MATH 447: Real Variables - Homework #5

Jerich Lee

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Problem 1 (14.2(d)). Determine which of the following series converge. Justify your answers.

$$1. \sum_{n=1}^{\infty} \left(\frac{n^3}{3^n}\right)$$

Solution 1. *Proof.* We are given the series:

$$\sum_{n=1}^{\infty} \frac{n^3}{3^n}$$

We will apply the ratio test to check for convergence. First, compute the ratio:

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(n+1)^3}{3^{n+1}} \times \frac{3^n}{n^3} \right|$$

Simplifying the expression:

$$=\frac{(n+1)^3}{n^3}\times\frac{1}{3}$$

Now expand $(n+1)^3$:

$$(n+1)^3 = n^3 + 3n^2 + 3n + 1$$

Thus:

$$= \frac{n^3 + 3n^2 + 3n + 1}{n^3} \times \frac{1}{3}$$

Simplifying the fraction:

$$=\frac{1+\frac{3}{n}+\frac{3}{n^2}+\frac{1}{n^3}}{3}$$

As $n \to \infty$, the terms involving $\frac{3}{n}, \frac{3}{n^2}, \frac{1}{n^3}$ approach zero, so:

$$\lim_{n \to \infty} \frac{a_{n+1}}{a_n} = \frac{1}{3}$$

Since $\frac{1}{3} < 1$, the series converges by the ratio test.

Problem 2 (14.4(a,b)). Determine which of the following series converge. Justify your answers.

1.
$$\sum_{n=2}^{\infty} \frac{1}{(n+(-1)^n)^2}$$

$$2. \sum_{n=1}^{\infty} \left(\sqrt{n+1} - \sqrt{n} \right)$$

Solution 2. 1. *Proof.* We are given the following expression:

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

Expanding the numerator and denominator:

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

Breaking it down further:

$$(n + (-1)^n)^2 = (n + (-1)^n)(n + (-1)^n)$$

Which expands to:

$$n^{2} + n(-1)^{n} + n(-1)^{n} + (-1)^{2n} = n^{2} + 2n(-1)^{n} + 1$$

Thus:

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

Finally, simplifying the entire expression, we get:

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

Since the limit results in a constant value, we conclude:

2. Proof. We are tasked with evaluating the series:

$$\sum_{n=1}^{\infty} \left(\sqrt{n+1} - \sqrt{n} \right)$$

To simplify, multiply both the numerator and denominator by the conjugate:

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

This simplifies to:

$$\frac{n+1-n}{\sqrt{n+1}+\sqrt{n}} = \frac{1}{\sqrt{n+1}+\sqrt{n}}$$

Now, we observe that:

$$\frac{1}{\sqrt{n+1} + \sqrt{n}} < \frac{1}{2\sqrt{n}}$$

Thus, we can compare this to the series $\sum_{n=1}^{\infty} \frac{1}{n^{1/2}}$, which is a p-series with $p = \frac{1}{2}$, and since $p \leq 1$, the series diverges. Therefore:

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$$
 diverges.

Since $\frac{1}{\sqrt{n+1}+\sqrt{n}}$ is bounded by a divergent series, by the comparison test:

$$\sum_{n=1}^{\infty} \left(\sqrt{n+1} - \sqrt{n} \right)$$
 also diverges.

Problem 3 (14.5(a,b,c)). Suppose $\sum_{n=1}^{\infty} a_n = A$ and $\sum_{n=1}^{\infty} b_n = B$, where A and B are real numbers. Use limit theorems from section 9 to quickly prove the following.

1. $\sum_{n=1}^{\infty} (a_n + b_n) = A + B$

2. $\sum_{n=1}^{\infty} ka_n = kA$ for $k \in \mathbb{R}$

3. Is $\sum_{n=1}^{\infty} a_n b_n = AB$ a reasonable conjecture? Discuss.

Solution 3. We are tasked with evaluating the following properties of series.

1. Proof. Given $\sum_{n=1}^{\infty} a_n = A$ and $\sum_{n=1}^{\infty} b_n = B$, we want to show:

$$\sum_{n=1}^{\infty} (a_n + b_n) = A + B$$

Let a_n^* and b_n^* be the partial sums of $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$. Then, we have:

$$\lim_{n \to \infty} a_n^* + \lim_{n \to \infty} b_n^* = \lim_{n \to \infty} (a_n^* + b_n^*) \quad \checkmark$$

2. Proof.

For a constant $k \in \mathbb{R}$, we want to show:

$$\sum_{n=1}^{\infty} k a_n = kA$$

The limit of the partial sums satisfies:

$$\lim_{n\to\infty}(ka_n^*)=k\lim_{n\to\infty}a_n^*=kA\quad\checkmark$$

3. Proof. The series $\sum a_n b_n$ converges if and only if a_n and b_n converge absolutely. \square

Problem 4 (14.6(a)). 1. Prove that if $\sum_{n=1}^{\infty} |a_n|$ converges and b_n is a bounded sequence, then $\sum_{n=1}^{\infty} a_n b_n$ converges. *Hint*: Use Theorem 14.4.

