

# Real Analysis II Homework 5

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March 7, 2019

1. Find the sum of the following series.

$$(a) \text{ (pr. 3a)} \sum_{n=1}^{\infty} \frac{1}{n^2 + 3n + 2}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2 + 3n + 2} = \sum_{n=1}^{\infty} \frac{1}{(n+1)(n+2)}$$

$\Downarrow$

$$\frac{1}{n^2 + 3n + 2} = \frac{A}{n+1} + \frac{B}{n+2}$$

$$1 = A(n+2) + B(n+2)$$

$$1 = An + 2A + Bn + 2B$$

$$1 = An + Bn + 2A + 2B$$

$$1 = (A+B)n + (A+B)2$$

$$\begin{cases} 0 = A+B \\ 1 = A+B \end{cases} \implies \begin{cases} A=1 \\ B=-1 \end{cases}$$

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

$$= \left( \frac{1}{2} - \frac{1}{3} \right) + \left( \frac{1}{3} - \frac{1}{4} \right) + \cdots + \left( \frac{1}{n} - \frac{1}{n+1} \right) + \left( \frac{1}{n+1} - \frac{1}{n+2} \right)$$

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

$$= \frac{1}{2}$$

$$(b) \sum_{n=1}^{\infty} \frac{1}{(3n-2)(3n+1)}$$

$$\begin{aligned} \frac{1}{(3n-2)(3n+1)} &= \frac{A}{3n-2} + \frac{B}{3n+1} \\ 1 &= A(3n+1) + B(3n-2) \\ 1 &= 3An + 3Bn + A - 2B \end{aligned}$$

$$\begin{cases} 3A + 3B = 0 \\ 1A - 2B = 1 \end{cases} \implies \begin{cases} A = \frac{1}{3} \\ B = \frac{-1}{3} \end{cases}$$

$$\begin{aligned} \frac{1}{(3n-2)(3n+1)} &= \frac{1}{9n-6} - \frac{1}{9n+3} \\ \sum_{n=1}^{\infty} \frac{1}{(3n-2)(3n+1)} &= \sum_{n=1}^{\infty} \frac{1}{9n-6} - \frac{1}{9n+3} \\ &= \left( \frac{1}{3} - \cancel{\frac{1}{12}} \right) + \left( \cancel{\frac{1}{12}} - \cancel{\frac{1}{21}} \right) + \dots \\ &\quad + \left( \cancel{\frac{1}{9n-15}} - \cancel{\frac{1}{9n-6}} \right) + \left( \cancel{\frac{1}{9n-6}} - \frac{1}{9n+3} \right) \\ &= \lim_{n \rightarrow \infty} \frac{1}{3} - \frac{1}{9n+3} \\ &= \frac{1}{3} \end{aligned}$$

$$(c) \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{e^{n-1}}$$

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{e^{n-1}} &= \sum_{n=1}^{\infty} \frac{(-1)^n \cdot (-1)^1}{e^n \cdot e^{-1}} \\ &= - \sum_{n=1}^{\infty} \frac{(-1)^n \cdot e}{e^n} \\ &= - \sum_{n=1}^{\infty} (-1)^n \cdot \frac{e}{e^n} \\ &= - \sum_{n=1}^{\infty} (-1)^n \cdot e^{1-n} \\ &= \frac{e}{1+e} \end{aligned}$$

$$(d) \sum_{n=2}^{\infty} \frac{4^{n+1}}{9^{n-1}}$$

$$\begin{aligned}
\sum_{n=2}^{\infty} \frac{4^{n+1}}{9^{n-1}} &= \sum_{n=2}^{\infty} \frac{4^n \cdot 4^1}{9^n \cdot 9^{-1}} \\
&= \sum_{n=2}^{\infty} \left(\frac{4}{9}\right)^n \cdot 4^1 \cdot 9^1 \\
&= \sum_{n=2}^{\infty} \left(\frac{4}{9}\right)^n \cdot 36 \\
&= \sum_{n=2}^{\infty} \left(\frac{4}{9}\right)^n \cdot 36 - 16 - 36 \\
&= a \left( \frac{1}{1-r} \right) \\
&= 36 \cdot \left( \frac{1}{1 - \left(\frac{4}{9}\right)} \right) - 52 \\
&= \frac{36 \cdot 9}{5} - 52 \\
&= \frac{324}{5} - 52 \\
&= \frac{324}{5} - \frac{260}{5} \\
&= \frac{64}{5}
\end{aligned}$$

