

# Differential and Integral Calculus : Recitations

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## Part I

# Sequences and Series

## 1 Sequences

### Recitation 1 – Exercise 1.

Prove:

$$\lim_{n \rightarrow \infty} \frac{2n^2 + n + 1}{n^2 + 3} = 2$$

### Recitation 1 – Solution 1.

Let

$$\varepsilon > 0$$

$$\begin{aligned} \left| \frac{2n^2 + n + 1}{n^2 + 3} - 2 \right| &= \left| \frac{2n^2 + n + 1 - 2n^2 - 6}{n^2 + 3} \right| \\ &= \left| \frac{n - 5}{n^2 + 3} \right| \\ &\leq \left| \frac{n - 5}{n^2} \right| \\ &\leq \frac{1}{n} \\ &< \varepsilon \end{aligned}$$

Therefore, let  $N = \left\lceil \frac{1}{\varepsilon} \right\rceil + 1$ . Hence, for this  $N$ ,  $|a_n - L| < \varepsilon$ .

Therefore,  $\lim_{n \rightarrow \infty} \frac{2n^2 + n + 1}{n^2 + 3} = 2$ . □

### Recitation 1 – Exercise 2.

Prove

$$\lim_{n \rightarrow \infty} \frac{n^3 + \sin n + n}{2n^4} = 0$$

**Recitation 1 – Solution 2.**

Let  $\varepsilon > 0$

$$\begin{aligned} \left| \frac{n^3 + \sin n + n}{2n^4} \right| &\leq \left| \frac{n^3 + 1 + n}{2n^4} \right| \\ &\leq \left| \frac{3n^3}{2n^4} \right| = \frac{3}{2} \cdot \frac{1}{n} < \varepsilon \end{aligned}$$

Therefore, let  $N = \left\lceil \frac{3}{2\varepsilon} \right\rceil + 1$ . Hence, for this  $N$ ,  $|a_n - L| < \varepsilon$ .

Therefore,  $\lim_{n \rightarrow \infty} \frac{n^3 + \sin n + n}{2n^4} = 0$

□

**Recitation 1 – Exercise 3.**

Calculate  $\sqrt[3]{n^3 + 3n} - n$ .

**Recitation 1 – Solution 3.**

$$a^n - b^n = (a - b) \cdot (a^{n-1} + a^{n-2}b + \cdots + ab^{n-2} + b^{n-1})$$

Therefore, let

$$\begin{aligned} a &= \sqrt[3]{n^3 + 3n} \\ b &= \sqrt[3]{n^3} \end{aligned}$$

$$\begin{aligned} a - b &= \frac{a^3 - b^3}{a^2 + ab + b^2} \\ \therefore \sqrt[3]{n^3 + 3n} - n &= \frac{n^3 + 3n - n^3}{(n^3 + 3n)^{2/3} + (n^3 + 3n)^{1/3}n + n^2} \\ &= \frac{3}{\left(\frac{n^3 + 3n}{n^{3/2}}\right)^{2/3} + \left(\frac{n^3 + 3n}{n^3}\right)^{1/3} + n} \end{aligned}$$

Therefore, the limit is 0.

**Recitation 1 – Exercise 4.**

Prove

$$\lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$$

**Recitation 1 – Solution 4.**

$$0 \leq \frac{n!}{n^n} = \frac{1}{n} \frac{2}{n} \dots \frac{n}{n} \leq \frac{1}{n}$$

Therefore, by the Sandwich Theorem,  $\lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$ .

**Recitation 1 – Exercise 5.**

Let  $a_1 = 3$ ,  $a_{n+1} = 1 + \sqrt{6 + a_n}$ . Prove that  $a_n$  converges and find its limit.

**Recitation 1 – Solution 5.**

If possible, let  $\lim_{n \rightarrow \infty} a_n = l$ .

$$a_{n+1} = 1 + \sqrt{6 + a_n}$$

Taking the limit on both sides,

$$\begin{aligned} l &= 1 + \sqrt{6 + l} \\ \therefore l - 1 &= \sqrt{6 + l} \\ \therefore l &= \frac{3 \pm \sqrt{29}}{2} \end{aligned}$$

$$\text{As } a_n \geq 0, l = \frac{3 + \sqrt{29}}{2}.$$

$$\begin{aligned} a_2 &= 1 + \sqrt{6 + a_1} \\ &= 1 + \sqrt{6 + 3} \\ &= 4 \\ \therefore a_2 &> a_1 \end{aligned}$$

If possible, let  $a_n \geq a_{n-1}$ .

Therefore,

$$\begin{aligned} a_{n+1} &= 1 + \sqrt{6 + a_n} \\ &\geq 1 + \sqrt{6 + a_{n+1}} = a_n \end{aligned}$$

Therefore by induction,  $\{a_n\}$  is monotonically increasing.

$$\begin{aligned} a_1 &= 3 \\ \therefore a_1 &\leq 5 \end{aligned}$$

If possible, let  $a_n \leq 5$ .

Therefore,

$$a_{n+1} = 1 + \sqrt{6 + a_n} \leq q + \sqrt{11} \leq 5$$

Therefore by induction,  $\{a_n\}$  is bounded from above by 5.

## 1.1 Limit of a Function by Heine

**Definition 1.**

$$\lim_{x \rightarrow x_0} f(x) = l$$

if for every sequence  $x_n$ , such that  $\lim_{n \rightarrow \infty} x_n = x_0$ ,

$$\lim_{n \rightarrow \infty} f(x_n) = l$$

**Theorem 1.** *If  $f$  is continuous at  $x_0$  and  $x_n \rightarrow x_0$ , then*

$$\lim_{n \rightarrow \infty} f(x_n) = f\left(\lim_{n \rightarrow \infty} x_n\right) = f_{x_0}$$

**Recitation 2 – Exercise 1.**

Calculate  $\lim_{n \rightarrow \infty} \sqrt[n]{n}$ .

