

1. **Prove**  $\forall x \in \mathbb{R} : x \in A = \left( \forall k \in \mathbb{N} : A_k := \{n \in \mathbb{N} : |a_n - x| < \frac{1}{k+1}\} \text{ is unbounded} \right)$

Fix  $x \in A$ . Then since  $x$  is a subsequential limit,  $\forall k \exists N \forall n : n > N \implies |a_n - x| < \frac{1}{k+1}$ .

Assume  $A_k$  was bounded so there was a bound  $M$ .

Then fix  $k = M$  so that  $\exists N \forall n : n > N \implies |a_n - x| < \frac{1}{M+1}$ .

But then we get  $\forall n > N : |a_n - x| > M + 1 > M$ , which is a contradiction, since we said the bound was  $M$ .

2. **Prove**  $b, c \in A$ .

We know from Theorem 11.7 in the book that There exists a monotonic subsequence whose limit is  $\limsup s_n$  and  $\liminf s_n$  respectively, so  $b, c \in A$ .

**Assuming that**  $\lim(a_{n+1} - a_n) = 0$  **prove that**  $A = [b, c]$ .

From above, we know that  $b, c$  are the min/max of the interval, and are included.

Take  $x, y$  such that  $b < x < y < c$ . Then  $A = \{n : a_n < x\}$  and  $B = \{n : a_n > y\}$  are infinite.

Assume that  $\{n : x < a_n < y\}$  was finite. Then we can find a sequence  $n_k \in A, n_{k+1} \in B$ , but this is a contradiction since time implies that  $a_{n_{k+1}} - a_{n_k} > 0$ , so this must be infinite.

But since all three intervals are infinite  $A$  is the whole closed interval.

3. **Prove**  $(s_n)$  **is Cauchy and hence convergent.**

$(s_n)$  is Cauchy if  $\forall \epsilon > 0, \exists N, \forall m, n > N : |s_m - s_n| < \epsilon$

WLOG assume  $m > n$ .

Then  $|s_m - s_n| = |s_m - s_{m-1} + s_{m-1} - s_{m-2} + \dots + s_{n+1} - s_n|$ . So by triangle inequality  $|s_m - s_n| \leq |s_m - s_{m-1}| + |s_{m-1} - s_{m-2}| + \dots + |s_{n+1} - s_n|$

But we know  $\forall n \in \mathbb{N} : |s_{n+1} - s_n| < 2^{-n}$  so

$$|s_m - s_n| \leq 2^{-m+1} + 2^{-m+2} + \dots + 2^{-n} = 2^{-m+1}$$

So for any  $\epsilon$  choose  $N =$  so  $(s_n)$  is Cauchy and hence convergent.

**Is this true if**  $|s_{n+1} - s_n| < \frac{1}{n}$

No, take  $(s_n) = \sum_{i=1}^n \frac{1}{i}$ . Then  $|s_{n+1} - s_n| = \frac{1}{n+1} < \frac{1}{n}$  but  $(s_n)$  is not Cauchy.

4. **Consider the following sequences**

$$a_n = (-1)^n, b_n = \frac{1}{n}, c_n = n^2, d_n = \frac{6n+4}{7n-3}$$

Monotone subsequences:  $(a_{2n}), (b_n), (c_n), (d_n)$ .

Set of subsequential limits:  $\{-1, 1\}, \{0\}, \{\infty\}, \{\frac{6}{7}\}$

$\limsup$  and  $\liminf$ :  $1, -1; 0, 0; \infty, \infty; \frac{6}{7}, \frac{6}{7}$

$a_n$  does not converge, while  $c_n$  diverges to  $\infty$ .  $b_n, d_n$  both converge.

$a_n, b_n, d_n$  are all bounded, while  $c_n$  is unbounded.

5. **Consider the following sequences**

$$w_n = (-2)^n, x_n = 5^{(-1)^n}, y_n = 1 + (-1)^n, z_n = n \cos\left(\frac{n\pi}{4}\right)$$

Monotone subsequences:  $(w_{2n}), (x_{2n}), (y_{2n}), (z_{4n-2})$ .

Set of subsequential limits:  $\{-\infty, \infty\}, \{\frac{1}{5}, 5\}, \{0, 2\}, \{-\infty, 0, \infty\}$

$\limsup$  and  $\liminf$ :  $-\infty, \infty; \frac{1}{5}, 5; 0, 2; -\infty, \infty$

None of these 4 sequences converge

$w_n, z_n$  are bounded, while  $x_n, y_n$  are unbounded.

6. **Prove**  $\liminf s_n = -\limsup(-s_n)$

We know from Theorem 10.6  $\liminf s_n = \lim_{N \rightarrow \infty} \inf\{s_n : n > N\}$

But from Exercise 5.6 we know that  $\inf\{s_n : n > N\} = -\sup\{-s_n : n > N\}$  so long as  $S$  is a nonempty subset of  $\mathbb{R}$ , but this is exactly what  $\{s_n : n > N\}$  is.

