

163 HWK 4

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April 2024

Question 1

Proof. Let (a_n) and (b_n) be sequences of real numbers such that there exists a natural number N such that for each $n \in \mathbb{N}$, if $n \geq N$, then

$$0 \leq a_n \leq b_n$$

Then,

$$\begin{aligned}\sum_{n=1}^{\infty} a_n &= \sum_{n=1}^N a_n + \sum_{n=N+1}^{\infty} a_n \\ \sum_{n=1}^{\infty} b_n &= \sum_{n=1}^N b_n + \sum_{n=N+1}^{\infty} b_n\end{aligned}$$

By the first iteration of the comparison test if $\sum_{n=N+1}^{\infty} b_n$ converges, then $\sum_{n=N+1}^{\infty} a_n$ converges. Also, if $\sum_{n=N+1}^{\infty} a_n$ diverges we know that $\sum_{n=N+1}^{\infty} b_n$ diverges as well. Hence, the same is true of $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ since they are only offset by a constant. \square

Question 2

Let p be a real number. Consider the series,

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

(a)

Proof. Assume that $p < 0$. Then for each $n \in \mathbb{N}$ such that $n > 2$,

$$\frac{1}{n(\ln(n))^p} > \frac{1}{n} > 0$$

Hence, by Question 1, since we know that because

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

diverges,

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

does as well. □

(b)

Proof. Assume that $p \geq 0$. Hence both of the following series,

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

$$\sum_{k=1}^{\infty} \frac{2^k}{2^k(\ln(2^k))^p}$$

have only nonnegative terms. Let (s_n) and (t_k) be the respective sequences of partial sums.

(\Rightarrow) Assume that (s_n) is bounded. Then there exists $M > 0$ such that $|s_n| < M$ for all $n \in \mathbb{N}$. Let k be a nonnegative integer. By the Archimedean property there exists an $N > 2^k$. Hence,

$$s_N = \frac{1}{2 \ln(2)^p} + \dots + \frac{1}{N \ln(N)^p} > \frac{1}{2 \ln(2)^p} + \dots + \frac{1}{2^k \ln(2^k)^p}$$

Because $(\frac{1}{n(\ln(n))^p})$ is decreasing,

$$\begin{aligned} s_N &> \frac{1}{2 \ln(2)^p} + \left(\frac{1}{4 \ln(4)^p} + \frac{1}{4 \ln(4)^p} \right) + \dots + \frac{1}{2^k \ln(2^k)^p} \\ &> \frac{1}{2 \ln(2)^p} + \frac{2}{4 \ln(4)^p} + \dots + \frac{2^{k-1}}{2^k \ln(2^k)^p} \\ &> \frac{1}{2} t_k \end{aligned}$$

Thus, (t_k) is bounded by $2M$.

(\Leftarrow) Assume that (t_k) is bounded. Then there exists some $M > 0$ such that for each nonnegative integer k , $|t_k| < M$. Let n be a natural number. Because

2^k diverges to ∞ . Hence, there exists some nonnegative integer K such that $n < 2^K$. Then,

$$\begin{aligned} s_n &= 1 + \dots + \frac{1}{n^p} \\ &< 1 + \left(\frac{1}{2^p} + \frac{1}{2^p} \right) + \dots + \frac{1}{2^k} = 1 + \frac{2}{2^p} + \dots + \frac{2^k}{2^{kp}} \\ &< 1 + \frac{1}{2^{p-1}} + \frac{1}{4^{p-1}} + \dots + \frac{1}{2^{k^{p-1}}} \\ &< t_k \end{aligned}$$

Hence, (s_n) is bounded by M . □

(c)

Proof. (\Rightarrow) First assume that $p > 1$. Then,

$$\sum_{k=1}^{\infty} \frac{2^k}{2^k (\ln(2^k))^p} = \sum_{k=1}^{\infty} \frac{1}{k^p \cdot \ln(2)^p}$$

Hence, by the p-series test, this series is convergent. By part (b), $\sum_{n=2}^{\infty} \frac{1}{n(\ln(n))^p}$ is also convergent.

