

28.4

(a): Claim: Suppose that $|a_k| \leq b_k$ for all $k \in \mathbb{N}$ and $\sum_{k=1}^{\infty} b_k$ converges. Then $\sum_{k=1}^{\infty} a_k$ converges as well.

Proof: We are told that $\sum_{k=1}^{\infty} b_k$ converges and that $|a_k| \leq b_k$ for $k \in \mathbb{N}$; let $\epsilon > 0$ be given.

Since $\sum_{k=1}^{\infty} b_k$ converges, then the series satisfies the Cauchy criterion; thus there exists $n, m \in \mathbb{N}$ such that for $n, m \geq N$,

$$\bigwedge_{N \in \mathbb{N}}$$

$$(1) \quad \left| \sum_{k=1}^{\infty} b_k \right| < \epsilon$$

We let $n, m \geq N$ with no loss of generality; then

$$\left| \sum_{k=m+1}^n a_k \right| \leq \sum_{k=m+1}^n |a_k| \quad \text{by the triangle inequality with}$$

$$|x_1 + \dots + x_k| \leq |x_1| + \dots + |x_k|$$

$$\leq \sum_{k=m+1}^n b_k \quad \text{since } |a_k| \leq b_k$$

$$< \epsilon \quad \text{by (1).}$$

Claim: If $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$ converge to A and B respectively, then $\sum_{k=1}^{\infty} (a_k + b_k)$ converges to $A + B$.

Proof: We are told that $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$ converge to A and B respectively; by the definition of series convergence, let

$$s_n = \sum_{k=1}^n a_k, \quad t_n = \sum_{k=1}^n b_k$$

and see that

$$\lim (s_n) = A, \quad \lim (t_n) = B$$

Then by the sum property of limits of sequences,

$$\lim (s_n + t_n) = \lim s_n + \lim t_n = A + B$$

Then since

$$s_n + t_n = \sum_{k=1}^n a_k + \sum_{k=1}^n b_k = \sum_{k=1}^n (a_k + b_k)$$

we conclude that

$$\sum_{k=1}^{\infty} (a_k + b_k) = A + B.$$

(b) Statement: Prove that the harmonic ~~sequence~~ series

$$\sum_{k=1}^{\infty} \frac{1}{k}$$

diverges.

Explanation/Proof: Begin by finding the negation of Cauchy's Criterion:
A series

$$\sum_{k=1}^{\infty} a_k$$

is ~~if~~ divergent if and only if for there exists $\epsilon > 0$ such that
for every $N \in \mathbb{N}$,

$$|a_{n+1} + a_{n+2} + \dots + a_{n+p}| > \epsilon$$

for all $n > N$ and $p \geq 1$. Now to begin our proof: Let $\epsilon = \frac{1}{2}$ and $N \in \mathbb{N}$ be given. Then see that for $N+1 < 2N$,

$$\sum_{k=N+1}^{2N} \frac{1}{k} \geq N \cdot \frac{1}{2N} = \frac{1}{2} = \epsilon,$$

since $\frac{1}{2N}$ is the ~~maximum~~ value on the list and N such ~~sums~~ ^{additions of it} may be present.

(c) We are told to let N_0 be the integer at which $b_k = a_k$ for all $k \geq N_0$; Then recall the ~~two~~ sequences ~~have associated~~ Cauchy criteria:

$$-n: \left| \sum_{k=m+1}^n a_k \right| < \epsilon \text{ for } n \geq N_0, \quad \left| \sum_{k=m+1}^n b_k \right| < \epsilon \text{ for } n \geq N_2$$

We simply let an overall $N = \max(N_0, N_2)$; then N ^{applied to b_k} has these sequences converge ~~and~~ ~~to the~~ to the same value.