$$(e) \sum_{n=0}^{\infty} \frac{5^{n+1} + (-3)^n}{7^{n+2}}$$

$$\begin{aligned}
\sum_{n=0}^{\infty} \frac{5^{n+1} + (-3)^n}{7^{n+2}} &= \sum_{n=0}^{\infty} \frac{5^{n+1}}{7^{n+2}} + \frac{(-3)^n}{7^{n+2}} \\
&= \sum_{n=0}^{\infty} \frac{5}{49} \cdot \left(\frac{5}{7}\right)^n + \frac{1}{49} \cdot \left(\frac{(-3)}{7}\right)^n \\
&= \sum_{n=0}^{\infty} \frac{5}{49} \cdot \left(\frac{5}{7}\right)^n + \sum_{n=0}^{\infty} \frac{1}{49} \cdot \left(\frac{(-3)}{7}\right)^n \\
&= \frac{5}{49} \cdot \frac{1}{1 - \frac{5}{7}} + \frac{1}{49} \cdot \frac{1}{1 - \frac{-3}{7}} \\
&= \frac{5}{14} + \frac{1}{70} \\
&= \frac{13}{35}
\end{aligned}$$

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

$$\begin{aligned}
\sum_{n=2}^{\infty} \ln \left( \frac{n^2 - 1}{n^2} \right) &= \sum_{n=2}^{\infty} \ln \left( \frac{(n-1)(n+1)}{n^2} \right) \\
&= \sum_{n=2}^{\infty} \ln \left( \frac{\frac{n-1}{n}}{\frac{n}{n+1}} \right) \\
&= \sum_{n=2}^{\infty} \ln \left( \frac{n-1}{n} \right) - \ln \left( \frac{n}{n+1} \right) \\
&= \left( \ln \frac{1}{2} - \cancel{\ln \frac{2}{3}} \right) + \left( \cancel{\ln \frac{2}{3}} - \cancel{\ln \frac{3}{4}} \right) + \\
&\quad \cdots + \left( \cancel{\ln \frac{n-2}{n-1}} - \cancel{\ln \frac{n-1}{n}} \right) + \left( \cancel{\ln \frac{n-1}{n}} - \ln \frac{n}{n+1} \right) \\
&= \lim_{n \rightarrow \infty} \ln \left( \frac{1}{2} \right) - \ln \left( \frac{n}{n+1} \right) \\
&= \ln \left( \frac{1}{2} \right) - \lim_{n \rightarrow \infty} \frac{n+1}{n} \cdot \frac{n+1-n}{(n+1)^2}, \\
&= \ln \left( \frac{1}{2} \right) - \lim_{n \rightarrow \infty} \frac{1}{n(n+1)} \\
&= \ln \left( \frac{1}{2} \right) - 0 \\
&= \ln \left( \frac{1}{2} \right) \\
&\approx -0.693147
\end{aligned}$$

by L'Hospital's Rule

$$(g) \sum_{n=2}^{\infty} \ln \frac{n(n+2)}{(n+1)^2}$$

$$\begin{aligned}
\sum_{n=2}^{\infty} \ln \left( \frac{n(n+2)}{(n+1)^2} \right) &= \sum_{n=2}^{\infty} \ln \left( \frac{\frac{n}{n+1}}{\frac{n+1}{n+2}} \right) \\
&= \sum_{n=2}^{\infty} \ln \left( \frac{n}{n+1} \right) - \ln \left( \frac{n+1}{n+2} \right) \\
&= \left( \ln \frac{2}{3} - \cancel{\ln \frac{3}{4}} \right) + \left( \cancel{\ln \frac{3}{4}} - \cancel{\ln \frac{4}{5}} \right) + \dots \\
&\quad + \left( \cancel{\ln \frac{n-1}{n}} - \cancel{\ln \frac{n}{n+1}} \right) + \left( \cancel{\ln \frac{n}{n+1}} - \ln \frac{n+1}{n+2} \right) \\
&= \lim_{n \rightarrow \infty} \ln \left( \frac{2}{3} \right) - \ln \left( \frac{n+1}{n+2} \right) \\
&= \ln \left( \frac{2}{3} \right) - \lim_{n \rightarrow \infty} \frac{n+2}{n+1} \cdot \frac{1 \cdot (n+2) - (n+1) \cdot 1}{(n+2)^2}, \quad \text{by L'Hospital's Rule} \\
&= \ln \left( \frac{2}{3} \right) - \lim_{n \rightarrow \infty} \frac{1}{(n+1)(n+2)} \\
&= \ln \left( \frac{2}{3} \right) - 0 \\
&= \ln \left( \frac{2}{3} \right) \\
&\approx -0.405465
\end{aligned}$$

