Section A.1 – Summation formulas and properties

A.1-1 Find a simple formula for $\sum_{k=1}^{n} (2k-1)$.

$$\sum_{k=1}^{n} (2k-1) = \sum_{k=1}^{n} 2k - \sum_{k=1}^{n} 1$$

$$= 2 \sum_{k=1}^{n} k - n$$

$$= 2 \cdot \frac{1}{2} n(n+2) - n$$

$$= n^{2} + n - n$$

$$= n^{2}.$$

A.1-2 (*) Show that $\sum_{k=1}^{n} 1/(2k-1) = \ln(\sqrt{n}) + O(1)$ by manipulating the harmonic series.

$$\sum_{k=1}^{n} 1/(2k-1) = \frac{1}{1} + \frac{1}{3} + \frac{1}{5} + \dots + \frac{1}{2n-3} + \frac{1}{2n-1}$$

$$= \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{2n}\right) - \frac{1}{2}\left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}\right)$$

$$= \sum_{k=1}^{2n} \frac{1}{k} - \frac{1}{2} \sum_{k=1}^{n} \frac{1}{k}$$

$$= \ln 2n + O(1) - \frac{1}{2}(\ln n + O(1))$$

$$= \ln n + \ln 2 + O(1) - \frac{1}{2}\ln n - \frac{1}{2}O(1)$$

$$= \frac{1}{2}\ln n + O(1)$$

$$= \ln(\sqrt{n}) + O(1).$$

A.1-3 Show that $\sum_{k=0}^{\infty} k^2 x^k = x(1+x)/(1-x)^3$ for 0 < |x| < 1.

From Equation A.8, we have

$$\sum_{k=0}^{\infty} kx^k = \frac{x}{(1-x)^2}.$$

differentiating both sides and multiplying by x, we have

$$\begin{split} \sum_{k=0}^{\infty} k^2 x^k &= x \cdot \frac{1 \cdot (1-x)^2 - (2 \cdot (1-x) \cdot (-1) \cdot x)}{(1-x)^4} \\ &= x \cdot \frac{(1-x)(1-x) + (1-x) \cdot 2x}{(1-x)^4} \\ &= x \cdot \frac{(1-x) + 2x}{(1-x)^3} \\ &= \frac{x(1+x)}{(1-x)^3}. \end{split}$$

A.1-4 (*) Show that $\sum_{k=0}^{\infty} (k-1)/2^k = 0$.

$$\sum_{k=0}^{\infty} (k-1)/2^k = \sum_{k=0}^{\infty} \left(\frac{k}{2^k} - \frac{1}{2^k}\right)$$

$$= \sum_{k=0}^{\infty} k \frac{1}{2^k} - \sum_{k=0}^{\infty} \frac{1}{2^k}$$

$$= \sum_{k=0}^{\infty} k \left(\frac{1}{2}\right)^k - \sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k$$

$$= \frac{(1/2)}{(1 - (1/2))^2} - \frac{1}{1 - (1/2)}$$

$$= \frac{(1/2)}{1 - 1 - (1/4)} - 2$$

$$= 4/2 - 2$$

$$= 0.$$

A.1-5 (*) Evaluate the sum $\sum_{k=1}^{\infty} (2k+1) x^{2k}$ for |x|<1.

$$\sum_{k=1}^{\infty} (2k+1)x^{2k} = \frac{d}{dx} \cdot \sum_{k=1}^{\infty} x^{2k+1}$$

$$= \frac{d}{dx} \cdot x \cdot \sum_{k=1}^{\infty} x^{2k}$$

$$= \frac{d}{dx} \cdot x \cdot \sum_{k=0}^{\infty} (x^2)^k - x$$

$$= \frac{d}{dx} \cdot x \cdot \frac{1}{1-x^2} - x$$

$$= \frac{d}{dx} \cdot \frac{x - x(1-x^2)}{1-x^2}$$

$$= \frac{d}{dx} \cdot \frac{x^3}{1-x^2}$$

$$= \frac{3x^2(1-x^2) - (-2x)x^3}{(1-x^2)^2}$$

$$= \frac{3x^2 - 3x^4 + 2x^4}{(1-x^2)^2}$$

$$= \frac{(3-x^2) \cdot x^2}{(1-x^2)^2}.$$

A.1-6 Prove that $\sum_{k=1}^{n} O(f_k(i)) = O(\sum_{k=1}^{n} f_k(i))$ by using the linearity property of summations.

Skipped.

A.1-7 Evaluate the product $\prod_{k=1}^{n} 2 \cdot 4^{k}$.

We have

 $\prod_{k=1}^{n} (2 \cdot 4^{k}) = 2^{\lg \left(\prod_{k=1}^{n} (2 \cdot 4^{k}) \right)},$

and

 $\lg\left(\prod_{k=1}^{n} (2 \cdot 4^{k})\right) = \sum_{k=1}^{n} \lg(2 \cdot 2^{2k})$ $= \sum_{k=1}^{n} \lg 2^{2k+1}$ $= \sum_{k=1}^{n} (2k+1)$ $= 2\sum_{k=1}^{n} k + \sum_{k=1}^{n} 1$ = n(n+1) + n = n(n+2).

Thus,

$$\prod_{k=1}^{n} (2 \cdot 4^k) = 2^{n(n+2)}.$$

A.1-8 (*) Evalute the product $\prod_{k=2}^{n} (1 - 1/k^2)$.

