

1. Prove that convergence of $\{s_n\}$ implies convergence of $\{|s_n|\}$. Is the converse true?

NTS: $\{s_n\}$ is cgt $\Rightarrow \{|s_n|\}$ is cgt

We use ϵ -definition.

Let $\epsilon > 0$.

Since $\{s_n\}$ is cgt.

Suppose that $\{s_n\}$ is cgt to s .

Then $\exists N_0$ s.t. $|s_n - s| < \epsilon$ for $n \geq N_0 \Rightarrow |s_n - s| < \epsilon$

Suppose that $n \geq N_0$, Then,

$$||s_n| - |s|| \leq |s_n - s| < \epsilon \quad (\text{Reverse triangle inequality})$$

Thus, $\{|s_n|\}$ is cgt to $|s|$.

But The converse is false.

Converse: If $\{|S_n|\}$ is cgt then $\{S_n\}$ is cgt.

Counter example: Let $\{S_n\} = \{(-1)^n\}$. Then,

$$|S_n| = |(-1)^n| = 1 \text{ for all } n \in \mathbb{N}$$

Then $|S_n| \rightarrow 1$ as $n \rightarrow \infty$.
i.e. S_n is cgt to 1.

But $\{S_n\}$ is not cgt. By contradiction.

Suppose that $\lim_{n \rightarrow \infty} (-1)^n = L$

Then $\exists N_0 \in \mathbb{N}$ s.t. $\forall n \in \mathbb{N}, n \geq N_0 \Rightarrow |(-1)^n - L| < 1$

$$\text{So, } |(-1)^n - L| < 1$$

$$\text{Further } |(-1)^{n+1} - L| < 1$$

We know that either $(-1)^n = 1$ and $(-1)^{n+1} = -1$
or $(-1)^n = -1$ and $(-1)^{n+1} = 1$. Therefore,

$$|1 - L| < 1 \quad \text{and} \quad |-1 - L| < 1$$

$$-1 < (1 - L) < 1 \quad \text{and} \quad -1 < (1 + L) < 1$$

$$\text{Thus, } -L < 0 \quad \text{and} \quad L < 0$$

$$\text{This contradiction}$$

2. Calculate $\lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n)$.

Calculate $n \lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n)$

Observe

$$\sqrt{n^2 + n} - n = \frac{(\sqrt{n^2 + n} + n) \times (\sqrt{n^2 + n} - n)}{(\sqrt{n^2 + n} + n)}$$

$$= \frac{(n^2 + n) - n^2}{(\sqrt{n^2 + n}) + n}$$

$$= \frac{n}{(\sqrt{n^2 + n}) + n}$$

$$= \frac{1}{(\sqrt{1 + \frac{1}{n}}) + 1}$$

Then

$$n \lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n) = n \lim_{n \rightarrow \infty} \frac{1}{(\sqrt{1 + \frac{1}{n}}) + 1} = \frac{1}{2} //$$

3. If $s_1 = \sqrt{2}$, and

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \quad (n = 1, 2, 3, \dots),$$

prove that $\{s_n\}$ converges, and that $s_n < 2$ for $n = 1, 2, 3, \dots$.

the question
in this column.

(3)

Suppose that $s_1 = \sqrt{2}$ and

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \text{ for } n = 1, 2, 3, \dots$$

We are going to prove thm 3.14

First we are going to show that, $s_n < 2$, $n = 1, 2, \dots$

We are going to use mathematical induction

$$s_1 = \sqrt{2} < 2 \text{ (Base is trivial)}$$

Assume that $s_p < 2$ $\forall p \in \mathbb{N}$.

Then P+1 case

$$s_{p+1} = \sqrt{2 + \sqrt{s_p}} < \sqrt{2 + \sqrt{2}} < 2$$

Therefore, by mathematical induction,

$$s_n < 2 \text{ for all } n \in \mathbb{N}.$$

Since we already show that $\{s_n\}$ is bounded

It is easy to use thm 3.14. So we have

to show that $\{s_n\}$ is monotone. Again we

use the mathematical induction.

$$S_1 = \sqrt{2}$$

$$S_2 = \sqrt{2 + \sqrt{S_1}} = \sqrt{2 + \sqrt{2}}$$
$$= (2 + 2^{1/4})^{1/2} > \sqrt{2} = S_1$$

So, base case is True.