**Recitation 2 – Solution 1.**

Let

$$f(x) = x^{1/x}$$

Therefore,

$$\begin{aligned} \lim_{x \rightarrow \infty} x^{1/x} &= \lim_{x \rightarrow \infty} e^{\frac{\ln x}{x}} \\ &= 1 \end{aligned}$$

## 1.2 Sub-sequences



**Recitation 2 – Exercise 2.**

Find all partial limits and  $\overline{\lim}$  and  $\underline{\lim}$  of

$$a_n = \left( \cos \frac{\pi n}{4} \right)^n$$

**Recitation 2 – Solution 2.**

Let  $k, z \in \mathbb{Z}$

$$\begin{aligned} \cos \frac{\pi n}{4} &= \cos \frac{\pi(n+k)}{4} \\ \therefore \frac{\pi n}{4} &= \frac{\pi(n+k)}{4} + 2\pi z \\ \therefore \pi n &= \pi(n+k) + 8\pi z \\ \therefore k &= 8z \end{aligned}$$

Therefore,

$$\begin{aligned} a_{8k} &= \left( \cos \frac{\pi \cdot 8k}{4} \right)^{8k} \\ &= (\cos(2\pi k))^{8k} \\ &= 1 \\ a_{8k+1} &= \left( \cos \frac{\pi \cdot (8k+1)}{4} \right)^{8k+1} \\ &= \left( \cos \frac{\pi}{4} \right)^{8k+1} \\ &= \left( \frac{\sqrt{2}}{2} \right)^{8k+1} \\ a_{8k+2} &= \left( \cos \frac{\pi \cdot (8k+2)}{4} \right)^{8k+2} \\ &= \left( \cos \frac{\pi}{2} \right)^{8k+2} \end{aligned}$$

Therefore,

$$\begin{aligned} \lim_{k \rightarrow \infty} a_{8k} &= 1 \\ \lim_{k \rightarrow \infty} a_{8k+1} &= \lim_{k \rightarrow \infty} \left( \frac{\sqrt{2}}{2} \right)^{8k+1} \\ &= 0 \end{aligned}$$

Similarly,

$$\begin{aligned}
\lim_{k \rightarrow \infty} a_{8k+2} &= 0 \\
\lim_{k \rightarrow \infty} a_{8k+3} &= 0 \\
\lim_{k \rightarrow \infty} a_{8k+4} &= \lim_{k \rightarrow \infty} (-1)^{8k+4} \\
&= 1 \\
\lim_{k \rightarrow \infty} a_{8k+5} &= 0 \\
\lim_{k \rightarrow \infty} a_{8k+6} &= 0 \\
\lim_{k \rightarrow \infty} a_{8k+7} &= 0
\end{aligned}$$

Therefore,  $\{a_n\}$  has two partial limits, 0 and 1.

$$\begin{aligned}
\overline{\lim} a_n &= 1 \\
\underline{\lim} a_n &= 0
\end{aligned}$$

## 2 Series

**Definition 2** (Convergence of a series). Let  $\{a_n\}$  be a sequence. Let  $S_n$  be a sequence of partial sums of  $a_n$ , s.t.

$$S_n = \sum_{k=1}^n a_k$$

The series  $\sum_{k=1}^{\infty} a_k$  is said to converge to  $l$  if

$$\lim_{n \rightarrow \infty} S_n = l$$

that is,

$$\sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} \sum_{k=1}^n a_k = \lim_{n \rightarrow \infty} S_n$$

### Recitation 2 – Exercise 3.

Does  $\sum_{k=0}^{\infty} q^k$  where  $-1 < q < 1$  converge?

**Recitation 2 – Solution 3.**

$$\begin{aligned}
\sum_{k=0}^{\infty} q^k &= \lim_{n \rightarrow \infty} \sum_{k=0}^n q^k \\
&= \lim_{n \rightarrow \infty} \frac{1 - q^{n+1}}{1 - q} \\
&= \frac{1}{1 - q}
\end{aligned}$$

Therefore, the series converges.

**Recitation 2 – Exercise 4.**

Does  $\sum_{k=1}^{\infty} \frac{1}{k(k+1)}$  converge?

**Recitation 2 – Solution 4.**

$$\begin{aligned}
\sum_{k=1}^{\infty} \frac{1}{k(k+1)} &= \sum_{k=1}^{\infty} \left( \frac{1}{k} - \frac{1}{k+1} \right) \\
&= \lim_{n \rightarrow \infty} \sum_{k=1}^n \left( \frac{1}{k} - \frac{1}{k+1} \right) \\
&= \lim_{n \rightarrow \infty} \left( 1 - \frac{1}{n+1} \right) \\
&= 1
\end{aligned}$$

**Recitation 2 – Exercise 5.**

Does  $\sum_{k=1}^{\infty} \left( 1 + \frac{1}{k} \right)^k$  converge?

**Recitation 2 – Solution 5.**

$$\begin{aligned}
\lim_{k \rightarrow \infty} \left( 1 + \frac{1}{k} \right)^k &= e \\
\therefore \lim_{k \rightarrow \infty} \left( 1 + \frac{1}{k} \right)^k &\neq 0
\end{aligned}$$

Therefore, the necessary condition is not satisfied. Hence, the series does not converge.

## 2.1 Comparison Tests for Positive Series

**Theorem 2** (First Comparison Test). *If  $a_n \geq 0$ ,  $b_n \geq 0$ , and  $a_n \leq b_n$ , then*

1. *If  $\sum b_n$  converges, then  $\sum a_n$  converges.*
2. *If  $\sum a_n$  diverges, then  $\sum b_n$  diverges.*

**Theorem 3** (Second Comparison Test). *If  $a_n \geq 0$ ,  $b_n \geq 0$  and*

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = l$$

*where  $0 < l < \infty$ , then  $\sum a_n$  and  $\sum b_n$  converge or diverge simultaneously.*

### Recitation 3 – Exercise 1.

Suppose the sequence  $a_n$  satisfies the condition

$$a_{n+1} - a_n > \frac{1}{n}$$

$\forall n \in \mathbb{N}$ .

Prove that  $\lim_{n \rightarrow \infty} a_n = \infty$ .

### Recitation 3 – Solution 1.

$$\begin{aligned} a_{n+1} &= a_{n+1} - a_n + a_n - a_{n-1} + a_{n-1} - a_{n-2} + \cdots + a_2 - a_1 + a_1 \\ &= \sum_{k=1}^n (a_{k+1} - a_k) + a_1 \\ &\geq \sum_{k=1}^n \frac{1}{k} + a_1 \end{aligned}$$

As the harmonic series diverges,  $\sum_{k=1}^n \frac{1}{k} + a_1$  diverges.

Therefore, by the First Comparison Test,  $\sum_{k=1}^{\infty} (a_{k+1} - a_k)$  diverges.

### Recitation 3 – Exercise 2.

Check the convergence of  $\sum_{n=2}^{\infty} \frac{n + \sin n}{n^3 + \cos \pi n}$ .