$$(h) \text{ (pr. 3c)} \sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)}$$

$$\begin{aligned}
\frac{1}{n(n+1)(n+2)} &= \frac{A}{n} + \frac{B}{n+1} + \frac{C}{n+2} \\
1 &= A(n+1)(n+2) + Bn(n+2) + Cn(n+1) \\
1 &= An^2 + 3An + 2A + Bn^2 + 2Bn + Cn^2 + Cn \\
1 &= An^2 + Bn^2 + Cn^2 + 3An + 2Bn + Cn + 2A
\end{aligned}$$

$$\begin{cases} An^2 + Bn^2 + Cn^2 = 0 \\ 3An + 2Bn + Cn = 0 \\ 2A = 1 \end{cases} = \begin{cases} A = \frac{1}{2} \\ B = -1 \\ C = \frac{1}{2} \end{cases}$$

$$\begin{aligned}
\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)} &= \sum_{n=1}^{\infty} \frac{1}{2n} - \frac{1}{n+1} + \frac{1}{2n+4} \\
&= \left(\frac{1}{2} - \frac{1}{2} + \frac{1}{6}\right) + \left(\frac{1}{4} - \frac{1}{3} + \frac{1}{8}\right) + \left(\frac{1}{6} - \frac{1}{4} + \frac{1}{10}\right) \\
&\quad + \cdots + \left(\frac{1}{2n-2} + \frac{1}{2n+2} - \frac{1}{n}\right) + \left(\frac{1}{2n} + \frac{1}{2n+4} - \frac{1}{n+1}\right) \\
&= \lim_{n \rightarrow \infty} \frac{1}{4} + \frac{1}{2(n+1)(n+2)} \\
&= \frac{1}{4} + 0 \\
&= \frac{1}{4}
\end{aligned}$$

(i)  $\frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \cdots$

Notice that this is equal to the series  $\sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)}$ . So,

$$\begin{aligned}
\sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)} &= \sum_{n=1}^{\infty} \frac{A}{2n-1} + \frac{B}{2n+1} \\
&\Downarrow \\
1 &= 2An + 2Bn + A - B \\
\begin{cases} 2An + 2Bn = 0 \\ A - B = 1 \end{cases} &\implies \begin{cases} A = \frac{1}{2} \\ B = -\frac{1}{2} \end{cases} \\
&= \sum_{n=1}^{\infty} \frac{1}{4n-2} - \frac{1}{4n+2} \\
&= \left(\frac{1}{2} - \frac{1}{6}\right) + \left(\frac{1}{6} - \frac{1}{10}\right) + \\
&\quad \cdots + \left(\frac{1}{4n-5} - \frac{1}{4n-2}\right) + \left(\frac{1}{4n-2} - \frac{1}{4n+2}\right) \\
&= \lim_{n \rightarrow \infty} \frac{1}{2} - \frac{1}{4n+2} \\
&= \frac{1}{2} - 0 \\
&= \frac{1}{2}
\end{aligned}$$

$$(j) \sum_{n=1}^{\infty} \frac{1}{1+2+3+\cdots+n}$$

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{1}{1+2+3+\cdots+n} &= \sum_{n=1}^{\infty} \frac{1}{\sum_{i=1}^n i} \\ &= \sum_{n=1}^{\infty} \frac{2}{n(n+1)} \end{aligned}$$

$$\begin{aligned} &\Downarrow \\ \frac{2}{n(n+1)} &= \frac{A}{n} + \frac{B}{n+1} \\ 2 &= An + A + Bn \end{aligned}$$

$$\begin{cases} An + Bn = 0 \\ Bn = 2 \end{cases} = \begin{cases} A = 2 \\ B = -2 \end{cases}$$