Now assume that

$$S_{p+1} > S_p, p \in \mathbb{N} \quad \text{--- } \textcircled{*}$$

Now we need to show that $S_{p+2} > S_{p+1}$

$$S_{p+2} = \sqrt{2 + \sqrt{S_{p+1}}} > \sqrt{2 + \sqrt{S_p}} \quad (\text{by } \textcircled{*})$$
$$= S_{p+1}$$

Therefore, by mathematical induction,

$$S_{n+1} > S_n \quad \text{for all } n = 1, 2, 3$$

Therefore, $\{S_n\}$ is monotonically increasing

and bounded above. Therefore by Thm 3.14

$\{S_n\}$ is convergent

4. Find the upper and lower limits of the sequence $\{s_n\}$ defined by

$$s_1 = 0; \quad s_{2m} = \frac{s_{2m-1}}{2}; \quad s_{2m+1} = \frac{1}{2} + s_{2m}.$$

$(4) \quad S_1 = 0$ $S_{2m} = \frac{S_{(2m-1)}}{2}$ $S_{2m+1} = \frac{1}{2} + S_{2m}$	$S_1 = 0$ $S_2 = 0$ $S_3 = \frac{1}{2}$ $S_4 = \frac{1}{4}$ $S_5 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$
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Claim1: $S_{2m} = \frac{1}{2} - \frac{1}{2^m}$ for all $m=1, 2, 3$

We are going to use mathematical induction
 $S_2 = \frac{1}{2} - \frac{1}{2^2} = 0$. Thus, ~~the~~ base case is true.

Now suppose that $S_{2p} = \left(\frac{1}{2} - \frac{1}{2^p}\right)$

Now $p+1$ case,

$$S_{2p+1} = \frac{S_{2p+1}}{2}$$

$$= \frac{1}{2} \left(\frac{1}{2} + S_{2p} \right)$$

$$= \frac{1}{4} + \frac{1}{2} S_{2p}$$

$$= \frac{1}{4} + \frac{1}{2} \left(\frac{1}{2} - \frac{1}{2p} \right) \quad \begin{matrix} \text{(by induction)} \\ \text{(hypothesis)} \end{matrix}$$

$$= \frac{1}{4} + \frac{1}{4} - \frac{1}{2p+1}$$

$$= \frac{1}{2} - \frac{1}{2p+1}$$

Then By mathematical induction,

$$S_{2m} = \frac{1}{2} - \frac{1}{2^m} \text{ for } m \in \mathbb{N}. \text{ Then}$$

$$S_{2m+1} = \frac{1}{2} + S_m = \frac{1}{2} + \frac{1}{2} - \frac{1}{2^m} = 1 - \frac{1}{2^m} \text{ for } m \in \mathbb{N}.$$

Then $\lim_{m \rightarrow \infty} S_{2m} = \frac{1}{2} - \frac{1}{2^m} = \frac{1}{2}$

$$\lim_{m \rightarrow \infty} S_{2m+1} = 1 - \frac{1}{2^m}$$

Then, $\lim_{m \rightarrow \infty} S_{2m} = \lim_{n \rightarrow \infty} \left(\frac{1}{2} - \frac{1}{2^m} \right) = \frac{1}{2}$

$$\lim_{m \rightarrow \infty} S_{2m+1} = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{2^m} \right) = 1$$

Hence,

$$\limsup_{n \rightarrow \infty} (S_n) = 1 \quad \text{and}$$

$$\liminf_{n \rightarrow \infty} (S_n) = \frac{1}{2}$$

Let $\{a_n\}$ and $\{b_n\}$ be two real sequences.

~~Case~~ A Avoid cases] * If $\limsup_{n \rightarrow \infty} a_n = \infty$ and $\limsup_{n \rightarrow \infty} b_n = -\infty$

⑤ * If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = \infty$

Case-I] - If $\limsup_{n \rightarrow \infty} a_n = +\infty$ or $\limsup_{n \rightarrow \infty} b_n = +\infty$

- If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = -\infty$

Then result is obvious.

(Case-II) - If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and
 b_n is bounded above. (i.e. $\exists M_0, b_n \leq M_0$ for all $n \in \mathbb{N}$).
 $(\limsup_{n \rightarrow \infty} a_n = -\infty) \Rightarrow (\forall M \in \mathbb{R}, \exists N \in \mathbb{N} \text{ s.t. } n \geq N \Rightarrow a_n < M)$

$(a_n + b_n) < a_n + M_0 \leq M + M_0 =$
Note Then, $\forall M \in \mathbb{R}, \exists N \in \mathbb{N}$ s.t.

$\therefore n \geq N \Rightarrow (a_n + b_n) \leq M + M_0$.

Therefore $\lim_{n \rightarrow \infty} (a_n + b_n) = -\infty$.

$\lim_{n \rightarrow \infty} (a_n + b_n) = -\infty$.

So given result is true for this case.

5. For any two real sequences $\{a_n\}$, $\{b_n\}$, prove that

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n,$$

provided the sum on the right is not of the form $\infty - \infty$.

⑤ Let $\{a_n\}$, $\{b_n\}$ be two real sequences.

We ignore the case right hand side, $\infty - \infty$ form.

Case-I

If $\limsup_{n \rightarrow \infty} a_n = +\infty$ and $\limsup_{n \rightarrow \infty} b_n = +\infty$

The inequality trivially holds.