**Recitation 3 – Solution 2.**

The series is non-negative. Therefore, the comparison tests are applicable.

$$\begin{aligned} \frac{n + \sin n}{n^3 + \cos \pi n} &\leq \frac{n + 1}{n^3 - 1} \\ \therefore \frac{n + \sin n}{n^3 + \cos \pi n} &\leq \frac{2n}{n^3 - \frac{n^3}{2}} \leq \frac{4}{n^2} \end{aligned}$$

Therefore, by the First Comparison Test, as  $\frac{4}{n^2}$  converges,  $\sum_{n=2}^{\infty} \frac{n + \sin n}{n^3 + \cos \pi n}$  also converges.

**Recitation 3 – Exercise 3.**

Let  $a_n \geq 0$  and suppose that  $\sum a_n$  converges. Prove that  $\sum a_n^2$  converges. Is it true without the assumption  $a_n \geq 0$ ?

**Recitation 3 – Solution 3.**

As  $\sum a_n$  converges,  $\lim_{n \rightarrow \infty} a_n = 0$ .

Therefore,  $\exists N \in \mathbb{N}$ , such that  $\forall n > N$ ,  $a_n < 1$ .

Therefore,  $\forall n > N$ ,  $a_n^2 \leq a_n$ . Hence, as  $\sum_{n=N+1}^{\infty} a_n$  converges,  $\sum_{n=N+1}^{\infty} a_n^2$  also converges. Hence,  $\sum_{n=1}^{\infty} a_n$  also converges.

This is not true without the assumption  $a_n \geq 0$ , as the argument  $a_n^2 \leq a_n$  does not hold.

**Recitation 3 – Exercise 4.**

For which  $\alpha$  does  $\sum (\sqrt{n+1} - \sqrt{n})^{\alpha/2}$  converge?

**Recitation 3 – Solution 4.**

$$\begin{aligned} \sum (\sqrt{n+1} - \sqrt{n})^{\alpha/2} &= \sum \left( \frac{n+1-n}{\sqrt{n+1} + \sqrt{n}} \right)^{\alpha/2} \\ &= \sum \left( \frac{1}{\sqrt{n+1} + \sqrt{n}} \right)^{\alpha/2} \end{aligned}$$

The series is positive. Therefore, the comparison tests are applicable.

Comparing with  $\left(\frac{1}{\sqrt{n}}\right)^{\alpha/2}$ ,

$$\frac{\left(\frac{1}{\sqrt{n+1} + \sqrt{n}}\right)^{\alpha/2}}{\left(\frac{1}{\sqrt{n}}\right)^{\alpha/2}} = \left(\frac{\sqrt{n}}{\sqrt{n+1} + \sqrt{n}}\right)^{\alpha/2}$$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{\sqrt{n}}{\sqrt{n+1} + \sqrt{n}}\right)^{\alpha/2} = \left(\frac{1}{2}\right)^{\alpha/2}$$

$\sum \frac{1}{n^{\alpha/2}}$  converges if and only if  $\frac{\alpha}{4} > 1$ , i.e. if and only if  $\alpha > 4$ .

By the Second Comparison Test,  $\sum \frac{1}{n^{\alpha/4}}$  and the series converge or diverge simultaneously.

Therefore, the series converges for  $\alpha > 4$ .

### Recitation 3 – Exercise 5.

Check the convergence of  $\sum_{n=1}^{\infty} \sin \frac{1}{n}$ .

### Recitation 3 – Solution 5.

$\forall n \in \mathbb{N}, \sin \frac{1}{n} \geq 0$

$$\lim_{n \rightarrow \infty} \frac{\sin \frac{1}{n}}{\frac{1}{n}} = 1$$

Therefore, by Second Comparison Test,  $\sum \frac{1}{n}$  and  $\sum \sin \frac{1}{n}$  diverge simultaneously.

## 2.2 d'Alembert Criteria (Ratio Test)

**Definition 3** (Absolute and conditional convergence). The series  $\sum a_n$  is said to converge absolutely if  $\sum |a_n|$  converges. The series  $\sum a_n$  is said to converge conditionally if it converges but  $\sum |a_n|$  diverges.

**Theorem 4.** *If the series  $\sum a_n$  converges absolutely then it converges.*

**Theorem 5** (d'Alembert Criteria (Ratio Test)). 1. If

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L < 1$$

then  $\sum a_n$  converges absolutely.

2. If

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L > 1$$

(including  $L = \infty$ ), then  $\sum a_n$  converges diverges.

3. If  $L = 1$ , the test does not apply.

**Recitation 3 – Exercise 6.**

Check the convergence of  $\sum \frac{(-1)^n \cdot n^{1000}}{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1)}$ .

**Recitation 3 – Solution 6.**

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^n \cdot n^{1000}}{1 \cdot \dots \cdot (2n-1)} \right| = \sum_{n=1}^{\infty} \frac{n^{1000}}{1 \cdot \dots \cdot (2n-1)}$$

Therefore, by the d'Alembert Criteria (Ratio Test),

$$\begin{aligned} \frac{a_{n+1}}{a_n} &= \frac{(n+1)^{1000}}{\frac{1 \cdot \dots \cdot (2n+1)}{n^{1000}}} \\ &= \frac{(n+1)^{1000}}{1 \cdot \dots \cdot (2n-1)} \cdot \frac{1}{2n+1} \\ &= \left( \frac{n+1}{n} \right)^{1000} \cdot \frac{1}{2n+1} \\ \therefore \lim_{n \rightarrow \infty} \left( \frac{n+1}{n} \right)^{1000} \cdot \frac{1}{2n+1} &= 0 \\ \therefore \left( \frac{n+1}{n} \right)^{1000} \cdot \frac{1}{2n+1} &< 1 \end{aligned}$$

Therefore, by the d'Alembert Criteria (Ratio Test), the series converges absolutely, and hence converges.

## 2.3 Cauchy Criteria (Cauchy Root Test)

**Theorem 6** (Cauchy Criteria (Cauchy Root Test)). 1. If

$$\overline{\lim} \sqrt[n]{|a_n|} = L < 1$$

then  $\sum a_n$  converges absolutely.

2. If

$$\overline{\lim} \sqrt[n]{|a_n|} = L > 1$$

(including  $L = \infty$ ), then  $\sum a_n$  diverges.

3. If  $L = 1$ , the test does not apply.

**Recitation 3 – Exercise 7.**

Check the convergence of  $\sum \left(1 - \frac{2}{n}\right)^{n^2}$ .