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{2}{n(n+1)} &= \sum_{n=1}^{\infty} \frac{2}{n} - \frac{2}{n+1} \\ &= \left(\frac{2}{1} - \frac{2}{2}\right) + \left(\frac{2}{2} - \frac{2}{3}\right) + \left(\frac{2}{3} - \frac{2}{4}\right) + \\ &\quad \cdots + \left(\frac{2}{n-1} - \frac{2}{n}\right) + \left(\frac{2}{n} - \frac{2}{n+1}\right) \\ &= \lim_{n \rightarrow \infty} 2 - \frac{2}{n+1} \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

2. Prove that each of the following series diverges.

$$(a) \sum_{n=1}^{\infty} \frac{n}{2n+1}$$

*Proof.* Recall *Theorem 3.7.1 – The  $n^{\text{th}}$ -Term Test*:

**Theorem (The  $n^{\text{th}}$  Term Test).** If the series  $\sum x_n$  converges, then  $\lim(x_n) = 0$ .

Let  $a_n$  be the sequence whose terms are obtained by  $a_n := \frac{n}{2n+1}$ , for  $n \in \mathbb{N}$ . Then we have

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{n}{2n+1} = \lim_{n \rightarrow \infty} \frac{1}{2} \text{ by L'Hospital's Rule} = \frac{1}{2} \neq 0$$

Thus since  $\lim_{n \rightarrow \infty} a_n \neq 0$ , we know that by *Theorem 3.7.1*,  $\sum_{n=1}^{\infty}$  is divergent. ■

(b)  $\sum_{n=1}^{\infty} \cos \frac{1}{n^2}$

*Proof.* Let  $a_n$  be the sequence whose terms are obtained by  $a_n := \cos \left( \frac{1}{n^2} \right)$ , for  $n \in \mathbb{N}$ . Then we have

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \cos \left( \frac{1}{n^2} \right) = \cos(0) = 1$$

By *The nth Term Test*, since  $\lim_{n \rightarrow \infty} a_n \neq 0$ , the series  $\sum_{n=1}^{\infty} \cos \left( \frac{1}{n^2} \right)$  is divergent. ■

(c)  $\sum_{n=1}^{\infty} n \sin \frac{1}{n}$

*Proof.* Let  $a_n$  be the sequence whose terms are obtained by  $a_n := n \sin \left( \frac{1}{n} \right)$ , for  $n \in \mathbb{N}$ . Then we have

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} n \sin \left( \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \frac{\sin \left( \frac{1}{n} \right)}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{-\cos \left( \frac{1}{n} \right)}{-\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \cos \left( \frac{1}{n} \right) = \cos(0) = 1$$

By using *L'Hospital's Rule*. Thus by the *nth Term Test*, since  $\lim_{n \rightarrow \infty} a_n \neq 0$ , the sum

$$\sum_{n=1}^{\infty} n \sin \left( \frac{1}{n} \right) \text{ is divergent.} \quad \blacksquare$$

(d)  $\sum_{n=1}^{\infty} \left( 1 - \frac{1}{n} \right)^n$

*Proof.* Let  $a_n$  be the sequence whose terms are obtained by  $a_n := \left( 1 - \frac{1}{n} \right)^n$ , for



$n \in \mathbb{N}$ . Then, we have

$$\begin{aligned}
\lim_{n \rightarrow \infty} a_n &= \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right)^n \\
&= \lim_{n \rightarrow \infty} e^{\ln\left(1 - \frac{1}{n}\right)^n} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ \ln \left(1 - \frac{1}{n}\right)^n \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ n \ln \left(1 - \frac{1}{n}\right) \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ \frac{\ln \left(1 - \frac{1}{n}\right)}{\frac{1}{n}} \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ \frac{\frac{1}{1 - \frac{1}{n}} \cdot \frac{1}{n^2}}{-\frac{1}{n^2}} \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ \frac{\frac{1}{n^2 - n}}{-\frac{1}{n^2}} \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ -\frac{n^2}{n^2 - n} \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ -\frac{n}{n - 1} \right\} \\
&= \lim_{n \rightarrow \infty} \exp \left\{ -\frac{1}{1 - \frac{1}{n}} \right\} \\
&= \exp \left\{ -\frac{1}{1 - 0} \right\} \\
&= \exp(-1) \\
&= e^{-1} \\
&= \frac{1}{e}
\end{aligned}$$

By using *L'Hospital's Rule*. Thus by the *n*th Term Test, since  $\lim_{n \rightarrow \infty} a_n \neq 0$ , we have that the sum  $\sum_{n=1}^{\infty} \left(1 - \frac{1}{n}\right)^n$  diverges. ■

3. (a) Give an example of two series  $\sum a_k$  and  $\sum b_k$  that differ in the first five terms, yet converge to the same value.