Solution 4. If b_n is bounded, then $\forall n, \exists M \in s.t. |s_n| \leq M$.

$$\sum_{n=1}^{\infty} a_n b_n \le \sum_{n=1}^{\infty} a_n M \tag{1}$$

By Problem 3.2 in this document, we can state:

$$\sum_{n=1}^{\infty} a_n M = AM \tag{2}$$

$$\left| \sum_{n=1}^{\infty} a_n \right| = \lim_{n \to \infty} \left(\sum_{k=1}^{\infty} a_k \right) \tag{3}$$

$$\left| \sum_{k=1}^{\infty} a_k - S \right| < \frac{\varepsilon}{M} \tag{4}$$

Problem 5 (17.4). Prove the function \sqrt{x} is continuous on its domain $[0, \infty)$. *Hint:* Apply Example 5 in section 8.

Solution 5. *Proof.* We will utilize the definition of continuity of a function at a point for this proof. To assist us in our proof, we can use Example 5 in section 8.

$$x = \lim_{n \to \infty} x_n \tag{5}$$

Invoking Example 5 in section 8, we obtain:

$$\lim_{n \to \infty} f(x_n) = \lim_{n \to \infty} \sqrt{x_n} = \sqrt{x}$$
 (6)

Problem 6 (17.9(c,d)). Prove each of the following functions is continuous at x_0 by verifying the $\epsilon - \delta$ property of Theorem 17.2.

1.
$$f(x) = x \sin(\frac{1}{x}), x_0 = 0$$
 for $x \neq 0$ and $f(0) = 0, x_0 = 0$

2.
$$g(x) = x^3$$
, x_0 arbitrary. Hint: $x^3 - x_0^3 = (x - x_0)(x^2 + x_0x + x_0^2)$

Solution 6. 1. Proof.

$$f(x) = x \sin\left(\frac{1}{x}\right) \tag{7}$$

$$x\sin\left(\frac{1}{x}\right) < \varepsilon \tag{8}$$

We know that the value of f(x) will always be less than or equal to x, as the value of $\sin(x)$ is bounded from [-1,1]. Thus,

$$|f(x) - f(0)| = |f(x)| \le x < \varepsilon \tag{9}$$

Setting $\delta = \varepsilon$:

$$|x - 0| < \delta \implies |x - 0| < \varepsilon \tag{10}$$

$$\implies |f(x) - f(0)| < \varepsilon$$
 (11)

2. Proof. For all ε , we want to find δ such that $|x-x_0|<\delta$ implies $|f(x)-f(x_0)|<\epsilon$. We state:

$$|x^{3} - x_{0}^{3}| = |x - x_{0}| |x^{2} + x_{0}x + x_{0}^{2}| < \varepsilon$$
(12)

$$|x| < |x_0| + 1 \tag{13}$$

$$\left|x^{2} + x_{0}x + x_{0}^{2}\right| \le \left|x^{2}\right| + \left|x_{0}x\right| + \left|x_{0}^{2}\right|$$
 (14)

$$<(|x_0|+1)^2+|x_0^2|+|x_0(|x_0|+1)|$$
 (15)

Solving for $|x-x_0|$:

$$|x - x_0| < \frac{\varepsilon}{(|x_0| + 1)^2 + |x_0|^2 + |x_0(|x_0| + 1)|}$$
(16)

Setting $\delta = \min \left\{ 1, \frac{\varepsilon}{(|x_0|+1)^2 + \left|x_0^2\right| + |x_0(|x_0|+1)|} \right\}$:

$$|x - x_0| < \delta \implies |f(x) - f(0)| < \varepsilon$$
 (17)

Problem 7 (17.10(b)). Prove the following functions are discontinuous at the indicated points. You may use either Def 17.1 or the $\varepsilon - \delta$ property in Theorem 17.2.

1.
$$g(x) = \sin(\frac{1}{x})$$
 for $x \neq 0$ and $g(0) = 0, x_0 = 0$.

Solution 7. Proof. Our goal is to find $x_n \to 0$ such that $g(x_n) \not\to g(0) = 0$. It suffices to use the definition of continuity at a function at a point by finding a sequence x_n converging to 0 such that $f(x_n)$ does not converge to g(0) = 0.

$$\frac{1}{x} = 2\pi n + \frac{\pi}{2} \tag{18}$$

$$x_n = \frac{1}{2\pi n + \frac{\pi}{2}}\tag{19}$$

$$\lim_{n \to \infty} x_n = 0 \tag{20}$$

$$\lim_{n \to \infty} f(x_n) = \lim_{n \to \infty} 1 = 1 \tag{21}$$

$$0 \neq 1 \tag{22}$$