

## Mathematical Analysis

### Seminar 2

1. Study the boundedness, the monotony and the convergence of the sequence  $(x_n)_{n \in \mathbb{N}}$  in each of the following instances:

$$\begin{array}{ll} \text{a) } x_n = \frac{n!}{n^n}; & \text{d) } x_n = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \cdots + \frac{1}{n(n+1)}; \\ \text{b) } x_n = \frac{(-1)^n}{n}; & \text{e) } x_n = \frac{\cos \pi}{1 \cdot 2} + \frac{\cos 2\pi}{2 \cdot 3} + \cdots + \frac{\cos n\pi}{n(n+1)}; \\ \text{c) } x_n = (-1)^n + \frac{n+1}{n}; & \text{f) } x_n = \frac{1}{1 + \sqrt{2}} + \frac{1}{\sqrt{2} + \sqrt{3}} + \cdots + \frac{1}{\sqrt{n} + \sqrt{n+1}}. \end{array}$$

2. Compute the limit of the following sequences:

$$\begin{array}{ll} a_n = \frac{\alpha n^3 + \beta n^2 + \gamma n + 1}{n^2 - n + 1}, \text{ where } \alpha, \beta, \gamma \in \mathbb{R}; & x_n = \frac{\sqrt{n + \sqrt{n + \sqrt{n + \sqrt{n}}}}}{n + 1}; \\ b_n = \frac{n^\alpha}{(1 + \beta)^n}, \text{ where } \alpha \in \mathbb{N}, \beta \in (0, \infty); & y_n = \sqrt{n} (\sqrt{n} - \sqrt{n+3}); \\ c_n = \frac{\pi^n - 3^n}{e^n - 2^n}; & z_n = n (\sqrt[3]{n+1} - \sqrt[3]{n}). \end{array}$$

3. Consider the sequence  $(x_n)_{n \in \mathbb{N}}$  defined for all  $n \in \mathbb{N}$  by

$$x_n := \left(1 + \frac{1}{n}\right)^n.$$

a) Using Bernoulli's Inequality (see Seminar 1) prove that  $\frac{x_{n+1}}{x_n} > 1$  for all  $n \in \mathbb{N}$ .

b) Using Newton's Binomial Formula prove that  $x_n < 3$  for all  $n \in \mathbb{N}$ .

*Hint:* notice that  $\binom{n}{k} \leq \frac{n^k}{2^{k-1}}$  for all  $k \in \mathbb{N}$ ,  $k \leq n$ .

c) Deduce that the sequence  $(x_n)_{n \in \mathbb{N}}$  is convergent and, denoting its limit by  $e$  (the Euler's number), show that  $2.71 < e \leq 3$ .

d) Similarly to a) prove that the sequence  $(y_n)_{n \in \mathbb{N}}$ , defined for all  $n \in \mathbb{N}$  by

$$y_n := \left(1 + \frac{1}{n}\right) x_n,$$

is strictly decreasing. Then, observing that  $x_n < y_n$  for all  $n \in \mathbb{N}$  and  $\lim_{n \rightarrow \infty} y_n = \lim_{n \rightarrow \infty} x_n$ , deduce that  $e < 2.72$ .

4. Compute the limits:

$$\begin{array}{ll} \text{a) } \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n^2 + 1}\right)^{\sqrt{n^2 + 1}}; & \text{d) } \lim_{n \rightarrow \infty} \frac{1^p + 2^p + \cdots + n^p}{n^{p+1}}, \text{ where } p \in \mathbb{N}; \\ \text{b) } \lim_{n \rightarrow \infty} \left(\frac{2n+1}{2n-1}\right)^n; & \text{e) } \lim_{n \rightarrow \infty} \sqrt[n]{1 + 2 + \cdots + n}; \\ \text{c) } \lim_{n \rightarrow \infty} \frac{(2n)^n}{(2n)!}; & \text{f) } \lim_{n \rightarrow \infty} \frac{\sqrt[n]{n!}}{n}. \end{array}$$

# Mathematical Analysis

## Seminar 3

1. Study whether the sequences defined by the following recurrence relations are convergent. If the sequence converges determine its limit.

a)  $x_1 \in (0, 1)$  and  $x_{n+1} = \frac{2x_n + 1}{3}$  for all  $n \in \mathbb{N}$  ;

b)  $x_1 \in (0, +\infty)$  and  $x_{n+1} = \frac{1}{2} \left( x_n + \frac{a}{x_n} \right)$  for all  $n \in \mathbb{N}$ , where  $a > 0$  is a priori given.

