$A_m(x) = \sum_{n=1}^m a_n x^n$$
, $B_m(x) = \sum_{n=1}^m b_n x^n$, $S_m(x) = \sum_{n=1}^m a_n b_{m-n+1} x^{m+1}$,

$$R_m(x) = A_m(x)B_m(x) - \sum_{n=1}^m S_n(x), \ M = \sup_n [\max(|a_n|, |b_n|)]$$

$$0 < x < 1$$
: $|R_m(x)| < M^2 \frac{m^2 - m}{2} x^{m+2}$

$$\therefore \lim_{m \to \infty} R_m(x) = 0, \ 0 < x < 1$$

 \therefore [0,1] is in the uniformly convergence region of $A_m(x)$, $B_m(x)$, $\sum_{n=1}^m S_n(x)$

 $\therefore \lim_{m \to \infty} R_m(x)$ is also continuous in [0, 1]

$$\therefore \lim_{m \to \infty} R_m(1) = 0$$

$$\therefore \sum_{n=1}^{\infty} S_n(x) = \lim_{m \to \infty} A_m B_m = AB$$

4 Apparently $\sum_{n=0}^{\infty} a_n x^n$ is uniformly convergent in [0, r)

$$\therefore \int_0^x \lim_{m \to \infty} \sum_{n=0}^m a_n t^n dt = \sum_{n=0}^\infty \frac{a_n x^{n+1}}{n+1}$$

- $\therefore \sum_{n=0}^{\infty} \frac{a_n x^{n+1}}{n+1}$ is uniformly convergent in [0,r] and $\frac{a_n x^{n+1}}{n+1}$ is continuous
- $\therefore \sum_{n=0}^{\infty} \frac{a_n x^{n+1}}{n+1} \text{ is continuous in } [0, r]$

$$\therefore \lim_{x \to r^{-}} \int_{0}^{x} \lim_{m \to \infty} \sum_{n=0}^{m} a_{n} t^{n} dt \text{ exists and is equal to } \sum_{n=0}^{\infty} \frac{a_{n} x^{n+1}}{n+1}$$

$$f(x) = -\frac{\ln(1-x)}{x} = \sum_{n=0}^{\infty} \frac{x^n}{n+1}$$

$$\therefore r = \underline{\lim}_{n \to \infty} \sqrt[n]{n+1} = 1 \text{ and } \sum_{n=1}^{\infty} \frac{1}{n^2} \text{ convergent}$$

$$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2} = -\int_0^1 \frac{\ln(1-x)}{x} \, \mathrm{d}x$$

Lec 10:

1 Convergence in $(-\infty, \infty)$ is apparent.

$$f^{(2n+1)}(0) = \sum_{m=1}^{\infty} \frac{(-1)^n (2^m)^{2n+1}}{m!}$$

$$\therefore f(x) \sim \sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \frac{(-1)^n (2^m x)^{2n+1}}{m! (2n+1)!} \sim \sum_{n=0}^{\infty} (e^{2^{2n+1}} - 1) \frac{(-1)^n x^{2n+1}}{(2n+1)!}$$

$$\therefore \lim_{n \to \infty} \sqrt[2n+1]{\frac{(2n+1)!}{e^{2^{2n+1}}}} = 0$$

$$\therefore R = 0$$

 \therefore divergent when $x \neq 0$

$$2 f^{(n)}(0) = \frac{n!}{a^{n+1}}$$

$$f(x) \sim \sum_{n=0}^{\infty} \frac{x^n}{a^{n+1}}$$

$$\underline{\lim}_{n \to \infty} \sqrt[n]{|a|^{n+1}} = |a|$$

$$\left|\frac{a^n}{a^{n+1}}\right| = \frac{1}{|a|} \to 0$$

 \therefore convergence region: (-|a|,|a|)

$$3 f^{(n)}(2) = \frac{(-1)^{n-1}(n-1)!}{2^n}$$

$$f(x) \sim \ln 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}(x-2)^n}{2^n n}$$

$$\lim_{n \to \infty} \sqrt[n]{2^n n} = 2$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$$
 converges and
$$\sum_{n=1}^{\infty} \frac{1}{n}$$
 diverges

 \therefore convergence region: (0,4]