So  $\liminf s_n = \lim_{N \rightarrow \infty} -\sup\{-s_n : n > N\} = -\limsup(-s_n)$ .

7. **Determine which of the following series converge.**

$\sum \frac{n-1}{n^2}$  Note that  $n > 10 \implies \frac{n-1}{n^2} > \frac{1}{2n}$ , a divergent harmonic series, so this sum diverges by the comparison test.

$\sum (-1)^n$  Note that  $a_n = (-1)^n$  so  $\lim a_n \neq 0 \implies$  divergence.

$\sum \frac{3n}{n^3} = 3 \sum \frac{1}{n^2}$  but this is a convergent harmonic series, so this sequence also converges.

$\sum \frac{n^3}{3^n}$ . By the Ratio test,  $\lim \left| \frac{(n+1)^3}{3^{n+1}} \right| = \frac{1}{3} < 1$ . so this series converges.

$\sum \frac{n^2}{n!}$ . By the Ratio test,  $\lim \left| \frac{n+1}{n} \right| = 1$  so this series converges.

$\sum \frac{1}{n^n}$ . By the Root test,  $\lim |a_n|^{\frac{1}{n}} = \lim \frac{1}{n} = 0 < 1$  so this series converges.

$\sum \frac{n}{2^n}$ . By the Ratio test,  $\lim \left| \frac{n+1}{2^{n+1}} \right| = \frac{1}{2} < 1$  so this series converges.

8. **Prove that if  $\sum |a_n|$  converges and  $(b_n)$  is bounded then  $\sum a_n b_n$  converges.**

We just need to show that  $\sum a_n b_n$  is Cauchy to show that it converges.

Fix  $\epsilon$ . Then for  $\frac{\epsilon}{M} \exists N, \forall m, n : m \geq n > N \implies \left| \sum_{k=n}^m a_k \right| < \frac{\epsilon}{M}$  since  $\sum |a_n|$  is Cauchy.

Since  $(b_n)$  is bounded,  $\exists M > 0 : \forall n |b_n| \leq M$ .

So  $\left| \sum_{k=n}^m a_k b_k \right| \leq M \sum_{k=n}^m |a_k|$ . But then multiplying by  $M$  on both sides of the equality yields

$$\left| \sum_{k=n}^m a_k b_k \right| \leq M \sum_{k=n}^m |a_k| \leq M \frac{\epsilon}{M} = \epsilon$$

So  $\sum a_n b_n$  is Cauchy and therefore converges.

9. **Show if  $\sum a_n$  and  $\sum b_n$  are convergent series then  $\sum \sqrt{a_n b_n}$  converges.**

Since  $a_n, b_n > 0 \implies a_n b_n \leq a_n b_n + (a_n^2 + b_n^2) = (a_n + b_n)^2$

This means that  $\sqrt{a_n b_n} \leq a_n + b_n \implies \sum \sqrt{a_n b_n} \leq \sum a_n + b_n$ .

But  $\sum a_n + b_n$  is convergent, as it is the sum of two convergent series, so by the comparison test  $\sum \sqrt{a_n b_n}$  converges as well.

10. **Prove there is a subsequence such that  $\sum (a_{n_k})$  converges.**

By Theorem 11.7 we know that there exists a monotonic subsequence  $(a_{n_k})$  whose limit is  $\liminf a_n = 0$ .

$$\lim |a_{n_k}| = 0 \implies \exists L_k \in \mathbb{N}, \forall s > L_k : |a_{n_k} - 0| < \frac{1}{L_k^2}$$

$$\text{If we take } k_l > \max(k_{l-1} + 1, L_k) \implies |a_{n_{k_l}}| < \frac{1}{l^2} \wedge k_l > k_{l-1}.$$

Then we can use the comparison test to show that  $\sum |a_{n_{k_l}}|$  converges, as it is always less than a convergent series, the second-order harmonic sum.

11. **Predicate Calculus**

Let  $m|n = \exists k \in \mathbb{N} : (k)(n) = m$

(a)  $\forall n \in \mathbb{N} : [(n|3) \wedge (n|2)] \implies (n|7)$

(b)  $\exists n \in \mathbb{N} : (n|6) \wedge \neg(n|4)$

(c)  $\forall n \in \mathbb{N} : [(n|6) \wedge (n|5)] \implies (n|20)$

(d)  $\exists n \in \mathbb{N} : [(n|3) \wedge (n|2)] \wedge \neg(n|7)$

(e)  $\forall n \in \mathbb{N} : \neg(n|6) \vee (n|4)$

(f)  $\exists n \in \mathbb{N} : [(n|6) \wedge (n|5)] \wedge \neg(n|20)$