**Recitation 3 – Solution 7.**

$$\begin{aligned}\sqrt[n]{\left(1 - \frac{2}{n}\right)^{n^2}} &= \left(1 - \frac{2}{n}\right)^n \\ \therefore \lim_{n \rightarrow \infty} \left(1 - \frac{2}{n}\right)^n &= e^{-2} \\ \therefore \lim_{n \rightarrow \infty} \left(1 - \frac{2}{n}\right)^n &< 1\end{aligned}$$

Therefore, by the Cauchy Criteria (Cauchy Root Test),  $\sum \left(1 - \frac{2}{n}\right)^{n^2}$  converges.

## 2.4 Leibniz's Criteria

**Definition 4** (Alternating series). The series  $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ , where all  $a_n > 0$  or all  $a_n < 0$  is called an alternating series.

**Theorem 7** (Leibniz's Criteria for Convergence). If an alternating series  $\sum (-1)^{n-1} a_n$  with  $a_n > 0$  satisfies

1.  $a_{n+1} \leq a_n$ , i.e.  $\{a_n\}$  is monotonically decreasing.



$$2. \lim_{n \rightarrow \infty} a_n = 0$$

then the series  $(-1)^{n-1}a_n$  converges.

### Recitation 3 – Exercise 8.

Prove or disprove: There exists  $\{a_n\}$ , such that  $\sum a_n$  converges and  $\sum(1 + a_n)a_n$  diverges.

### Recitation 3 – Solution 8.

$$\text{Let } a_n = \frac{(-1)^n}{\sqrt{n}}.$$

Therefore, by Leibniz's Criteria for Convergence,  $\sum \frac{(-1)^n}{\sqrt{n}}$  converges.

$$\begin{aligned} \sum(1 + a_n)a_n &= \sum \left(1 + \frac{(-1)^n}{\sqrt{n}}\right) \frac{(-1)^n}{\sqrt{n}} \\ &= \sum \left(\frac{(-1)^n}{\sqrt{n}} + \frac{1}{n}\right) \end{aligned}$$

Therefore, as  $\sum \frac{1}{n}$  diverges, and  $\sum \frac{(-1)^n}{\sqrt{n}}$  converges,  $\sum \left(\frac{1}{n} + \frac{(-1)^n}{\sqrt{n}}\right)$  diverges.

## 2.5 Integral Test

**Theorem 8** (Integral Test). *If  $f(x) : [1, \infty) \rightarrow [0, \infty)$  is monotonically decreasing. Then,  $\sum_{n=1}^{\infty} f(n)$  and  $\int_1^{\infty} f(x) dx$  converge or diverge simultaneously.*

### Recitation 3 – Exercise 9.

Check the convergence of  $\sum_{n=2}^{\infty} \frac{1}{n \ln n}$

### Recitation 3 – Solution 9.

Let

$$f(x) = \frac{1}{x \ln x}$$

$f(x)$  is monotonically decreasing. Therefore, the Integral Test is applicable. Therefore,

$$\begin{aligned}\int_2^{\infty} \frac{1}{x \ln x} dx &= \int_{\ln 2}^{\infty} \frac{1}{y} dy \\ &= \ln y|_{\ln 2}^{\infty} \\ &= \infty\end{aligned}$$

Therefore, by the integral test,  $\sum \frac{1}{n \ln n}$  diverges.

#### **Recitation 4 – Exercise 1.**

Let  $d_n \geq 0$  and suppose

$$\sum_{n=0}^{\infty} d_n = \infty$$

Prove that

$$\sum_{n=0}^{\infty} \frac{d_n}{1 + d_n} = \infty$$

#### **Recitation 4 – Solution 1.**

If possible, let  $d_n$  be a bounded sequence. Then there exists  $M$ , such that  $d_n \leq M$ ,  $\forall n \in \mathbb{N}$ .

Therefore,

$$\frac{d_n}{1 + d_n} \geq \frac{d_n}{1 + M}$$

Therefore, by the Second Comparison Test, as  $\sum d_n$  diverges,  $\sum \frac{d_n}{1 + d_n}$  also diverges.

If  $d_n$  is not bounded, then there is a subsequence  $d_{n_k}$  which diverges. Therefore,

$$\begin{aligned}\frac{d_{n_k}}{1 + d_{n_k}} &= \frac{1}{\frac{1}{d_{n_k}} + 1} \\ \therefore \lim_{k \rightarrow \infty} \frac{d_{n_k}}{1 + d_{n_k}} &= 1\end{aligned}$$

Therefore,

$$\lim_{n \rightarrow \infty} \frac{d_n}{1 + d_n} \neq 0$$

Therefore, the necessary condition for convergence is not fulfilled. Therefore, the series converges.

#### Recitation 4 – Exercise 2.

Let

$$d_n = \begin{cases} 1 & ; \quad n = k^2, k \in \mathbb{N} \\ 0 & ; \quad n \neq k^2, k \in \mathbb{N} \end{cases}$$

Does  $\sum \frac{d_n}{1 + n \cdot d_n}$  diverge?

#### Recitation 4 – Solution 2.

$$d_n = \begin{cases} 1 & ; \quad n = k^2, k \in \mathbb{N} \\ 0 & ; \quad n \neq k^2, k \in \mathbb{N} \end{cases}$$
$$\therefore \frac{d_n}{1 + n \cdot d_n} = \begin{cases} \frac{1}{1 + k^2} & ; \quad n = k^2, k \in \mathbb{N} \\ 0 & ; \quad n \neq k^2, k \in \mathbb{N} \end{cases}$$

As  $\frac{1}{1 + k^2} \leq \frac{1}{k^2}$  and as  $\frac{1}{k^2}$  converges,  $\sum \frac{1}{1 + k^2}$  also converges.

#### Recitation 4 – Exercise 3.

Let  $a_n$  be a sequence such that  $|a_{n+1} - a_n| \leq b_{n+1}$  for all  $n \in \mathbb{N}$  where  $\sum b_k$  converges. Prove that  $\{a_n\}$  converges.

#### Recitation 4 – Solution 3.

Let  $\varepsilon > 0$ .

$$\begin{aligned} |a_m - a_n| &= |a_m - a_{m-1} + a_{m-1} + \cdots - a_n| \\ &\leq \sum_{k=n+1}^m |a_k - a_{k-1}| \\ &\leq \sum_{k=n+1}^m b_k \end{aligned}$$

Therefore, as  $\sum b_n$  converges, the series satisfies the Cauchy Criteria (Cauchy Root Test). Therefore, there exists  $N$ , such that  $\forall m > n > N$ ,  $\left| \sum_{k=n+1}^m b_k \right| < \varepsilon$ . Therefore, for  $m > n > N$ ,

$$|a_m - a_n| \leq \sum_{k=n+1}^m b_k < \varepsilon$$

### 3 Power Series

**Definition 5** (Power series). A power series around  $x_0$  is a function of the form

$$f(x) = \sum_{n=0}^{\infty} a_n(x - x_0)^n$$

where  $\{a_n\}$  is a sequence of real numbers.

