

1. Prove that a subset of \mathbb{R} is compact if and only if it is sequentially compact.

2. Let $a_i \geq 0$ for all $i = 1, 2, \dots$.

(i) Suppose that $\sum_{k=1}^{\infty} a_k$ converges. Prove that $\sum_{k=1}^{\infty} a_k^2$ also converges.

(ii) Find an example that $\sum_{k=1}^{\infty} a_k^2$ converges but $\sum_{k=1}^{\infty} a_k$ diverges.

3. Prove that the series $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ converges.

4. Find all possible values of x so that the following series converge.

(i)

$$\sum_{n=1}^{\infty} \frac{x^n}{n},$$

(ii)

$$\sum_{n=1}^{\infty} \frac{x^n}{n^2},$$

(iii)

$$\sum_{n=1}^{\infty} nx^n.$$