4 (1)
$$f^{(n)}(0) = \left(\frac{\sin x}{x}\right)^{(n-1)}\Big|_{x=0}$$

$$\therefore \sin x \sim \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$$

$$\therefore \frac{\sin x}{x} \sim \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n+1)!}$$

$$f^{(2n+1)}(0) = \left(\frac{\sin x}{x}\right)^{(2n)}\Big|_{x=0} = \frac{(-1)^n(2n)!}{(2n+1)!} = \frac{(-1)^n}{2n+1}$$

$$f(x) \sim \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!(2n+1)}$$

$$R = \lim_{n \to \infty} {2n+1 \over \sqrt{(2n+1)!(2n+1)}} = +\infty$$

 \therefore convergence region: $(-\infty, +\infty)$

(2)
$$\cos t^2 \sim \sum_{n=0}^{\infty} \frac{(-1)^n t^{4n}}{(2n)!}$$

$$\therefore f^{(4n+1)}(0) = (\cos t^2)^{(4n)}\Big|_{t=0} = \frac{(-1)^n (4n)!}{(2n)!}$$

$$\therefore f(x) \sim \sum_{n=0}^{\infty} \frac{(-1)^n x^{4n+1}}{(2n)!(4n+1)}$$

$$R = \lim_{n \to \infty} \sqrt[4n+1]{(2n)!(4n+1)} = +\infty$$

 \therefore convergence region: $(-\infty,+\infty)$

(3) Let
$$x = \tan t$$

$$\arctan \frac{2x}{1-x^2} = -\arctan(\tan 2t) = -2\arctan x \sim -2\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1}$$

$$\lim_{n \to \infty} \sqrt[2n+1]{2n+1} = 1$$

$$|x| = 1$$
: $\sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$ converges

 \therefore convergence region: [-1,1] (with definition: $\arctan(\pm \infty) = \pm \pi$)

(4)
$$f^{(1)}(0) = \frac{1}{\sqrt{1+x^2}} \sim \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} x^{2n}$$

$$\therefore f^{(2n+1)}(0) = \left(\frac{1}{\sqrt{1+x^2}}\right)^{(2n)}\Big|_{x=0} = \frac{(-1)^n (2n-1)!!(2n)!}{(2n)!!}$$

$$\therefore f(x) \sim \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!! (2n+1)!} x^{2n+1}$$

$$\lim_{n \to \infty} \sqrt[2n+1]{\frac{(2n)!!(2n+1)}{(2n-1)!!}} = 1 \text{ (see Lec 09 Prob 1(9))}$$

 $\frac{(2n-1)!!}{(2n)!!(2n+1)}$ monotonically decreases to 0

 \therefore converges when |x|=1

 \therefore convergence region: [-1,1]

$$5 (1) e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, x \in \mathbb{R}$$

$$\therefore \sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1, x \in \mathbb{R}$$

(2)
$$\int_0^x \ln(1+x) dx = (1+x)\ln(1+x) - x$$

 \therefore convergence radius of $\ln(1+x)$'s Maclaurin series is 1

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^{n+1}}{n(n+1)} \text{ converges at } |x| = 1$$

According to Lec 09 Prob 4, $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}x^{n+1}}{n(n+1)} = (1+x)\ln(1+x) - x \text{ in } [-1,1]$ (define $(1+x)\ln(1+x) - x = 1$ at x = -1)

(3)
$$\int_0^x f(x) dx \sim \sum_{n=1}^\infty nx^n \sim \frac{x}{(x-1)^2}$$

 \therefore Convergence radius is 1 and f(x) diverges at |x|=1

$$f(x) = \left[\frac{x}{(x-1)^2}\right]' = \frac{1+x}{(1-x)^3} \text{ in } (-1,1)$$

(4) Convergence region is \mathbb{R}

$$\therefore \int_0^x f(x) \, dx = \sum_{n=1}^\infty \frac{x^{2n+1}}{n!} = x(e^{x^2} - 1)$$

$$\therefore f(x) = [x(e^{x^2} - 1)]' = (2x^2 + 1)e^{x^2} - 1$$

(5) Let
$$A = \sum_{n=1}^{\infty} \frac{2n-1}{2^n}$$

$$\therefore A = 2A - A = 1 + \sum_{n=1}^{\infty} \frac{2n+1}{2^n} - \sum_{n=1}^{\infty} \frac{2n-1}{2^n} = 3$$

(6)
$$\sum_{n=0}^{\infty} \frac{n^2 + 1}{2^n n!} = e^{\frac{1}{2}} + \sum_{n=1}^{\infty} \frac{n}{2^n (n-1)!} = e^{\frac{1}{2}} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(\frac{1}{2})^{n-1}}{(n-1)!} + \frac{1}{4} \sum_{n=2}^{\infty} \frac{(\frac{1}{2})^{n-2}}{(n-2)!} = \frac{7}{4} e^{\frac{1}{2}}$$