Consider  $\sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n$ . This series converges to 2. Also notice that  $1 + 2 + 3 + 4 + \dots$   
 $10 \sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n = 2$ . Thus the first five terms are different but converge to the same

value.

- (b) Give an example of two series  $\sum a_k$  and  $\sum b_k$  that differ in infinitely many terms, yet converge to the same value.

Consider the sums

$$\sum_{n=0}^{\infty} \frac{15}{32} \left( \frac{1}{16} \right)^n \quad \text{and} \quad \sum_{n=2}^{\infty} \frac{1}{n(n+1)}$$

Let  $a_n$  and  $b_n$  be the sequences whose terms are obtained by  $a_n := \frac{15}{32} \left( \frac{1}{16} \right)^n$ , for  $n = 0, 1, 2, 3, \dots$ , and let  $b_n := \frac{1}{n(n+1)}$ , for  $n \in \mathbb{N}$ . Then we have

$$a_n := \left( \frac{15}{32}, \frac{15}{512}, \frac{15}{8192}, \frac{15}{131072}, \frac{15}{2097152}, \dots \right)$$

and

$$b_n := \left( \frac{1}{6}, \frac{1}{12}, \frac{1}{20}, \frac{1}{30}, \frac{1}{42}, \dots \right)$$

It is clear that since the numerator of each term of  $a_n$  is always 15, and that the numerator of  $b_n$  is always 1, these two sequences are different at every term and thus differ in infinitely many terms, and thus the terms of the sums  $\sum a_n$  and  $\sum b_n$  also differ in infinitely many terms. Thus the first five terms of  $\sum a_n$  are

$$\frac{15}{32}, \frac{255}{512}, \frac{4095}{8192}, \frac{65535}{131072}, \frac{1048575}{2097152}, \dots$$

and the first five terms of  $\sum b_n$  are

$$\frac{1}{6}, \frac{1}{4}, \frac{3}{10}, \frac{1}{3}, \frac{5}{14}, \dots$$

However, notice that  $\sum a_n$  and  $\sum b_n$  converge to the same value:

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{15}{32} \left( \frac{1}{16} \right)^n &= \frac{\frac{15}{32}}{1 - \frac{1}{16}} \\ &= \frac{\frac{15}{32}}{\frac{15}{16}} \\ &= \frac{15 \cdot 16}{15 \cdot 32} \\ &= \frac{240}{480} \\ &= \frac{1}{2} \end{aligned}$$

and

$$\begin{aligned}
\sum_{n=2}^{\infty} \frac{1}{n(n+1)} &= \sum_{n=2}^{\infty} \frac{A}{n} + \frac{B}{n+1} \\
1 &= An + Bn + A \\
\begin{cases} An + Bn = 0 \\ A = 1 \end{cases} &\implies \begin{cases} A = 1 \\ B = -1 \end{cases} \\
&\Downarrow \\
\sum_{n=2}^{\infty} \frac{1}{n(n+1)} &= \sum_{n=2}^{\infty} \frac{1}{n} - \frac{1}{n+1} \\
&= \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \left(\frac{1}{4} - \frac{1}{5}\right) + \\
&\quad \cdots + \left(\frac{1}{n-1} - \frac{1}{n}\right) + \left(\frac{1}{n} - \frac{1}{n+1}\right) \\
&= \lim_{n \rightarrow \infty} \frac{1}{2} - \frac{1}{n+1} \\
&= \frac{1}{2} - 0 \\
&= \frac{1}{2}
\end{aligned}$$

Thus we have that

$$\sum_{n=0}^{\infty} \frac{15}{32} \left(\frac{1}{16}\right)^n = \sum_{n=2}^{\infty} \frac{1}{n(n+1)} = \frac{1}{2}$$

- (c) Give an example of two series  $\sum a_k$  and  $\sum b_k$  that converge to real numbers  $A$  and  $B$ , respectively, but the series  $\sum a_k b_k$  converges to a value different from  $AB$ .