**Theorem 9** (Abel's Theorem). *For every power series  $\sum a_n(x - x_0)^n$ , there exists  $R \in [0, \infty]$ , such that for all  $x$  satisfying  $|x - x_0| < R$ , the series converges and for all  $x$  satisfying  $|x - x_0| > R$  the series diverges.*

**Theorem 10** (Cauchy's Formula for Radius of Convergence).

$$R = \frac{1}{\limsup_{n \rightarrow \infty} \sqrt[n]{|a_n|}}$$

**Theorem 11** (Hadamard's Formula for Radius of Convergence). *If  $\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right|$  exists, then*

$$\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = R$$

#### Recitation 4 – Exercise 4.

Find the domain of convergence of  $\sum_{n=1}^{\infty} \frac{(2x - 4)^n}{n}$ .

#### Recitation 4 – Solution 4.

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

Therefore, by Cauchy's Formula for Radius of Convergence,

$$\begin{aligned} R &= \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|}} \\ &= \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{\frac{2^n}{n}}} \\ &= \frac{1}{\lim_{n \rightarrow \infty} \frac{2}{\sqrt[n]{n}}} \\ &= \frac{1}{2} \end{aligned}$$

Therefore, the series converges for

$$|x-2| < \frac{1}{2}$$

and diverges for

$$|x-2| > \frac{1}{2}$$

If  $x = \frac{5}{2}$ ,

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{2^n}{n} \left(\frac{5}{2} - 2\right)^n \\ = \sum_{n=1}^{\infty} \frac{1}{n} \end{aligned}$$

Therefore, the series diverges.

If  $x = \frac{3}{2}$ ,

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

Therefore, by Leibniz's Criteria for Convergence, the series converges.

Therefore, the domain of convergence is  $\left[\frac{3}{2}, \frac{5}{2}\right)$ .

#### Recitation 4 – Exercise 5.

Find the radius of convergence of  $\sum_{n=0}^{\infty} n!x^{n!}$ .

#### Recitation 4 – Solution 5.

$$\frac{1}{\sqrt[n]{a_n}} = x + x + 2x^2 + 6x^6 + 24x^{24} + \dots$$

Therefore,

$$a_n = \begin{cases} n & ; \quad n = k^2 \\ 0 & ; \quad n \neq k^2 \end{cases}$$

Therefore,

$$\begin{aligned} R &= \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{a_n}} \\ &= \frac{1}{\lim_{k \rightarrow \infty} \sqrt[k!]{k!}} \\ &= 1 \end{aligned}$$

### 3.1 Power Series Representation of a Function

**Theorem 12.** *The power series representation of a function  $f(x)$  is equal to its Taylor series if and only if  $\lim_{n \rightarrow \infty} R_n(x) = 0$ , where  $R_n(x)$  is the Lagrange remainder.*

### 3.2 Differentiation and Integrations of Power Series

#### Recitation 5 – Exercise 1.

Find the power series representation of  $\tan^{-1} x$ .

**Recitation 5 – Solution 1.**

$$\begin{aligned}\frac{d \tan^{-1} x}{dx} &= \frac{1}{1+x^2} \\ &= \sum_{n=0}^{\infty} (-1)^n x^{2n}\end{aligned}$$

Integrating term by term,

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

As  $\tan^{-1} 0 = 0$ ,  $c = 0$ . Therefore,

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

**Recitation 5 – Exercise 2.**

Find an explicit formula for  $\sum_{n=1}^{\infty} x^n n^2$ .

**Recitation 5 – Solution 2.**

$$\sum_{n=1}^{\infty} x^n n^2 = x \cdot \sum_{n=1}^{\infty} x^{n-1} n^2$$

Let

$$g(x) = \sum_{n=1}^{\infty} n^2 x^{n-1}$$

Integrating term by term,

$$\begin{aligned}\int g(x) dx &= \sum_{n=1}^{\infty} n^2 \frac{x^n}{n} \\ &= \sum_{n=1}^{\infty} n x^n \\ &= x \cdot \sum_{n=1}^{\infty} n x^{n-1}\end{aligned}$$

Let

$$h(x) = \sum_{n=1}^{\infty} nx^{n-1}$$

$$\therefore \int h(x) \, dx = \frac{x}{1-x}$$

Therefore, inside radius of convergence  $R = 1$ , differentiating  $\int h(x) \, dx$ ,

$$h(x) = \frac{1-x+x}{(1-x)^2}$$

$$= \frac{1}{(1-x)^2}$$

$$\therefore \int g(x) \, dx = xh(x)$$

$$= \frac{x}{(1-x)^2}$$

$$\therefore g(x) = \frac{(1-x)^2 + 2(1-x)x}{(1-x)^4}$$

$$\therefore \sum_{n=1}^{\infty} x^n n^2 = x \cdot \frac{(1-x)^2 + 2(1-x)x}{(1-x)^4}$$

### Recitation 5 – Exercise 3.

Find the sum  $\sum_{n=1}^{\infty} \frac{1}{n2^n}$ .

### Recitation 5 – Solution 3.

Let

$$f(x) = \sum_{n=1}^{\infty} \frac{x^n}{n}$$

be a power series with radius  $R$ .

Therefore,

$$\sum_{n=1}^{\infty} \frac{1}{n2^n} = f\left(\frac{1}{2}\right)$$

Therefore,

$$f'(x) = \sum_{n=1}^{\infty} x^{n-1}$$

$$= \frac{1}{1-x}$$

$$\therefore f(x) = -\ln(1-x) + c$$



As  $f(0) = 0$ ,  $c = 0$ . Therefore,

$$f(x) = -\ln(1 - x)$$

Therefore,

$$\begin{aligned} f\left(\frac{1}{2}\right) &= -\ln\left(\frac{1}{2}\right) \\ &= \ln 2 \end{aligned}$$

## 4 Sequences of Functions

**Definition 6** (Point-wise convergence and domain of convergence).  $\{f_n\}$  is said to converge point-wise in some domain  $E \subset D$  if  $\forall x \in E$ , the sequence  $\{f_n(x)\}$  converges. In this case,  $E$  is said to be a domain of convergence of  $\{f_n\}$ .