(\Leftarrow) Assume that $\sum_{n=2}^{\infty} \frac{1}{n(\ln(n))^p}$ is convergent. Then, by part (a), $p \geq 0$. So by part (b),

$$\sum_{k=1}^{\infty} \frac{1}{k^p \cdot \ln(2)^p}$$

is convergent. Hence, by the p-series test, $p > 1$. □

Question 3

Let (a_n) be a nonnegative sequence of real numbers. Let (b_n) be a positive sequence of real numbers.

(i)

Proof. Assume that $(\frac{a_n}{b_n})$ is convergent and $\lim_{n \rightarrow \infty} (\frac{a_n}{b_n}) > 0$. By the definition of convergence, there exists some $l > 0$ such that for each $\epsilon > 0$, there exists a $N \in \mathbb{N}$ such that for each $n \in \mathbb{N}$, if $n \geq N$, then

$$\begin{aligned} \left| \frac{a_n}{b_n} - l \right| &< \epsilon \\ l - \epsilon &< \frac{a_n}{b_n} < l + \epsilon \\ (l - \epsilon)b_n &< a_n < (l + \epsilon)b_n \end{aligned}$$

Hence there exists an epsilon sufficiently small enough such that $(l - \epsilon) > 0$, then

$$b_n < \frac{a_n}{(l - \epsilon)} < a_n$$

By the comparison test, if $\sum_{n=1}^{\infty} a_n$ converges then $\sum_{n=1}^{\infty} b_n$ does as well. Also, if $\sum_{n=1}^{\infty} b_n$ diverges, then $\sum_{n=1}^{\infty} a_n$ does as well. \square

(ii)

Proof. Assume that $(\frac{a_n}{b_n})$ is convergent, $\lim_{n \rightarrow \infty} (\frac{a_n}{b_n}) = 0$ and $\sum_{n=1}^{\infty} b_n$ is convergent. By the definition of convergence, there exists some $l > 0$ such that for each $\epsilon > 0$, there exists a $N \in \mathbb{N}$ such that for each $n \in \mathbb{N}$, if $n \geq N$, then

$$\begin{aligned} \left| \frac{a_n}{b_n} \right| &< \epsilon \\ a_n &< b_n \cdot \epsilon \end{aligned}$$

This must work for $\epsilon < 1$, hence,

$$0 \leq a_n < b_n$$

for each natural n. Thus, by the comparison test, since $\sum_{n=1}^{\infty} b_n$ is convergent, $\sum_{n=1}^{\infty} a_n$ is also convergent. \square

(iii)

Proof. Assume that $(\frac{a_n}{b_n})$ diverges to ∞ , and $\sum_{n=1}^{\infty} b_n$ is divergent. By the definition of diverging to infinity, for each $M > 0$ there exists an $N \in \mathbb{N}$ for each $n \in \mathbb{N}$, if $n \geq N$, then

$$\frac{a_n}{b_n} > M$$

Hence,

$$a_n > M \cdot b_n$$

Hence, (a_n) is unbounded and thus $\sum_{n=1}^{\infty} a_n$ is divergent. \square

Question 4

Proof. Let (a_n) be a sequence of positive real numbers such that the sequence (a_{n+1}/a_n) is convergent. Assume that

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} > 1$$

Hence, there exists an $M > 0$ such that for each natural n , if $n \geq M$, then

$$\left| \frac{a_{n+1}}{a_n} \right| > 1$$

Thus for each $k \geq 1$,

$$|a_{N+k}| > |a_N| > 0$$

So, for $\epsilon = a_N$, it is clear that for $n \geq N$,

$$|a_n| \geq \epsilon$$

Hence (a_n) does not converge to 0. Consequently, the series $\sum_{n=1}^{\infty} a_n$ is divergent. \square

Question 5

(a)