Case-II one of $\limsup_{n \rightarrow \infty} a_n = \infty$, $\limsup_{n \rightarrow \infty} b_n$ is

$+\infty$ and other one is $< \infty$.

Then $\{a_n + b_n\}$ tends to $+\infty$.

Then inequality holds.

Case-III If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = -\infty$

Then also inequality holds.

Case-IV If $\limsup_{n \rightarrow \infty} a_n < \infty$ and $\limsup_{n \rightarrow \infty} b_n < \infty$

This is the only non-trivial case.

Let E be the set of subsequential limits

$$\text{of } \{a_n + b_n\} = \{c_n\}$$

Suppose that $l \in E$.

Then there exist a subsequence $\{c_{n_k}\}$

$$= \{a_{n_k} + b_{n_k}\} \text{ of sequence of } \{c_n\} = \{a_n + b_n\}$$

such that

$$\lim_{k \rightarrow \infty} c_{n_k} = \lim_{k \rightarrow \infty} (a_{n_k} + b_{n_k}) = l.$$

Now we consider the sequence $\{a_{n_k}\}$

Since $\{a_n\}$ is bounded. The subsequence $\{a_{n_k}\}$ is also bounded. Thus there exist subsequence

$\{a_{n_{k_2}}\}$ of the sequence $\{a_{n_k}\}$ such that

is convergent (Thm 3.5)

Since $\{a_{n_k}\}$ is cgt. the subsequence

$\{c_{n_{k_p}}\}$ is cgt.

Thus $\{b_{n_{k_p}}\}$ is also cgt. Because

$$b_{n_{k_p}} = c_{n_{k_p}} - a_{n_{k_p}}$$

$$b_{n_{k_p}} = (a_{n_{k_p}} + b_{n_{k_p}}) - a_{n_{k_p}}$$

$$\text{Hence, } l = \lim_{k \rightarrow \infty} c_{n_k}$$

$$l = \lim_{k \rightarrow \infty} (a_{n_k} + b_{n_k})$$

$$= \lim_{p \rightarrow \infty} (a_{n_p} + b_{n_p})$$

$$= p \lim_{p \rightarrow \infty} a_{n_p} + p \lim_{p \rightarrow \infty} b_{n_p} \quad (\text{Since both } \{a_{n_p}\}, \{b_{n_p}\} \text{ is cgt})$$

$$\leq \limsup_{n \rightarrow \infty} a_n + \limsup_{p \rightarrow \infty} b_n$$

Since l is an arbitrary element from E .

$\limsup_{n \rightarrow \infty} a_n$ and $\limsup_{n \rightarrow \infty} b_n$ are upper bound of the set E . By the defth sup

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

6. Investigate the behavior (convergence or divergence) of Σa_n if

(a) $a_n = \sqrt{n+1} - \sqrt{n};$

(b) $a_n = \frac{\sqrt{n+1} - \sqrt{n}}{n};$

(c) $a_n = (\sqrt[n]{n} - 1)^n;$

(d) $a_n = \frac{1}{1+z^n}, \quad \text{for complex values of } z.$

⑥

$$a_n = \sqrt{n+1} - \sqrt{n}$$

a)

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} (\sqrt{n+1} - \sqrt{n})$$

$$= \lim_{n \rightarrow \infty} \frac{(\sqrt{n+1} - \sqrt{n})(\sqrt{n+1} + \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})}$$

$$= \lim_{n \rightarrow \infty} \frac{\cancel{n+1} - \cancel{n}}{\sqrt{n+1} + \sqrt{n}}$$

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

$$= 0$$

So I thought we can use thm 3.23 but by the result, we cannot use it.

By this result we can not consider the convergence or divergence.

Now we consider partial sums,

$$S_n = \sum_{k=1}^{n} \sqrt{k+1} - \sqrt{k}$$

$$= (\sqrt{2} - \sqrt{1}) + (\sqrt{3} - \sqrt{2}) + \dots + (\sqrt{n+1} - \sqrt{n})$$

$$= \sqrt{n+1} - 1$$

claim: S_n is not bounded above!

Let $M \in \mathbb{R}$

then we can find $n_0 \in \mathbb{Z}^+$ such that,

$$n_0 > (M+1)^2 - 1 \quad (\text{by archimedean})$$

$$n_0 + 1 > (M+1)^2$$

$$\sqrt{n_0 + 1} - 1 > M$$

Thus, S_n is unbounded above.

$$\text{Thus, } \sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} \sum_{k=1}^n a_k$$