### Recitation 5 – Exercise 4.

Let  $f(x) : \mathbb{R} \rightarrow \mathbb{R}$  be some function such that  $\lim_{x \rightarrow \infty} f(x) = 0$ . Let  $f_n(x) = f(nx)$ . What is the domain of convergence of  $f_n$ ? What is the limit function?

### Recitation 5 – Solution 4.

Let  $x$  be a particular number in  $(0, \infty)$ .

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} f(nx)$$

Therefore, as  $\lim_{x \rightarrow \infty} f(x) = 0$ ,

$$\lim_{n \rightarrow \infty} f_n(x) = 0$$

Therefore the domain of convergence is  $(0, \infty)$  and the limit function is a constant 0.

Although the all functions in  $\{f_n\}$  are continuous, the limit function is not continuous.

**Definition 7** (Uniform convergence). A sequence of functions  $\{f_n\}$  is said to converge uniformly to  $f$  in the domain  $E$ , if  $\forall \varepsilon$ ,  $\exists N$  such that  $\forall n > N$  and  $\forall x \in E$ ,  $|f_n(x) - f(x)| < \varepsilon$ . If  $f_n$  converges to  $f$  uniformly in  $E$ , it is denoted as  $f_n \xrightarrow{E} f$ .

## 4.1 Supremum and Infimum of Sets

**Definition 8** (Supremum). Let  $A \subseteq \mathbb{R}$  be a bounded set.  $M$  is said to be the supremum of  $A$  if

1.  $\forall x \in A, x \leq M$ , i.e.  $M$  is an upper bound of  $A$ .
2.  $\forall \varepsilon, \exists x \in A$ , such that  $x > M - \varepsilon$ .

That is, the supremum of  $A$  is the least upper bound of  $A$ .  
The supremum may or may not be in  $A$ .

**Definition 9** (Infimum). Let  $A \subseteq \mathbb{R}$  be a bounded set.  $M$  is said to be the infimum of  $A$  if

1.  $\forall x \in A, x \geq M$ , i.e.  $M$  is an upper bound of  $A$ .
2.  $\forall \varepsilon, \exists x \in A$ , such that  $x < M + \varepsilon$ .

That is, the infimum of  $A$  is the greatest lower bound of  $A$ . The infimum may or may not be in  $A$ .

**Theorem 13.** *Every bounded set  $A$  has a supremum and an infimum.*

**Theorem 14.**  $f_n \xrightarrow{E} f$  if and only if

$$\lim_{n \rightarrow \infty} (\sup\{|f_n(x) - f(x)| : x \in E\}) = 0$$

**Recitation 6 – Exercise 1.**

Let  $f_n(x) = x^n$ . Does  $\{f_n\}$  converge uniformly?

**Recitation 6 – Solution 1.**

$$f(x) = \begin{cases} 0 & ; \quad x \in [0, 1] \\ 1 & ; \quad x = 1 \end{cases}$$

If the convergence is uniform in  $[0, 1]$ ,

$$\lim_{n \rightarrow \infty} \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 0$$

Let  $x = 1 - \frac{1}{n}$ .

Therefore, as the supremum is an upper bound,

$$\begin{aligned}\sup_{x \in [0,1]} |f_n(x) - f(x)| &\geq \left| f_n\left(1 - \frac{1}{n}\right) - f\left(1 - \frac{1}{n}\right) \right| \\ \therefore \sup_{x \in [0,1]} |f_n(x) - f(x)| &\geq \left| \left(1 - \frac{1}{n}\right)^n - 0 \right| \\ \therefore \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x) - f(x)| &\geq \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right)^n \\ \therefore \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x) - f(x)| &\geq \frac{1}{e} \\ \therefore \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x) - f(x)| &\neq 0\end{aligned}$$

Therefore, the convergence is not uniform.

### Recitation 6 – Exercise 2.

Let  $f_n(x) = x + \frac{1}{n}$ ,  $x \in \mathbb{R}$ . What is its domain of convergence? What is the limit function? Is the convergence uniform?

### Recitation 6 – Solution 2.

$\forall x \in \mathbb{R}$ ,

$$\lim_{n \rightarrow \infty} \left(x + \frac{1}{n}\right) = x$$

Therefore  $\{f_n\}$  converges pointwise to  $x$ , in  $\mathbb{R}$ .

$$\begin{aligned}\sup_{x \in \mathbb{R}} |f_n(x) - f(x)| &= \sup_{x \in \mathbb{R}} \left| x + \frac{1}{n} - x \right| \\ &= \frac{1}{n} \\ \therefore \lim_{n \rightarrow \infty} \sup_{x \in \mathbb{R}} |f_n(x) - f(x)| &= 0\end{aligned}$$

Therefore, the convergence is uniform.

### Recitation 6 – Exercise 3.

Let  $f_n : [0, \infty) \rightarrow \mathbb{R}$ .

$$f_n(x) = \begin{cases} 1 & ; \quad n \leq x \leq n+1 \\ 0 & ; \quad \text{otherwise} \end{cases}$$

Does  $f_n$  converge pointwise in  $[0, \infty)$ ? Does  $f_n$  converge uniformly in  $[0, \infty)$ ?

**Recitation 6 – Solution 3.**

For every  $x$ , the sequence  $\{f_n(x)\}$  will be of the form  $\{0, \dots, 0, 1, 0, \dots, 0\}$  with 1 only when  $n \leq x \leq n+1$ .

Therefore,

$$\begin{aligned}\lim_{n \rightarrow \infty} f_n(x) &= 0 \\ &= f(x)\end{aligned}$$

Therefore,  $f_n$  converges pointwise in  $[0, \infty)$ .

$$\begin{aligned}\sup_{x \in [0, \infty)} |f_n(x) - f(x)| &= \max_{x \in [0, \infty)} f_n(x) \\ &= 1\end{aligned}$$

Therefore, as the limit of the supremum is not 0, the convergence is not uniform.

**Theorem 15.** If  $f_n \xrightarrow{D} f$  and all  $f_n$  are continuous on  $D$ , then  $f$  is also continuous, i.e. uniform convergence preserves continuity.

**Recitation 7 – Exercise 1.**

Does  $x^n$  converge to

$$f(x) = \begin{cases} 0 & ; \quad x \in [0, 1) \\ 1 & ; \quad x = 1 \end{cases}$$

**Recitation 7 – Solution 1.**

If possible, let  $x^n$  converge to  $f(x)$ .