Consider the series  $\sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n$  and  $\sum_{n=0}^{\infty} \left(\frac{1}{3}\right)^n$ . Then we have

$$\sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n = \frac{1}{1 - \frac{1}{2}} = \frac{2}{1} = 2$$

and

$$\sum_{n=0}^{\infty} \left(\frac{1}{3}\right)^n = \frac{1}{1 - \frac{1}{3}} = \frac{3}{2}$$

Note that  $2 \cdot \frac{3}{2} = \frac{6}{2} = 3$ . But the series

$$\sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n \left(\frac{1}{3}\right)^n = \sum_{n=0}^{\infty} \left(\frac{1}{2} \cdot \frac{1}{3}\right)^n = \sum_{n=0}^{\infty} \left(\frac{1}{6}\right)^n = \frac{1}{1 - \frac{1}{6}} = \frac{6}{5}$$

Thus we have that the product of the sums, 3, is not equal to the sum of the products,  $\frac{6}{5}$ .

- (d) Give an example of a series that diverges and whose sequence of partial sums is bounded.

Consider an alternating series,  $\sum_{n=1}^{\infty} (-1)^n$ . Then, note that  $S_1 := -1$ ,  $S_2 := -1 + 1 = 0$ ,  $S_3 := -1 + 1 - 1 = -1$ ,  $S_4 := -1 + 1 - 1 + 1 = 0, \dots$ . Then we have that the sequence of partial sums is bounded below by  $-1$  and is bounded above by  $1$ . However, since this is an alternating series, we know that by the *Geometric Series Test*, since  $|r| = |-1| = 1 \not< 1$ , this series is divergent.

4. Prove or justify, if true. Provide a counterexample, if false.

- (a) If  $a_n$  is strictly decreasing and  $\lim_{n \rightarrow \infty} a_n = 0$ , then  $\sum a_n$  converges.

This is a false statement. Consider the series  $\sum_{n=1}^{\infty} \frac{1}{n}$ . Then, we have that  $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$ , however since this is a harmonic series, we know that it is divergent, thus  $\sum_{n=1}^{\infty} \frac{1}{n} = \infty$  is divergent.

- (b) If  $a_n \neq b_n$  for all  $n \in \mathbb{N}$  and if  $\sum (a_n + b_n)$  converges, then either  $\sum a_n$  converges or  $\sum b_n$  converges.

This is a false statement. Consider the series  $\sum_{n=1}^{\infty} (-1)^n$  and  $\sum_{n=1}^{\infty} (-1)^{n+1}$ . Then we have that  $\sum_{n=1}^{\infty} (-1)^n = -1 + 1 - 1 + 1 - 1 + \dots$ , which is divergent by the *Geometric Series Test*, and  $\sum_{n=1}^{\infty} (-1)^{n+1} = 1 - 1 + 1 - 1 + 1 - 1 + \dots$ , which is also divergent by the *Geometric Series Test*. However,  $\sum_{n=1}^{\infty} (-1)^n + (-1)^{n+1} = 0 + 0 + 0 + 0 + \dots = 0$  and thus converges. However,  $a_n \neq b_n$  for all  $n \in \mathbb{N}$  since  $a_n := -1, 1, -1, 1, -1, 1, \dots$  and  $b_n := 1, -1, 1, -1, 1, -1, \dots$ . Thus for all  $n \in \mathbb{N}$ , either  $a_n = -1 \neq 1 = b_n$ , or  $a_n = 1 \neq -1 = b_n$ . Thus we have that  $\sum (a_n + b_n)$  converges but neither  $\sum a_n$  nor  $\sum b_n$  converge.

- (c) Suppose  $\sum (a_n + b_n)$  converges. Then  $\sum a_n$  converges if and only if  $\sum b_n$  converges.

This is a true statement since if  $\sum (a_n + b_n)$  converges, then both  $a_n + b_n$  converges,

as was covered in our notes.

- (d) If  $\lim_{n \rightarrow \infty} a_n = A$ , then  $\sum_{n=1}^{\infty} (a_n - a_{n+2}) = a_1 + a_2 - 2A$ .

