

Problem Set 2: Series

(To be discussed in the week starting on 12 August 2019)

The problems marked with an asterisk(*) will not be asked during any quiz or exam. The problems marked with a plus sign(+) are extra questions and will be discussed in the tutorial only if time permits.

1. (+) Use the Cauchy condensation test to find the values of $p > 0$ for which the p -Harmonic series $\sum_{n \geq 1} \frac{1}{n^p}$ converges. For what values of p does it diverge?
2. Are the following series convergent or divergent? Give appropriate reasons.

(a) $\sum_{n \geq 1} \frac{1}{n^2} \sin\left(\frac{n\pi}{4}\right)$

(b) $\sum_{n \geq 1} \frac{n-1}{2n+1}$

(c) $\sum_{n \geq 1} \frac{n^2}{2^n}$

(d) $\sum_{n \geq 1} n e^{-n}$

(e) $\sum_{n \geq 1} (n \ln(1 + \frac{1}{n}))$

(f) $\sum_{n \geq 1} (\tan^{-1} n)^n$

3. Show that the alternating series $\sum_{n \geq 1} \frac{(-1)^{n+1}}{n^p}$ converges iff $p > 0$.
4. (+) (The Bouncing Ball.) Suppose that a rubber ball is dropped from a height of 1 metre and that each time it bounces it rises to a height of $(2/3)$ of the previous height. How far does it travel before it stops bouncing (and yes, it does stop)?
5. Let (a_n) be a sequence of non-negative terms. Show that $\sum_{n \geq 1} a_n$ converges iff $\sum_{n \geq 1} \frac{a_n}{1+a_n}$ converges.
6. Find the radius of convergence for the following power series:

(a) $\sum_{n \geq 0} \frac{x^n}{n}$

(b) $\sum_{n \geq 0} \frac{x^n}{n!}$

(c) $\sum_{n \geq 0} n! x^n$

(d) $\sum_{n \geq 0} \frac{(3n)!}{(n!)^3} x^n$

7. We showed above that $\sum_{n \geq 0} \frac{x^n}{n!}$ is convergent for all $x \in \mathbb{R}$. Define $e^x := \sum_{n \geq 0} \frac{x^n}{n!}$. Show that $e^x \cdot e^y = e^{x+y}$ for all $x, y \in \mathbb{R}$.

Can you guess individual terms of the product of two series?

8. (*) Let $\sum_{n \geq 1} (-1)^{n+1} a_n$ be an absolutely convergent series. Show that for any one-to-one correspondence $\phi : \mathbb{N} \rightarrow \mathbb{N}$ we have that $\sum_{n \geq 1} (-1)^{n+1} a_{\phi(n)}$ converges to $\sum_{n \geq 1} (-1)^{n+1} a_n$.
(Hint: Use the sequences (a_n^+) and (a_n^-) .)

9. (*) (Riemann rearrangement theorem) Let $\sum_{n \geq 1} (-1)^{n+1} a_n$ be a conditionally convergent series. Show that given any $\alpha \in \mathbb{R}$, there exists a one-to-one correspondence $\phi : \mathbb{N} \rightarrow \mathbb{N}$ such that $\sum_{n \geq 1} (-1)^{n+1} a_{\phi(n)}$ converges to α .
(Hint: Use the sequences (a_n^+) and (a_n^-) .)