2. Consider the sequence  $(\gamma_n)_{n \in \mathbb{N}}$  defined for all  $n \in \mathbb{N}$  by

$$\gamma_n := 1 + \frac{1}{2} + \dots + \frac{1}{n} - \ln n.$$

a) Using the fact that  $(1 + \frac{1}{n})^n < e < (1 + \frac{1}{n})^{n+1}$  for all  $n \in \mathbb{N}$  (cf. Exercise 3 of Seminar 2), prove that  $(\gamma_n)_{n \in \mathbb{N}}$  is strictly decreasing and bounded below by 0.

b) Deduce that  $(\gamma_n)_{n \in \mathbb{N}}$  is convergent and, denoting its limit by  $\gamma$  (the Euler's constant, also known as the Euler-Mascheroni constant), show that  $\gamma < 0.58$  .

c) Prove that the sequence  $(x_n)_{n \in \mathbb{N}}$  defined for all  $n \in \mathbb{N}$  by

$$x_n := \gamma_n + \ln n - \ln(n+1)$$

is strictly increasing. Then, observing that  $x_n < \gamma_n$  for all  $n \in \mathbb{N}$  and  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \gamma_n$ , deduce that  $\gamma > 0.57$  .

3. Compute the limits:

a)  $\lim_{n \rightarrow \infty} \left( \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+n} \right) ;$

b)  $\lim_{n \rightarrow \infty} \left[ \frac{1}{2 \cdot 3} + \frac{1}{4 \cdot 5} + \dots + \frac{1}{2n(2n+1)} \right] .$

4. Find the sum of the following series:

a)  $\sum_{n=1}^{\infty} (-\pi/4)^n ;$

b)  $\sum_{n=1}^{\infty} 3^{1-2n} ;$

c)  $\sum_{n=1}^{\infty} \binom{n+2}{3}^{-1} ;$

d)  $\sum_{n=1}^{\infty} \frac{1}{1^2 + 2^2 + \dots + n^2} ;$

e)  $\sum_{n=1}^{\infty} (\sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n}) ;$

f)  $\sum_{n=2}^{\infty} \ln \left( 1 - \frac{1}{n^2} \right) ;$

g)  $\sum_{n=0}^{\infty} \operatorname{arctg} \frac{1}{n^2 + n + 1} ;$

h)  $\sum_{n=0}^{\infty} \frac{n+1}{2^n} .$

**Mathematical Analysis**  
**Seminar 4**

1. Consider the series

$$\sum_{n \geq 1} \frac{2n-1}{2^n}.$$

Compute its sum and deduce whether the series converges or not.

2. Let  $(\alpha_n)_{n \in \mathbb{N}}$  be a sequence of real numbers. Using the Cauchy's general criterion of convergence for series, prove that the following series are convergent:

a)  $\sum_{n \geq 1} \frac{\sin(\alpha_n)}{n(n+1)}$  ;  
b)  $\sum_{n \geq 1} \frac{\alpha_n}{2^n(1+|\alpha_n|)}.$

3. Prove that the following series are divergent:

a)  $\sum_{n \geq 1} \arctan n$ ;  
b)  $\sum_{n \geq 1} \cos(n\pi/6)$ ;  
c)  $\sum_{n \geq 1} \sin n.$

4. Study if the following series are convergent or divergent:

a)  $\sum_{n \geq 1} \frac{e^n}{n+3^n}$ ;      b)  $\sum_{n \geq 1} \frac{1}{n^2 - \ln n + \sin n}$ ;  
c)  $\sum_{n \geq 1} \frac{\sqrt{n+1}}{1+2+\dots+n}$ ;      d)  $\sum_{n \geq 1} \frac{2^n \cdot n!}{n^n}$ ;  
e)  $\sum_{n \geq 1} \frac{5^{n/2}}{n2^n}$ ;      f)  $\sum_{n \geq 1} (\arctan n)^n$ ;  
g)  $\sum_{n \geq 1} \frac{n^2}{2^{n^2}}$ ;      h)  $\sum_{n \geq 1} \frac{(n+1)^n}{n^{n+2}}.$

5. Let  $\sum_{n \geq 1} x_n$  be a convergent series with nonnegative terms. Study which of the following series are convergent:

a)  $\sum_{n \geq 1} \frac{x_n}{1+x_n}$ ,    b)  $\sum_{n \geq 1} x_n^2$ ,    c)  $\sum_{n \geq 1} \sqrt{x_n}$ ,    d)  $\sum_{n \geq 1} \frac{\sqrt{x_n}}{n}.$