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

is divergent. (thm 3.24)

b)

$$a_n = \frac{\sqrt{n+1} - \sqrt{n}}{n}$$

$$a_n = \frac{(\sqrt{n+1} - \sqrt{n})}{n} \times \frac{(\sqrt{n+1} + \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})}$$

$$a_n = \frac{\cancel{n+1} - \cancel{n}}{n(\sqrt{n+1} + \sqrt{n})}$$

$$a_n = \frac{1}{n(\sqrt{n+1} + \sqrt{n})} <$$

$$|a_n| = \left| \frac{1}{n(\sqrt{n+1} + \sqrt{n})} \right| = \frac{1}{n(\sqrt{n+1} + \sqrt{n})}$$

$$|a_n| = \frac{1}{n(\sqrt{n+1} + \sqrt{n})} \leq \frac{1}{n\sqrt{n}} = \frac{1}{n^{3/2}}$$

for all $n \in \mathbb{N}^+$

$$|a_n| \leq \frac{1}{n^{3/2}}$$

By comp Note that $\sum \frac{1}{n^{3/2}}$ is cgt. (thm 3.28)

By comparison test (thm 3.25) $\sum a_n$ is cgt also.

c) $a_n = (\sqrt[n]{n} - 1)^n$

We are going to use root test.

put $d = \limsup_{n \rightarrow \infty} \sqrt[n]{|a_n|}$

$$d = \limsup_{n \rightarrow \infty} n \sqrt[n]{(\sqrt[n]{n} - 1)^n}$$

$$d = \limsup_{n \rightarrow \infty} (\sqrt[n]{n} - 1)$$

Note that $\lim_{n \rightarrow \infty} (\sqrt[n]{n} - 1) = \lim_{n \rightarrow \infty} \sqrt[n]{n} - \lim_{n \rightarrow \infty} 1$
 $= 1 - 1 = 0$ (thm 3.28)

Then

$$d = \limsup_{n \rightarrow \infty} \sqrt[n]{n} - 1 = \lim_{n \rightarrow \infty} \sqrt[n]{n} - 1 = 0$$

(example 3.18)

Thus, ~~$\sum a_n$~~ is a cgt series.

d) Let $z \in \mathbb{C}$

$$a_n = \frac{1}{1+z^n}$$

Case-I If $|z| \leq 1$. Then,

$$\begin{aligned} |1+z^n| &\leq |1| + |z^n| \quad (\text{triangle inequality}) \\ &= 1 + |z|^n \\ &= 1 + |z|^n \\ &\leq 1 + 1^n = 2 \quad (\text{by hypothesis}) \end{aligned}$$

Thus,

$$\frac{1}{2} \leq \frac{1}{|1+z^n|}$$

$\lim_{n \rightarrow \infty} a_n \neq 0$. Therefore,

$\sum a_n$ is diverges (by thm 3.23)

Case-II If $|z| > 1$, then

$$\begin{aligned} \text{Then, } |z^n| - 1 &= |1+z^n| - 1 \leq |1+z^n| + 1 - 1 \quad (\text{by triangle inequality}) \\ &= |1+z^n| + 1 \end{aligned}$$

Thus, $|z^n| - 1 \leq |1+z^n|$



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First observe following,

Claim: $\sum \frac{1}{|z|^{n-1}}$ is cgt

We use ratio test,

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

\Rightarrow is cgt.

by Comparison test and claim and $\textcircled{*}$

~~$\sum a_n = \sum$~~

$$|a_n| = \left| \frac{1}{1+z^n} \right| \leq \frac{1}{|z|^{n-1}} \text{ is cgt.}$$

7. Prove that the convergence of $\sum a_n$ implies the convergence of

$$\sum \frac{\sqrt{a_n}}{n},$$

if $a_n \geq 0$.

Suppose that $a_n > 0$ for all $n \in \mathbb{Z}^+$

First, recall AM-GM inequality.

$$\frac{x+y}{2} \geq \sqrt{xy} \quad \text{for non-negative } x, y$$

$$\sqrt{a_n} \frac{1}{n} \leq \frac{a_n + 1/n^2}{2} \quad \text{for all } n \in \mathbb{Z}^+$$

Now consider,

$$\sum \frac{(a_n + 1/n^2)}{2} = \frac{1}{2} \sum (a_n + 1/n^2)$$

Note that $\sum 1/n^2$ is convergent.

If a_n is convergent then $\sum (a_n + 1/n^2)$ is also convergent. Then $\sum (a_n + 1/n^2)$ is also convergent.

By comparison test, a_n is cgt $\Rightarrow \sum \sqrt{a_n}/n$ is cgt.

8. If $\sum a_n$ converges, and if $\{b_n\}$ is monotonic and bounded, prove that $\sum a_n b_n$ converges.

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(3) If $\sum a_n$ cgs and if $\{b_n\}$ is monotonic and bounded.

~~first note that $\{b_n\}$ is cgt. (By thm 3.14)~~

Let say $\lim_{n \rightarrow \infty} b_n = l_b$ —①

Rough work

I think we can use Thm 3.42.

$$\text{Let } A_n = \sum_{k=0}^n a_k$$

by thm 3.24

Claim 1: $\{A_n\}$ is bounded.

