

1. Let (x_n) be a real sequence.
 - (i) Show that $x_n \rightarrow -\infty$ if and only if $-x_n \rightarrow \infty$.
 - (ii) Show that if $x_n \neq 0$ for all n and $x_n \rightarrow \infty$ then $\frac{1}{x_n} \rightarrow 0$.
 - (iii) If $x_n \neq 0$ for all n and $\frac{1}{x_n} \rightarrow 0$, does it follow that $x_n \rightarrow \infty$?
2. Let $x_1 > y_1 > 0$ and for every $n \geq 1$ let $x_{n+1} = (x_n + y_n)/2$ and $y_{n+1} = 2x_n y_n / (x_n + y_n)$. Show that $x_n > x_{n+1} > y_{n+1} > y_n$. Deduce that (x_n) and (y_n) converge to a common limit. What is that limit?
3. For each $n \in \mathbb{N}$ a closed interval $[x_n, y_n]$ is given. Assume that $[x_m, y_m] \cap [x_n, y_n] \neq \emptyset$ for all $m, n \in \mathbb{N}$. Show that $\bigcap_{n=1}^{\infty} [x_n, y_n] \neq \emptyset$.
4. Give an example of a divergent sequence (x_n) with $x_n - x_{n+1} \rightarrow 0$ as $n \rightarrow \infty$. Can such a sequence be bounded?
5. Let (x_n) and (y_n) be sequences such that (x_n) is a subsequence of (y_n) and (y_n) is a subsequence of (x_n) . Does it follow that $x_n = y_n$ for all n ? Does your answer change if we further assume that (x_n) is convergent?
6. Let λ be a real or complex number. Assume that every subsequence of a sequence (x_n) has a further subsequence that converges to λ . Deduce that (x_n) converges to λ .
7. Let (x_n) be a real sequence. Let L be the set of those $\lambda \in \mathbb{R}$ for which there is a subsequence of (x_n) that converges to λ . Which of the following subsets of \mathbb{R} can occur as L : \emptyset , $\{0\}$, $\{0, 1\}$, \mathbb{Z} , \mathbb{Q} , \mathbb{R} ? Give examples or proofs as appropriate. Show further that if (x_n) is bounded but not convergent then L contains at least two elements.
8. The two series $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \dots$ and $1 + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} + \frac{1}{7} - \frac{1}{4} + \dots$ have the same terms in different orders. Let s_n and, respectively, t_n be the n^{th} partial sums of these series. Set $h_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}$. Show that $s_{2n} = h_{2n} - h_n$ and $t_{3n} = h_{4n} - \frac{1}{2}h_{2n} - \frac{1}{2}h_n$. Show that (s_n) converges to a limit u and (t_n) tends to $3u/2$.

9. Investigate the convergence of the following series. For each expression that contains the variable z , find all complex numbers z for which the series converges.

$$\sum_n \frac{\sin n}{n^2} \quad \sum_n \frac{n^2 z^n}{5^n} \quad \sum_n \frac{(-1)^n}{4 + \sqrt{n}} \quad \sum_n \frac{z^n(1-z)}{n} \quad \sum_{n \geq 3} \frac{n^2}{(\log \log n)^{\log n}}$$

10. Show that $\sum_{n \geq 2} \frac{1}{n(\log n)^\alpha}$ converges for $\alpha > 1$ and diverges otherwise. Does $\sum_{n \geq 3} \frac{1}{n \log n \log \log n}$ converge?

11. Let $x_n > 0$ and $y_n > 0$ for all $n \in \mathbb{N}$. Assume that for some $N \in \mathbb{N}$ we have

$$\frac{x_{n+1}}{x_n} \leq \frac{y_{n+1}}{y_n} \quad \text{for all } n \geq N.$$

Show that if $\sum y_n$ converges, then so does $\sum x_n$.

12. Can you enumerate \mathbb{Q} as q_1, q_2, \dots so that the series $\sum (q_n - q_{n+1})^2$ is convergent? How about $\sum |q_n - q_{n+1}|$?

13. Let (x_n) and (y_n) be real sequences.

(i) Suppose $x_n \rightarrow 0$ as $n \rightarrow \infty$. Show that there is a sequence (ε_n) of signs (*i.e.*, $\varepsilon_n \in \{-1, +1\}$ for all n) such that $\sum \varepsilon_n x_n$ is convergent.

(ii) Suppose $x_n \rightarrow 0$ and $y_n \rightarrow 0$. Must there be a sequence (ε_n) of signs such that $\sum \varepsilon_n x_n$ and $\sum \varepsilon_n y_n$ are both convergent?

14. Let S be a (possibly infinite) set of odd positive integers. Prove that there exists a real sequence (x_n) such that, for each positive integer k , the series $\sum_{n=1}^{\infty} x_n^k$ converges when k belongs to S and diverges otherwise.