## PEKING UNIVERSITY

# Answer Key 5

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#### Lec 09

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

$$\therefore R = +\infty$$

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

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

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

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

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

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

$$\therefore R = 1$$

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

 $\frac{\ln(n+1)}{n+1}$  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

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

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

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

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

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

(7) Just let  $a \geqslant b$ 

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

$$\therefore R = a$$

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

 $\therefore$  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

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

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

 $\therefore R = 1$ 

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

∴ convergent

 $\therefore$  convergence region: [-1, 1]

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

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

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

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

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

$$(3) \ \ \tfrac{1}{R} = \varlimsup_{n \to \infty} \sqrt[n]{|a_n b_n|} \leqslant \varlimsup_{n \to \infty} \sqrt[n]{|a_n|} \varlimsup_{n \to \infty} \sqrt[n]{|b_n|} = \tfrac{1}{AB}$$

$$\therefore R \geqslant AB$$

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.

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

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

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

$$\therefore R = 0$$

 $\therefore$  divergent when  $x \neq 0$ 

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

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

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

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

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