Therefore, as all  $f_n(x)$  are continuous, and as uniform convergence preserves continuity,  $f(x)$  also must be continuous.

This contradicts the definition of  $f(x)$ .

Therefore, the  $x^n$  does not converge to  $f(x)$ .

**Recitation 7 – Exercise 2.**

Check if  $f_n(x) = \frac{x}{1+n^2x^2}$  converges uniformly in  $[0, 1]$ .

## Recitation 7 – Solution 2.

$$\begin{aligned}\lim_{n \rightarrow \infty} f_n(x) &= 0 \\ &= f(x)\end{aligned}$$

Therefore,

$$\begin{aligned}\sup_{[0,1]} |f_n(x) - f(x)| &= \sup_{[0,1]} |f_n(x) - 0| \\ &= \sup_{[0,1]} \left| \frac{x}{1 + n^2 x^2} \right| \\ &= \sup_{[0,1]} \frac{x}{1 + n^2 x^2}\end{aligned}$$

As the function is continuous and the interval is closed, by the Weierstrass theorem, the function has a maximum. Therefore,

$$\sup_{[0,1]} |f_n(x) - f(x)| = \max_{[0,1]} \frac{x}{1 + n^2 x^2}$$

Differentiating to find the maximum,

$$\begin{aligned}\frac{d}{dx} \left( \frac{x}{1 + n^2 x^2} \right) &= \frac{1 + n^2 x^2 - 2x^2 n^2}{(1 + n^2 x^2)^2} \\ &= \frac{1 - x^2 n^2}{(1 + n^2 x^2)^2}\end{aligned}$$

Therefore,

$$\begin{aligned}\frac{d}{dx} \left( \frac{x}{1 + n^2 x^2} \right) &= 0 \\ \iff \frac{1 - x^2 n^2}{(1 + n^2 x^2)^2} &= 0 \\ \iff 1 &= x^2 n^2 \\ \iff x &= \frac{1}{n}\end{aligned}$$

Therefore, the values of the function at the critical points and the end points

are,

$$\begin{aligned} f_n(0) &= 0 \\ f_n(1) &= \frac{1}{1+n^2} \\ f_n\left(\frac{1}{n}\right) &= \frac{\frac{1}{n}}{1+n^2\frac{1}{n^2}} \\ &= \frac{1}{2n} \end{aligned}$$

Therefore, the maximum is at  $x = \frac{1}{2n}$ .  
Therefore,

$$\begin{aligned} \max_{[0,1]} \frac{x}{1+n^2x^2} &= f_n\left(\frac{1}{n}\right) \\ &= \frac{1}{2n} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{n \rightarrow \infty} \sup_{[0,1]} |f_n(x) - f(x)| &= \lim_{n \rightarrow \infty} \max_{[0,1]} \frac{x}{1+n^2x^2} \\ &= \lim_{n \rightarrow \infty} \frac{1}{2n} \\ &= 0 \end{aligned}$$

Therefore, the convergence is uniform.

### Recitation 7 – Exercise 3.

Check the pointwise and uniform convergence of  $f_n(x) = x^n - x^{n+1}$  in  $[0, 1]$ .

### Recitation 7 – Solution 3.

$$\begin{aligned} \lim_{n \rightarrow \infty} f_n(x) &= \lim_{n \rightarrow \infty} x^n - x^{n+1} \\ &= 0 \\ &= f(x) \end{aligned}$$

Therefore the function converges pointwise in  $[0, 1]$ .

$$\sup_{[0,1]} |f_n(x) - f(x)| = \sup_{[0,1]} x^n - x^{n+1}$$

As the function is continuous and the interval is closed, by the Weierstrass theorem, the function has a maximum. Therefore,

$$\sup_{[0,1]} x^n - x^{n+1} = \max_{[0,1]} x^n - x^{n+1}$$

Differentiating to find the maximum,

$$\frac{d(x^n - x^{n+1})}{dx} = nx^{n-1} - (n+1)x^n$$

Therefore,

$$\begin{aligned} \frac{d(x^n - x^{n+1})}{dx} &= 0 \\ \iff nx^{n-1} - (n+1)x^n &= 0 \\ \iff n - (n+1)x &= 0 \\ \iff x &= \frac{n}{n+1} \end{aligned}$$

Therefore, the values of the function at the critical points and the end points are

$$\begin{aligned} f_n(0) &= 0 \\ f_n(1) &= 0 \\ f_n\left(\frac{n}{n+1}\right) &= \left(\frac{n}{n+1}\right)^n - \left(\frac{n}{n+1}\right)^{n+1} \end{aligned}$$

Therefore,

$$\begin{aligned} \max_{[0,1]} x^n - x^{n+1} &= f_n\left(\frac{n}{n+1}\right) \\ &= \left(\frac{n}{n+1}\right)^n - \left(\frac{n}{n+1}\right)^{n+1} \end{aligned}$$

Therefore,

$$\begin{aligned} \lim_{n \rightarrow \infty} \sup_{[0,1]} |f_n(x) - f(x)| &= \lim_{n \rightarrow \infty} \max_{[0,1]} \left(\frac{n}{n+1}\right)^n - \left(\frac{n}{n+1}\right)^{n+1} \\ &= \frac{1}{e} - \frac{1}{e} \\ &= 0 \end{aligned}$$

Therefore, the convergence is uniform.

**Theorem 16** (Cauchy's Theorem).  $\{f_n\}$  converges uniformly in  $D$  if and only if  $\forall \varepsilon \in \mathbb{R}, \exists N$ , such that  $\forall m, n > N$  and  $\forall x \in D$ ,

$$|f_n(x) - f(x)| < \varepsilon$$

**Recitation 7 – Exercise 4.**

Let  $\{f_n\}$  be a sequence of function in  $D$  such that  $\forall x \in D, |f_{n+1}(x) - f_n(x)| \leq a_n$ , where  $\sum_{n=1}^{\infty} a_n$  converges. Prove that  $\{f_n\}$  converges uniformly in  $D$ .

**Recitation 7 – Solution 4.**

As  $\sum a_n$  converges,  $\exists N$  such that  $\forall m > n > N, \left| \sum_{k=n}^m a_k \right| < \varepsilon$ .