Proof. Let (b_n) be a convergent, nonincreasing sequence of nonnegative real numbers such that $\lim_{n \rightarrow \infty} b_n = 0$. Let (s_n) be the sequence of partial sums of the convergent series,

$$\sum_{n=1}^{\infty} (-1)^{n+1} b_n$$

and let S be the sum of said series. Hence,

$$\lim_{n \rightarrow \infty} s_n = S$$

It follows that

$$|S - s_n| = \sum_{k=n+1}^{\infty} b_k = b_{n+1} + b_{n+2} + \dots$$

Thus, because the terms of (b_n) are nonnegative,

$$|S - s_n| \leq b_{n+1}$$

for each natural number n . \square

(b)

Proof. We want to approximate with a magnitude of error of $1/10$ so we want to get

$$|S - s_n|$$

below $1/10$. By observation of the series,

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

It is clear that,

$$b_n = \frac{1}{n}$$

Hence, by part (a),

$$|S - s_n| \leq b_{n+1}$$

So, we need to find the n such that,

$$b_{n+1} = \frac{1}{10}$$

Because,

$$b_{n+1} = \frac{1}{n+1}$$

When $n = 9$,

$$b_{9+1} = \frac{1}{10}$$

Thus, taking s_9 will give us an approximation within $1/10$ of S .

$$s_n = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \frac{1}{8} + \frac{1}{9} = \frac{1879}{2520}$$

□

Question 6

(a)

Proof. Consider the nonnegative series,

$$\sum_{n=0}^{\infty} \frac{1}{3^n + n}$$

Since, $n \geq 0$, for each element of the sequence,

$$\frac{1}{3^n + n} < \frac{1}{3^n}$$

Hence, because

$$\sum_{n=0}^{\infty} \frac{1}{3^n}$$

converges by the ratio test, as $r = \frac{1}{3} < 1$. Hence, by the comparison test,

$$\sum_{n=0}^{\infty} \frac{1}{3^n + n}$$

is convergent. □

(b)

Proof. Consider the series,

$$\sum_{n=0}^{\infty} \frac{1}{3^n - n}$$

Proceeding with the ratio test, we examine

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

Since,

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

and

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

Then

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

Hence, the series is convergent. □

(c)

Proof. Consider the series,

$$\sum_{n=1}^{\infty} \frac{\ln(n)}{\sqrt{n}}$$

By the p-series test the series,

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$$

is divergent as $p = \frac{1}{2}$. Since, $\ln(1) = 0$ and \ln is an increasing function, $\ln(n) \geq 0$, hence for each $n \in \mathbb{N}$,

$$\frac{1}{\sqrt{n}} < \frac{\ln(n)}{\sqrt{n}}$$

Thus by the comparison test our series diverges. \square

(d)

Proof. Consider the series

$$\sum_{n=1}^{\infty} \frac{n+7}{(n^2(n^3+1))^{\frac{1}{3}}} = \sum_{n=1}^{\infty} \frac{n+7}{(n^5+n^2)^{\frac{1}{3}}} > \sum_{n=1}^{\infty} \frac{n}{(2n)^{\frac{5}{3}}} = \frac{1}{2^{\frac{5}{3}}} \cdot \sum_{n=1}^{\infty} \frac{1}{(n)^{\frac{5}{3}}}$$

By the p-series test, because $\frac{5}{3} < 1$, the second series diverges. Because these terms are all positive, both series are nonnegative. Hence, by the comparison test,

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

diverges. \square

(e)

Proof. Consider the series,

$$\sum_{n=1}^{\infty} \frac{n^n}{n!}$$

Expanding the terms of $\frac{n^n}{n!}$ gives us,

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

Hence,

$$\frac{(n+1)^{n+1}}{(n+1)!} > \frac{n^n}{n!}$$

Thus this sequence is increasing. Also,

$$\frac{1^1}{1!} = 1$$

Consequently $\frac{n^n}{n!} \geq 1$ and thus cannot converge to 0. Hence the series is divergent. \square