$\sum a_n$ is cgt $\Rightarrow \lim_{n \rightarrow \infty} A_n$ is cgt.

let's say $\lim_{n \rightarrow \infty} A_n = l_a$

by defⁿ of convergence,

$$\exists N_0, n \geq N_0 \Rightarrow |A_n - l_a| < 1$$

$$n \geq N_0 \Rightarrow ||A_n - l_a|| < 1$$

$$n \geq N_0 \Rightarrow |A_n - l_a| < 1 < -|A_n| + |l_a|$$

$$n \geq N_0 \Rightarrow |A_n| < 1 + |l_a|$$

$$\text{Let } M = \max\{|A_1|, |A_2|, \dots, |A_{N_0}|, |\mathbb{Q}^{d+1}|\}$$

Since this is finite set ~~there exists~~ maximum exists.

Thus, $|A_n| \leq M$ for all $n \in \mathbb{N}$

Therefore $\{A_n\}$ is a bounded sequence.

So, it statify 1st condition on thm

3.42.

~~Let $c_n =$~~

Since $\{b_n\}$ is monotone and bdd
it is cgt. (by thm 3.14). Let say

$$\lim_{n \rightarrow \infty} b_n = b$$

Case-1: If $b_{n+1} \geq b_n$ for all $n \in \mathbb{N}^*$

$$b_{n+1} \geq b_n$$

$$b_{n+1} - b \geq b_n - b$$

$$\text{Let } c_n = (b - b_n) = (b - b_n)$$

Case-II If $b_{n+1} \leq b_n$ for all $n \in \mathbb{N}^*$

$$\Rightarrow b_{n+1} - b \leq b_n - b \\ (b - b_{n+1}) \geq (b - b_n)$$

$$\text{Let } c_n = -(b - b_n) = (b_n - b)$$

Both case observe that

$$c_0 \geq c_1 \geq c_2 \geq \dots \geq c_n \geq c_{n+1} \geq \dots$$

So, it statify 2nd condition thm 3.42.

Further,

$$\begin{aligned} \lim_{n \rightarrow \infty} b_n &= b \\ \lim_{n \rightarrow \infty} (b_n - b) &= 0 \\ \lim_{n \rightarrow \infty} c_n &= 0 \end{aligned}$$

So, it statify 3rd condition statify the
3.42 Then $\sum a_n c_n$ is cgt

$$\sum a_n (b_n - b) = \sum a_n b_n - \sum a_n b$$

$$\sum a_n (b_n - b) + \sum a_n = \sum a_n b_n -$$

$$\begin{aligned} \sum a_n b_n &= \sum a_n (b_n - b) + \sum a_n b \\ &= \sum a_n (b_n - b) + b \sum a_n \end{aligned}$$

Since $\epsilon a_n(b_n - b)$ and ϵa_n are cgt, $\epsilon a_n b_n$ also cgt.

9. Find the radius of convergence of each of the following power series:

$$(a) \sum n^3 z^n,$$

$$(b) \sum \frac{2^n}{n!} z^n,$$

$$(c) \sum \frac{2^n}{n^2} z^n,$$

$$(d) \sum \frac{n^3}{3^n} z^n.$$

Thm

Given powerseries, $\sum c_n z^n$

$$\text{Let } d = \limsup_{n \rightarrow \infty} \frac{|c_n|}{|c_{n+1}|} \quad R = \frac{1}{d}$$

(If $d = 0$, then $R = +\infty$)

(If $d = +\infty$ then $R = 0$)

If $|z| < R$ then $\sum c_n z^n$ is cgt.

If $|z| > R$ then $\sum c_n z^n$ is dgt.

proof: Let $a_n = c_n z^n$ apply the root test.

$$\sqrt[n]{\left| \frac{a_{n+1}}{a_n} \right|} = \sqrt[n]{\left| \frac{c_{n+1} z^{n+1}}{c_n z^n} \right|} = \left| \frac{c_{n+1}}{c_n} \right| |z|$$

$$\limsup_{n \rightarrow \infty} \left| \frac{c_{n+1} z^{n+1}}{c_n z^n} \right| = \limsup_{n \rightarrow \infty} |z| \left| \frac{c_{n+1}}{c_n} \right|$$

$$= R \limsup_{n \rightarrow \infty} \left| \frac{c_{n+1}}{c_n} \right| = \frac{|z|}{R}$$

R isco

$$\text{If } |z| < R \text{ then } \limsup_{n \rightarrow \infty} \left| \frac{c_{n+1} z^{n+1}}{c_n z^n} \right| < 1$$

Hence, by ratio test. $\sum c_n z^n$ is cgt.

$$\text{If } |z| > R \text{ then } \limsup_{n \rightarrow \infty} \left| \frac{c_n z^{n+1}}{c_n z^n} \right| > 1$$

Hence $|z| > R$ ration test

$\sum c_n z^n$ is dgt.