*Proof.* Notice that we can rewrite the sum  $\sum_{n=1}^{\infty} (a_n - a_{n+2})$  as  $\sum_{n=1}^{\infty} ((a_n - a_{n+1}) + (a_{n+1} - a_{n+2}))$ . Now, we have that the  $n$ th partial sum yields a telescoping series:

$$S_n := [(a_1 - a_2) + (a_2 - a_3)] + [(a_2 - a_3) + (a_3 - a_4)] + \cdots + [(a_n - a_{n+1}) + (a_{n+1} - a_{n+2})]$$

So  $S_n = a_1 + a_2 - a_{n+1} - a_{n+2}$ , which yields  $\lim_{n \rightarrow \infty} S_n = a_1 + a_2 - A - A = a_1 + a_2 - 2A$ . ■

- (e)  $\sum a_n$  converges if and only if  $\lim_{n \rightarrow \infty} a_n = 0$ .

This is a false statement. Consider the series  $\sum_{n=1}^{\infty} \frac{1}{n}$ . This is the harmonic series, which we know diverges. However,  $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$ . Thus the limit is equal to 0, but the series does not converge.

- (f) Changing the first few terms in a series may affect the value of the sum of the series.

*Proof.* Suppose  $x_n \rightarrow x$ . Then for all  $\varepsilon > 0$ , there exists some  $N \in \mathbb{N}$  such that if  $n \geq N$ , then  $|x_n - x| < \varepsilon$ . Now, suppose  $x'_n$  is a sequence such that for  $n \geq M$ , then  $x'_n = x_n$ .

Let  $\varepsilon > 0$  be given. Then there exists some  $N \in \mathbb{N}$  such that for all  $n \geq N$ ,  $|x_n - x| < \varepsilon$ . Let  $N' = \max(N, M)$ . Then if  $n \geq N'$ , we have that  $|x'_n - x| < \varepsilon$ . Hence  $x'_n \rightarrow x$ .

Consider a convergent series  $\sum x_n$ . If we let  $s_n = x_1 + x_2 + \cdots + x_n$ , then we have that  $s_n \rightarrow s$ .

Consider the series  $\sum x'_n$ , where for  $n \geq M$ , then  $x'_n = x_n$ . Let  $s'_n = x'_1 + x'_2 + \cdots + x'_n$ . Note that for  $n \geq M$ , we have  $s'_n - s'_{M-1} = x'_M + \cdots + x'_n = x_M + \cdots + x_n$ , and thus  $s'_n - s'_{M-1} = s_n - s_{M-1} \rightarrow s - s_{M-1}$ . Hence  $s'_n \rightarrow (s - s_{M-1} + s'_{M-1})$ . ■

- (g) Changing the first few terms in a series may affect whether or not the series converges.

This is a false statement. Consider the telescoping series used previously, given by  $\sum_{n=2}^{\infty} \frac{1}{n(n+1)}$ . We know this series converges to  $\frac{1}{2}$ . Consider changing the first few terms as follows:

$$\left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \left(\frac{1}{4} - \frac{1}{5}\right) + \cdots \rightarrow \left(1 - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{4}\right) + \left(\frac{1}{4} - \frac{1}{5}\right) + \cdots$$

Now we have that this series converges to 1, not  $\frac{1}{2}$ . However, despite changing the first few terms of the series, we did not change whether or not it converges. This is because the first few terms of a series can only finitely affect the sum. Thus, if a series converges, a finite change to the terms will still create a finite sum. Likewise, if the series diverges, a finite change will not allow the series to converge to a finite sum.

(h) If  $\sum a_n$  converges and  $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$ , then  $\sum b_n$  converges.

This is a false statement. Consider the series  $\sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n$  and  $\sum_{n=1}^{\infty} \frac{1}{n}$ , which we note is the harmonic series. Then we have that  $\sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n = \frac{1}{1 - \frac{1}{2}} = 2$  since it is a geometric series. Thus  $\sum a_n$  converges. Also, notice that

$$\lim_{n \rightarrow \infty} \left( \frac{\left(\frac{1}{2}\right)^n}{\frac{1}{n}} \right) = 0$$

However, since  $\sum b_n = \sum_{n=1}^{\infty} \frac{1}{n}$ , which is the harmonic series, we know that it is divergent, and thus if  $\sum a_n$  converges and  $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$ ,  $\sum b_n$  can still be divergent.