Math 571 - Homework 4

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Problem 3.1 (R:3:8)**.** Suppose $\sum_n a_n$ converges and (b_n) is monotonic and bounded, show that $\sum_n a_n b_n$ converges.

Problem 3.2 (R:3:9)**.** Find the radius of convergence of the following power series.

a) $\sum_n n^3 z^n$

b) $\sum_n \frac{2^n}{n!} z^n$

c) $\sum_n \frac{2^n}{n^2} z^n$

d) $\sum_n \frac{n^3}{3^n} z^n$

Problem 3.3 (R:3:11)**.** Suppose $a_n > 0$, $s_n = \sum_{i=1}^n a_i$, and $\sum_i a_i = \lim_i s_i$ diverges.

a) Show that $\sum_i \frac{a_i}{a_i+1}$ diverges.

b) Show that $\frac{a_N}{s_N} + \frac{a_{N+1}}{s_{N+1}} + \cdots \frac{a_{N+k}}{s_{N+k}} \geq 1 - \frac{s_N}{s_{N+k}}$ and deduce that $\sum_i \frac{a_i}{s_i}$ diverges.

c) Show that $\frac{a_N}{s_N^2} \leq \frac{1}{s_{N-1}} - \frac{1}{s_N}$ and deduce that $\sum_i \frac{a_i}{s_i^2}$ converges.

Problem 3.4 (R:3:16(18)*)**.** Fix $\alpha > 1$ and $x_1 > \sqrt{\alpha}$, define

$$x_{n+1} = \frac{1}{2}\left(x_n + \frac{\alpha}{x_n}\right)$$

a) Prove that (x_n) decreases monotonically and $\lim_{n\to\infty} x_n = \sqrt{\alpha}$.

b) Let $\varepsilon_n = x_n - \sqrt{\alpha}$ be the error at the n^{th} term, show that

$$\varepsilon_{n+1} = \frac{\varepsilon_n^2}{2x_n} < \frac{\varepsilon_n^2}{2\sqrt{\alpha}}$$

Setting $\beta = 2\sqrt{\alpha}$, gives

$$\varepsilon_{n+1} < \beta \left(\frac{\varepsilon_1}{\beta}\right)^{2^n}$$

c) Choose a number $\alpha > 3$ find a bound for how many terms are need to compute $\sqrt{\alpha}$ correct to 20 decimal places where x_1 is chosen minimally so that $x_1^2 > \alpha$. Prove your answer and do the computation. You might use Python or MATLAB.

d) Replace the recursion above by

$$x_{n+1} = \frac{p-1}{p}\, x_n + \frac{\alpha}{p}\, x_n^{-p+1}$$

Discuss the behavior of (x_n) under suitable conditions. Don't bother trying to compute a recursive expression for ε_n in this case, but do prove your claims.

Problem 3.5. Show that a normed vector space $(X, \|\cdot\|)$ is complete iff every absolutely summable series is summable.

Problem 3.6 (R:3:21*)**.** Let E_n be a descending sequence of closed subsets in a complete metric space, i.e., $E_{n+1} \subseteq E_n$. Notice that $\operatorname{diam}(E_{n+1}) \leq \operatorname{diam}(E_n)$ so $\lim_n \operatorname{diam}(E_n) = \delta$ exists in $[0, \infty]$. In each of the following cases what are all of the possibilities for $\bigcap_n E_n$.

a) $\delta = \infty$.

b) $0 < \delta < \infty$.

c) $\delta = 0$.