a) We are going ratio test

$$\begin{aligned} n \xrightarrow{\lim} \infty \frac{c_{n+1}}{c_n} &= \cancel{(n+1)^3} \underset{n \rightarrow \infty}{\lim} \frac{(n+1)^3}{n^3} \\ &= n \xrightarrow{\lim} \infty \frac{(1+1/n)^3}{1} = 1 \Rightarrow R=1 \end{aligned}$$

b) $\sum (2^n / n!) z^n$

$$\begin{aligned} n \xrightarrow{\lim} \infty \frac{2^{n+1}/(n+1)!}{2^n/n!} &= \cancel{\frac{2}{n+1}} \underset{n \rightarrow \infty}{\lim} \infty \frac{2^1}{(n+1)} = 0 \\ &= \cancel{n \xrightarrow{\lim} \infty} \quad \cancel{\frac{2}{n+1}} \quad \text{Thus} \quad R = +\infty \end{aligned}$$

c) $\sum \frac{2^n}{n^2} z^n$

$$n \xrightarrow{\lim} \infty \frac{2^{n+1}/(n+1)^2}{2^n/(n^2)} = \cancel{n^2} \underset{n \rightarrow \infty}{\lim} \infty \frac{2n^2}{(n+1)^2}$$

$$= n \xrightarrow{\lim} \infty \frac{2}{(1+\frac{1}{n})^2} = 2 \Rightarrow R = \frac{1}{2}$$

d) $\sum n^3/3^n \approx n^3$

$$n \lim_{n \rightarrow \infty} \frac{(n+1)^3/3^{n+1}}{n^3/3^n} = \cancel{(n+1)^3} n \lim_{n \rightarrow \infty} \frac{1}{3} \frac{(n+1)^3}{n^3}$$

$$= \frac{1}{3} n \lim_{n \rightarrow \infty} \cancel{\frac{(1+1/n)^3}{1}} = \frac{1}{3} \Rightarrow \boxed{R=3}$$

10. Suppose that the coefficients of the power series $\sum a_n z^n$ are integers, infinitely many of which are distinct from zero. Prove that the radius of convergence is at most 1.

⑩ Suppose that the coefficients of power series, $\sum a_n z^n$, are integers
ie $a_n \in \mathbb{Z}$ for all $n \in \mathbb{Z}$.

$a_i \neq 0$ infinitely many $i \in \mathbb{N}$

NTS: $R = \text{radius of convergence} \leq 1$

We are going to prove that, If $|z| > 1$

then $\sum a_n z^n$ is divergent.

Suppose that $|z| > 1$ — ①

$$|a_n z^n| = |a_n| |z|^n > |a_n|$$

there are infinitely many $m \in \mathbb{Z}$ such that

$$|a_m| \geq 1 \quad (\because \exists \text{ infinitely many } m \in \mathbb{Z} \text{ such that } a_m \neq 0)$$

Thus $\lim_{n \rightarrow \infty} a_n \neq 0$. Thus $\sum a_n$ is divt (thm 3.23)

11. Suppose $a_n > 0$, $s_n = a_1 + \cdots + a_n$, and $\sum a_n$ diverges.

(a) Prove that $\sum \frac{a_n}{1 + a_n}$ diverges.

(b) Prove that

$$\frac{a_{N+1}}{s_{N+1}} + \cdots + \frac{a_{N+k}}{s_{N+k}} \geq 1 - \frac{s_N}{s_{N+k}}$$

and deduce that $\sum \frac{a_n}{s_n}$ diverges.

(c) Prove that

$$\frac{a_n}{s_n^2} \leq \frac{1}{s_{n-1}} - \frac{1}{s_n}$$

and deduce that $\sum \frac{a_n}{s_n^2}$ converges.

(d) What can be said about

$$\sum \frac{a_n}{1 + na_n} \quad \text{and} \quad \sum \frac{a_n}{1 + n^2 a_n}?$$

Exercise 3.11

Date: _____

~~Case I~~ If a_n does not bounded,
 Q) Then $\frac{a_n}{1+a_n}$

Assume the contradiction that $\frac{a_n}{1+a_n}$

converges. Then by thm 3.23,

$$\lim_{n \rightarrow \infty} \frac{a_n}{1+a_n} = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{(1 + \frac{|a_n|}{a_n})} = 0 \quad (\text{Since } a_n \neq 0)$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{a_n} = \infty$$

$$\Rightarrow \lim_{n \rightarrow \infty} a_n = 0$$

Then $\forall \epsilon > 0 \exists N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$,

$$n \geq N_0 \Rightarrow |a_n - 0| < \epsilon$$

We can find $N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$

$$n \geq N_0 \Rightarrow |a_n| < 1$$

$$\Rightarrow a_n < 1 \quad (\text{Since } a_n > 0)$$

No: _____

Date: 11/11/11

$$a_n < 1$$

$$1 + a_n < 2$$

$$\frac{a_n}{1+a_n} \geq \frac{a_n}{2}$$

~~By comparison test,~~
~~Let rewrite test~~

Let me summarize this,

$\exists N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$

$$n \geq N_0 \Rightarrow \frac{a_n}{1+a_n} \geq \frac{a_n}{2}$$

By comparison test. (thm 3.25 a)

$\sum \frac{a_n}{2}$ is cgt.