Therefore, for all  $m > n > N$  and  $x \in D$ ,

$$\begin{aligned} |f_m(x) - f_n(x)| &= |f_m(x) - f_{m-1}(x) + f_{m-1}(x) - \cdots - f_n(x)| \\ &\leq |f_m(x) - f_{m-1}(x)| + |f_{m-1}(x) - f_{m-2}(x) + \cdots + f_{n+1}(x) - f_n(x)| \\ \therefore |f_m(x) - f_n(x)| &\leq \sum_{k=n}^{m-1} |f_{k+1}(x) - f_k(x)| \\ \therefore |f_m(x) - f_n(x)| &\leq \sum_{k=n}^{m-1} a_k \\ \therefore |f_m(x) - f_n(x)| &\leq \varepsilon \end{aligned}$$

Therefore,  $\{f_n\}$  satisfies Cauchy's criterion for uniform convergence.

## 5 Series of Functions

**Definition 10** (Pointwise convergence of series of functions). Let  $\{f_n\}$  be a sequence of functions defined in  $D$ . Let  $S_n(x) = \sum_{k=1}^n f_k(x)$ .

If  $S_n(x)$  converges for every  $x \in D$  to a limit  $S$ , the series formed by  $\{f_n\}$  is said to converge pointwise in  $D$ . It is denoted as

$$\sum_{k=1}^{\infty} f_k(x) = \lim_{n \rightarrow \infty} S_n(x) = S_x$$

**Definition 11** (Uniform convergence of series of functions). The series  $\sum_{k=1}^{\infty} f_k(x)$

is said to converge uniformly in  $D$  if  $S_n \xrightarrow{D} S$ .



**Theorem 17.** If  $\sum_{k=1}^{\infty} f_k(x)$  converges uniformly in  $D$ , then the general term  $f_k(x)$  must uniformly converge to 0 in  $D$ .

**Recitation 7 – Exercise 5.**

Check the uniform convergence of  $\sum_{n=1}^{\infty} \frac{x^n}{n^2} - \frac{x^{n+1}}{(n+1)^2}$  in  $[-1, 1]$ .

**Recitation 7 – Solution 5.**

$$\begin{aligned} S_n(x) &= \sum_{k=1}^n \frac{x^k}{k^2} - \frac{x^{k+1}}{(k+1)^2} \\ &= \frac{x^1}{1^2} - \frac{x^{n+1}}{(n+1)^2} \end{aligned}$$

Therefore,

$$\begin{aligned} \lim_{n \rightarrow \infty} S_n(x) &= \lim_{n \rightarrow \infty} x = \frac{x^{n+1}}{(n+1)^2} \\ &= x \\ &= S(x) \end{aligned}$$

Therefore,

$$\begin{aligned} \sup_{[-1,1]} |S_n(x) - S(x)| &= \sup_{[-1,1]} \left| -\frac{x^{n+1}}{(n+1)^2} \right| \\ &\leq \frac{1}{(n+1)^2} \end{aligned}$$

Therefore,

$$\begin{aligned} \lim_{n \rightarrow \infty} \sup_{[-1,1]} |S_n(x) - S(x)| &\leq \lim_{n \rightarrow \infty} \frac{1}{(n+1)^2} \\ \therefore \lim_{n \rightarrow \infty} \sup_{[-1,1]} |S_n(x) - S(x)| &\leq 0 \end{aligned}$$

Therefore the convergence is uniform.

**Theorem 18.** If  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly in  $D$  to  $S(x)$  and the functions  $f_n$  are continuous in  $D$ , then the  $S(x)$  is also continuous in  $D$ .

**Theorem 19.** A Leibniz series, i.e. a series of the form  $\sum_{n=1}^{\infty} (-1)^n a_n$ , with  $a_n$  monotonically decreasing and  $\lim_{n \rightarrow \infty} a_n = 0$ , converges, and

$$\sum_{k=n}^m (-1)^k a_k \leq a_n$$

**Recitation 7 – Exercise 6.**

Check for pointwise and uniform convergence of  $\sum_{n=1}^{\infty} \frac{(-1)^n}{x^2 + \sqrt{n}}$  in  $\mathbb{R}$ .

**Recitation 7 – Solution 6.**

For  $x \in \mathbb{R}$ ,  $\frac{1}{x^2 + \sqrt{n}}$  is monotonically decreasing to 0 as  $n \rightarrow \infty$ .

Therefore, for  $x \in \mathbb{R}$ ,  $\sum_{n=1}^{\infty} \frac{(-1)^n}{x^2 + \sqrt{n}}$  is a Leibniz series. Hence, it converges pointwise.

$$\begin{aligned} \left| \sum_{k=n}^m \frac{(-1)^k}{x^2 + \sqrt{k}} \right| &\leq \frac{1}{x^2 + \sqrt{n}} \\ &\leq \frac{1}{\sqrt{n}} \end{aligned}$$

Therefore,

$$\lim_{n \rightarrow \infty} \left| \sum_{k=n}^m \frac{(-1)^k}{x^2 + \sqrt{k}} \right| = 0$$

Therefore,  $\forall \varepsilon > 0$ , there exists  $N$  such that  $\forall m > n > N$ , and  $\forall x \in \mathbb{R}$ ,

$$\left| \sum_{k=n}^m \frac{(-1)^k}{x^2 + \sqrt{k}} \right| \leq \frac{1}{\sqrt{n}} < \varepsilon$$

Therefore,  $\left| \sum_{k=n}^m \frac{(-1)^k}{x^2 + \sqrt{k}} \right|$  satisfies Cauchy's criterion for uniform convergence. Hence it converges uniformly.

**Recitation 7 – Exercise 7.**

Show that  $\sum_{n=1}^{\infty} 3^n \sin\left(\frac{1}{4^n x}\right)$  does not converge uniformly in  $(0, \infty)$ .

**Recitation 7 – Solution 7.**

For any  $x \in (0, \infty)$ , as  $\sin\left(\frac{1}{4^n x}\right) \leq \frac{1}{4^n x}$ ,

$$\left| 3^n \sin\left(\frac{1}{4^n x}\right) \right| \leq 3^n \frac{1}{4^n x}$$

Therefore, as  $\sum \left(\frac{3}{4}\right)^n \cdot \frac{1}{x}$  converges, by the First Comparison Test,  $\sum \left| 3^n \sin\left(\frac{1}{4^n x}\right) \right|$  also converges.

Therefore,  $\sum 3^n \sin(\frac{1}{4^n x})$  converges absolutely. Hence, it converges.

$$\lim_{n \rightarrow \infty} 3^n \sin\left(\frac{1}{4^n x}\right) = \lim_{n \rightarrow \infty} \neq 0$$

Therefore as the general element does not tend to 0, the series does not converge uniformly in  $(0, \infty)$ .