# Mathematical Analysis

## Seminar 5

1. Study if the following series are convergent or divergent for  $\alpha \in (0, +\infty)$ :

$$\text{a) } \sum_{n \geq 1} \frac{(\alpha n)^n}{n!} \quad \text{b) } \sum_{n \geq 1} \alpha^{\ln n} \quad \text{c) } \sum_{n \geq 1} \left[ \frac{(2n-1)!!}{\sqrt{(2n)!}} \right]^{2\alpha}.$$

2. Study whether the following series are absolutely convergent, semi-convergent or divergent:

$$\text{a) } \sum_{n \geq 1} \frac{(-1)^{n+1}}{\sqrt{n(n^2+1)}} \quad \text{b) } \sum_{n \geq 1} \frac{\sqrt[3]{n}}{n+1} \cos(n\pi).$$

Prove that for any  $x \in \mathbb{R}$  and  $\alpha > 0$  the series  $\sum_{n \geq 1} \frac{\sin(nx)}{n^\alpha}$  is convergent.

3. Find the set  $A' := \{x_0 \in \overline{\mathbb{R}} \mid \forall V \in \mathcal{V}(x_0), V \cap A \setminus \{x_0\} \neq \emptyset\}$  of accumulation (i.e., cluster) points for the following sets: a)  $A = [0, 1) \cup \{2\}$ , b)  $A = \mathbb{Z}$ , c)  $A = \mathbb{Q}$  and d)  $A = (0, \sqrt{2}] \cap \mathbb{Q}$ .

4. Study the existence of the limit of Dirichlet's function  $f: \mathbb{R} \rightarrow \mathbb{R}$ ,

$$f(x) := \begin{cases} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \in \mathbb{R} \setminus \mathbb{Q}, \end{cases}$$

at every accumulation point of its domain ( $x_0 \in \overline{\mathbb{R}}$ ).

5. Compute the limits:

$$\begin{aligned} \text{a) } \lim_{x \rightarrow -\infty} \frac{-3x^2 + x - 1}{(x-1)(x-2)}, \quad & \text{b) } \lim_{x \rightarrow 1} \frac{x^2 - 3x + 2}{x^3 - x}, \quad & \text{c) } \lim_{x \rightarrow \infty} \sqrt{x}(\sqrt{x+1} - \sqrt{x}), \quad & \text{d) } \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - 1}{x}, \\ \text{e) } \lim_{\substack{x \rightarrow 1 \\ x > 1}} \frac{x}{\sqrt[3]{x^2 - 4x + 3}}, \quad & \text{f) } \lim_{x \rightarrow -\infty} \left( \frac{x^2 + 1}{x^2 - 1} \right)^{\sqrt{-x}}, \quad & \text{g) } \lim_{\substack{x \rightarrow 0 \\ x < 0}} [x], \quad & \text{h) } \lim_{x \rightarrow \infty} [x], \quad & \text{i) } \lim_{x \rightarrow \infty} \frac{x - [x]}{x}. \end{aligned}$$

6. Study the continuity of the following functions and determine the type of their discontinuities:

$$\text{a) } f: \mathbb{R} \rightarrow \mathbb{R}, f(x) := \lim_{n \rightarrow \infty} \frac{e^{nx}}{1 + e^{nx}} \quad \text{b) } g: \mathbb{R} \rightarrow \mathbb{R}, g(x) := \begin{cases} \frac{1}{x} \sin \frac{1}{x} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0. \end{cases}$$

7. Find a function  $f: \mathbb{R} \rightarrow \mathbb{R}$  that is discontinuous at every point in  $\mathbb{R}$  and  $|f|$  is continuous on  $\mathbb{R}$ .

8. Let  $f, g: [0, 1] \rightarrow \mathbb{R}$  be two continuous functions, such that  $f(x) = g(x), \forall x \in [0, 1] \cap \mathbb{Q}$ . Prove that  $f(x) = g(x), \forall x \in [0, 1]$ .

9. Let  $a, b \in \mathbb{R}$  with  $a < b$  and let  $f: [a, b] \rightarrow [a, b]$  be a continuous function. Prove that  $f$  has at least one fixed point  $x_0 \in [a, b]$ , that is,  $f(x_0) = x_0$ .