$\Rightarrow \sum a_n$ is also cgt.

This is a condition. Thus $\sum a_n/(1+a_n)$ is
dgt.

b) First note that S_n is monotonically increasing.

Since $a_n > 0$ for all $n \in \mathbb{N}$

$$a_1 + \dots + a_n < a_{n+1} + \dots + a_n + a_{n+1}$$

or $S_n < S_{n+1}$ for all $n \in \mathbb{N}$

Then $S_N < S_{N+1}$

Second note that,

$$a_N = S_N - S_{N-1}$$

$$\frac{a_{N+1}}{S_{N+1}} + \dots + \frac{a_{N+k}}{S_{N+k}} \geq \frac{a_{N+1} + \dots + a_{N+k}}{S_{N+k}}$$

$$\geq \frac{S_{N+k} - S_N}{S_{N+k}}$$

$$= 1 - \frac{S_N}{S_{N+k}}$$

Assume the contradiction, $\epsilon a_n / s_n$ converges,

First of all note that, s_n is monotonic^{increase} and unbounded. (If otherwise ϵa_n is cgt.)

Thus,

~~$\forall n \in \mathbb{N} \exists k_0 = k(n) \in \mathbb{Z}^+$~~ such that

$$2s_n \leq s_{n+k}$$

$$\frac{2s_n}{s_{n+k}} \leq \frac{1}{2} \quad \text{--- (1)}$$

By thm 3.22

$\forall \epsilon > 0 \exists N \in \mathbb{N}$,

$$\Rightarrow l_1 \geq l_2 \geq N \Rightarrow \left| \sum_{i=l_1}^{l_2} \frac{a_i}{s_i} \right| < \epsilon$$

$$\Rightarrow \left| \frac{a_{l_1}}{s_{l_1}} + \dots + \frac{a_{l_2}}{s_{l_2}} \right| < \epsilon$$

(Since $a_n > 0$ and $s_n > 0$ for all $n \in \mathbb{N}$)

$$\Rightarrow 0 < \frac{a_{l_1}}{s_{l_1}} + \dots + \frac{a_{l_2}}{s_{l_2}} < \epsilon$$

\Leftrightarrow for $l_1 = N+1$ and $l_2 = N+k_0$.

$$\left| 1 - \frac{1}{2} \right| \leq \left| 1 - \frac{s_N}{s_{N+k_0}} \right| < \frac{a_{N+1}}{s_{N+1}} + \dots + \frac{a_{N+k_0}}{s_{N+k_0}} < \epsilon$$

Note: _____

Date: ____ / ____ / ____

This contradict the fact ϵ is arbitrary small.

Therefore, $\sum a_n/s_n$ diverges.

d)

$$\frac{1}{S_{n-1}} - \frac{1}{S_n} = \frac{S_n - S_{n-1}}{S_n S_{n-1}} = \frac{a_n}{S_n S_{n-1}}$$

$$\geq \frac{a_n}{S_n^2}$$

(Since $S_n < S_{n+1}$)

Claim: $\sum_{n=2}^{\infty} \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right)$ is ~~cgtlo~~ $\frac{1}{a_1}$

first of all observe that

$$\frac{a_n}{S_n^2} \leq \frac{1}{S_{n-1}} - \frac{1}{S_n} \quad \text{for all } n \in \mathbb{N}, \ n=2, 3, 4, \dots$$

$$\begin{aligned} \sum_{n=1}^N \frac{a_n}{S_n^2} &\stackrel{\text{?}}{=} \frac{a_1}{S_1^2} + \sum_{n=2}^N \frac{a_n}{S_n^2} \\ &= \frac{a_1}{S_1^2} + \sum_{n=2}^N \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right) \\ &\leq \frac{a_1}{S_1^2} + \sum_{n=2}^N \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right) \end{aligned}$$

$$\sum_{n=2}^N \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right)$$

$$= \left(\frac{1}{S_1} - \frac{1}{S_2} \right) + \left(\frac{1}{S_2} - \frac{1}{S_3} \right) + \dots + \left(\frac{1}{S_{N-1}} - \frac{1}{S_N} \right) + \left(\frac{1}{S_N} - \frac{1}{S_1} \right)$$

$$= \left(\frac{1}{S_1} - \frac{1}{S_N} \right)$$

$$\sum_{n=1}^N \frac{a_n^2}{S_n^2} \leq \frac{a_1}{S_1^2} + \left(\frac{1}{S_1} - \frac{1}{S_N} \right)$$

$$N \limsup \sum_{n=1}^N \frac{a_n}{S_n^2} \leq \frac{a_1}{S_1^2} + \left(\frac{1}{S_1} - N \liminf \frac{1}{S_N} \right)$$

$$\sum_{n=1}^{\infty} \frac{a_n}{S_n^2} \leq \frac{a_1}{S_1^2} + \frac{1}{S_1} = \frac{a_1}{a_1^2} + \frac{1}{a_1} = \frac{2}{a_1}$$