We have

 $\prod_{k=2}^{n} \left(1 - \frac{1}{k^2} \right) = 2^{\lg \left(\sum_{k=2}^{n} \lg \left(1 - 1/k^2 \right) \right)},$

and

$$\begin{split} \sum_{k=2}^n \lg \left(1 - \frac{1}{k^2}\right) &= \sum_{k=2}^n \lg \left(\frac{k^2 - 1}{k^2}\right) \\ &= \sum_{k=2}^n \lg \left(\frac{(k-1)}{k} \cdot \frac{(k+1)}{k}\right) \\ &= \sum_{k=2}^n \left(\lg \left(\frac{k-1}{k}\right) + \lg \left(\frac{k+1}{k}\right)\right) \\ &= \lg \frac{1}{2} + \lg \frac{3}{2} + \lg \frac{2}{3} + \lg \frac{4}{3} + \lg \frac{3}{4} + \lg \frac{5}{4} + \dots + \lg \frac{n-2}{n-1} + \lg \frac{n}{n-1} + \lg \frac{n-1}{n} + \lg \frac{n+1}{n} \\ &= \lg 1 - \lg 2 + \lg 3 - \lg 2 + \lg 2 - \lg 3 + \lg 4 - \lg 3 + \lg 3 - \lg 4 + \lg 5 - \lg 4 + \dots \\ &\quad + \lg (n-2) - \lg (n-1) + \lg n - \lg (n-1) + \lg (n-1) - \lg n + \lg (n+1) - \lg n \\ &= \log (n+1) - \lg (n) - 1. \end{split}$$

Thus,

$$\prod_{k=2}^{n} \left(1 - \frac{1}{k^2}\right) = 2^{(\lg(n+1) - (\lg(n) + 1))} = \frac{2^{\lg(n+1)}}{2^{\lg(n) + 1}} = \frac{n+1}{2^{\lg n} \cdot 2} = \frac{n+1}{2n}.$$

Section A.2 – Bounding summations

A.2-1 Show that $\sum_{k=1}^{n} 1/k^2$ is bounded above by a constant.

$$\sum_{k=1}^{n} = 1 + \sum_{k=2}^{n} \frac{1}{k^2}$$

$$\leq 1 + \int_{1}^{n} \frac{dx}{x^2}$$

$$= 1 + \left(-\frac{1}{x}\Big|_{1}^{n}\right)$$

$$= 1 + \left(-\frac{1}{n} - \left(-\frac{1}{1}\right)\right)$$

$$= 2 - \frac{1}{n}$$

$$\leq 2.$$

A.2-2 Find an asymptotic upper bound on the summation

$$\sum_{k=0}^{\lfloor \lg n \rfloor} \lceil n/2^k \rceil.$$

$$\sum_{k=0}^{\lfloor \lg n \rfloor} \left\lceil \frac{n}{2^k} \right\rceil = n \cdot \sum_{k=0}^{\lfloor \lg n \rfloor} \left\lceil \frac{1}{2^k} \right\rceil$$

$$\leq n \cdot \sum_{k=0}^{\lg n} \left(\frac{1}{2^k} + 1 \right)$$

$$= n \cdot \sum_{k=0}^{\lg n} \left(\frac{1}{2^k} \right) + \sum_{k=0}^{\lg n} 1$$

$$= n \cdot \frac{1}{1 - (1/2)} + \lg n + 1$$

$$= 2n + \lg n + 1$$

$$= O(n).$$

A.2-3 Show that the *n*th harmonic number is $\Omega(\lg n)$ by splitting the summation.

$$\sum_{k=1}^{n} \frac{1}{k} \ge \sum_{i=0}^{\lfloor \lg n \rfloor - 1} \sum_{j=0}^{2^{i} - 1} \frac{1}{2^{i} + j}$$

$$\ge \sum_{i=0}^{\lfloor \lg n \rfloor - 1} \sum_{j=0}^{2^{i} - 1} \frac{1}{2^{i+1}}$$

$$= \sum_{i=0}^{\lfloor \lg n \rfloor - 1} \frac{1}{2} \cdot \sum_{j=0}^{2^{i} - 1} \frac{1}{2^{i}}$$

$$= \sum_{i=0}^{\lfloor \lg n \rfloor - 1} \frac{1}{2}$$

$$\ge \sum_{i=0}^{\lg n - 2} \frac{1}{2}$$

$$= \frac{1}{2} (\lg(n) - 1)$$

$$= \Omega(\lg n).$$

A.2-4 Approximate $\sum_{k=1}^{n} k^3$ with an integral.

We have

$$\int_0^n x^3 dx \le \sum_{k=1}^n k^3 \le \int_1^{n+1} x^3 dx.$$

For a lower bound, we obtain

$$\sum_{k=1}^{n} k^{3} \ge \int_{0}^{n} x^{3} dx = \left. \frac{x^{4}}{4} \right|_{0}^{n} = \frac{n^{4}}{4} = \Omega(n^{4}).$$

For the upper bound, we obtain

$$\sum_{k=1}^{n} k^{3} \le \int_{1}^{n+1} x^{3} dx = \left. \frac{x^{4}}{4} \right|_{1}^{n+1} = \frac{(n+1)^{4} - 1}{4} = O(n^{4}).$$

Thus,

$$\sum_{k=1}^{n} k^3 = \Theta(n^4).$$

A.2-5 Why didn't we use the integral approximation (A.12) directly on $\sum_{k=1}^{n} 1/k$ to obtain an upper bound on the *n*th harmonic number?

Applying (A.12) directly, we obtain

$$\sum_{k=1}^{n} \frac{1}{k} \le \int_{0}^{n} \frac{1}{x} dx,$$

but the function 1/x is undefined for x = 0 (because of the division by zero).