

Selected Problems Chapter 1
Introduction to Probability for Data Science
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March 20, 2022

Problem 1.1. (a) Show that

$$\sum_{k=0}^n r^k = \frac{1 - r^{n+1}}{1 - r}$$

for any $0 < r < 1$. Evaluate $\sum_{k=0}^{\infty} r^k$.

(b) Using the result of (a), evaluate

$$1 + 2r + 3r^2 + \dots$$

(c) Evaluate the sums

$$\sum_{k=0}^{\infty} k \left(\frac{1}{3}\right)^{k+1}, \text{ and } \sum_{k=2}^{\infty} k \left(\frac{1}{4}\right)^{k-1}$$

Proof.

Part (a). The first part is true by Theorem 1.1. For the second part, we must evaluate $\sum_{k=0}^{\infty} r^k = \lim_{k \rightarrow \infty} \frac{1 - r^{k+1}}{1 - r}$. Since the limit of the denominator is not zero, we have

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

Part (b). By part (a), we know that $\sum_{k=0}^{\infty} r^k = \frac{1}{1-r}$. Taking the derivative of both sides gives us

$$1 + 2r + 3r^2 + \dots = \frac{1}{(1-r)^2}.$$

Part (c).

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