(Note that $S_1^2 = a_1$)

No.: _____

Date: ____ / ____ / ____

Thus, $\sum_{n=1}^{\infty} \frac{a_n}{s_n^2}$ is abdd.above

Note that $\sum_{n=1}^N \frac{a_n}{s_n^2}$ is monotonically incare

Because

$$\frac{a_1}{s_1^2} + \dots + \frac{a_N}{s_N^2} \leq \frac{a_1}{s_1^2} + \dots + \frac{a_N}{s_N^2} + \frac{a_{N+1}}{s_{N+1}^2}$$

(since $a_n > 0$ and $s_n > 0$)

Thus, $\sum a_n/s_n^2$ is convergent.

d) Now we consider, $\sum \frac{a_n}{1+n^2 a_n}$

First observe that,

$$\frac{a_n}{1+n^2 a_n} \leq \frac{a_n}{n^2 a_n} = \frac{1}{n^2}$$

We know that $\sum \frac{1}{n^2}$ is cgt. By comparison test $\sum \frac{a_n}{(1+n^2 a_n)}$ is also cgt.

Second we consider series $\sum \frac{a_n}{1+n^2 a_n}$

This series may be convergent or divergent
It completely depends on the term a_n

~~Divergent.~~

Let $a_n = \frac{1}{n}$ for all $n \in \mathbb{N}$
 a_n is divergent

Then

$$\frac{a_n}{1+n^2 a_n} = \frac{1}{2n}$$

We know that $\sum \frac{1}{n}$ is divergent.

Then $\sum \frac{1}{2n}$ is also

divergent.

~~Converges?~~

Let

$$a_n = \begin{cases} \frac{1}{\sqrt{n}} & \text{if } n=1, 4, 9, \\ \frac{1}{n^2} & \text{if otherwise} \end{cases}$$

Case-1 If n is perfect number

$$n = k^2 \text{ for some } k \in \mathbb{Z}^+$$

$$a_n = \frac{1}{k}$$

No: _____

$$\frac{a_n}{1+n a_n} = \frac{1/k}{1+k^2/k} = \frac{1}{k+1} \leq \frac{1}{k^{2/3}} \quad (1)$$

Case-II If n is perfect square

$$\text{Then } a_n = 1/n^2$$

$$\text{So, } \frac{a_n}{1+n a_n} = \frac{1/n^2}{1+n/n^2} = \frac{1}{n^2+n} \leq \frac{1}{n}$$

Then consider, partial sum

$$\sum_{n=1}^N \frac{a_n}{1+n a_n} = \sum_{n=1, n \neq 1, 4, 9, \dots}^N \frac{1}{n^2+n}$$

$$\leq \sum_{\substack{1 \leq n \leq N \\ n=m^2, m \in \mathbb{Z}}}^{} \frac{1}{n} + \sum_{\substack{1 \leq n \leq N \\ n \neq m^2, m \in \mathbb{Z}}}^{} \frac{1}{n^2}$$

$$\sum_{n=1}^{\infty} \frac{a_n}{1+n a_n} \leq \sum_{m=1}^{\infty} \frac{1}{m^2} + \sum_{n=1}^{\infty} \frac{1}{n^2}$$

Thus right side is bounded convergent

Therefore by comparison test $\sum \frac{a_n}{1+n a_n}$ is divergent.

* ASK from Sir !

No: _____ Date: _____

Q12 Suppose that $a_n > 0$ and $\sum a_n$ converges.

Put $r_n = \sum_{m=n}^{\infty} a_m$

a) Prove that

a) Suppose that $m < n$

First note that, r_n is monotonically decreasing.

$$a_n + a_{n+1} + a_{n+2} + \dots \geq a_{n+1} + a_{n+2} + \dots \text{ for all } n \in \mathbb{N} \quad (\text{since } a_n > 0)$$
$$r_n \geq r_{n+1}$$

$$\frac{a_m}{r_m} + \dots + \frac{a_n}{r_n} \geq \frac{a_m}{r_m} + \dots + \frac{a_n}{r_m} = \frac{a_m + \dots + a_n}{r_m}$$

$$= \frac{r_m - r_{n+1}}{r_m} = 1 - \frac{r_{n+1}}{r_m}$$

$$> \frac{a_m + \dots + a_{n-1}}{r_m} = \frac{r_m - r_n}{r_m}$$

$$= 1 - \frac{r_n}{r_m}$$

