

Solutions to Exercise Sheet no.5

Analysis for CS

(G 13)

a) The inequality $\frac{3^n}{4^n+5^n} < \frac{3^n}{4^n} = \left(\frac{3}{4}\right)^n$, for all $n \geq 0$, and the convergence of the geometric series $\sum_{n \geq 0} \left(\frac{3}{4}\right)^n$ imply, according to the first comparison criterion, the convergence of the given series.

b) Since $\sum_{n \geq 1} \frac{1}{(2n)^\alpha} = \frac{1}{2^\alpha} \sum_{n \geq 1} \frac{1}{n^\alpha}$, we conclude that the series is convergent if $\alpha > 1$ and divergent if $\alpha \leq 1$.

c) Since

$$\lim_{n \rightarrow \infty} \frac{n^{\frac{5}{4}}(\sqrt{n+1} - \sqrt{n})}{n^{\frac{3}{4}}} = \lim_{n \rightarrow \infty} \frac{n^{\frac{5}{4}}}{(\sqrt{n+1} + \sqrt{n})n^{\frac{3}{4}}} = \lim_{n \rightarrow \infty} \frac{n^{\frac{5}{4}}}{\left(\sqrt{1 + \frac{1}{n}} + 1\right)n^{\frac{5}{4}}} = \frac{1}{2},$$

the second comparison criterion yields that the given series is equivalent to the series $\sum_{n \geq 1} \frac{1}{n^{\frac{5}{4}}}$,

hence it is convergent.

d) The relations

$$\lim \sqrt[n]{x_n} = \lim \left(\frac{n}{n+1}\right)^n = \lim \frac{1}{\left(1 + \frac{1}{n}\right)^n} = \frac{1}{e} < 1$$

imply, according to the root criterion, the convergence of the series.

e) We put $x_n := \frac{x^n}{n^p}$, for $n \geq 1$ and apply the 2-steps-algorithm. We compute

$$\lim_{n \rightarrow \infty} D_n = \lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = \lim_{n \rightarrow \infty} x \left(\frac{n}{n+1}\right)^p = x.$$

Thus, if $x < 1$, the series is convergent, and, if $x > 1$, it is divergent. If $x = 1$ the series becomes the generalized harmonic series $\sum_{n \geq 1} \frac{1}{n^p}$, which is convergent if $p > 1$, and divergent if $p \leq 1$.

f) According to the hint,

$$\lim_{n \rightarrow \infty} \frac{\sin \frac{1}{n}}{\frac{1}{n}} = 1.$$

Hence, by the second comparison criterion, the given series is equivalent to the harmonic series $\sum_{n \geq 1} \frac{1}{n}$, so it is divergent.

(G 14)

a) Let $x_n := e - \left(1 + \frac{1}{n}\right)^n$, $n \geq 1$. The sequence $(x_n)_{n \in \mathbb{N}^*}$ is a strictly decreasing sequence

converging to 0 (since, according to the third lecture, the sequence $\left((1 + \frac{1}{n})^n\right)_{n \geq 1}$ is a strictly increasing sequence converging to e). The criterion of Leibniz assures now the convergence of the given series. The equality (*) given in the hint implies, according to the second comparison criterion, that the series $\sum_{n \geq 1} \left(e - \left(1 + \frac{1}{n}\right)^n\right)$ is equivalent to the harmonic series. This shows that the given series is not absolutely convergent.

b) It is obvious that the series is absolutely convergent (hence also convergent) if $x = 0$. Assume now that $x > 0$. Since $\lim_{n \rightarrow \infty} \frac{x}{n} = 0$, there exists an index $n_0 \in \mathbb{N}^*$ such that $\frac{x}{n} \in (0, \pi)$, for all $n \geq n_0$. This means that the terms of the given series are positive up to the index n_0 . Since, when studying the convergence type of a series it is not important where the summation starts, we may assume without any loss of generality that the summation starts at n_0 (in order to assure that all terms of the series are positive). Using the hint, we have

$$\lim_{n \rightarrow \infty} \frac{\sin \frac{x}{n}}{\frac{1}{n}} = x > 0.$$

By the second comparison criterion the given series is equivalent to the harmonic series, so it is divergent. It follows that the series is not absolutely convergent.

If $x < 0$ then, taking into account that $\sin \frac{x}{n} = -\sin \frac{-x}{n}$, for all $n \geq 1$, we can apply the previously obtained result. Thus the series is divergent in this case, too. It follows that it is not absolutely convergent.

HOMEWORK:

(H 15)

1) a) In view of $\lim_{n \rightarrow \infty} \frac{n^\alpha}{(2n+1)^\alpha} = \left(\frac{1}{2}\right)^\alpha$, using the second comparison criterion, the given series is equivalent to the harmonic series $\sum_{n \geq 1} \frac{1}{n^\alpha}$, hence it is convergent if $\alpha > 1$, and divergent if $\alpha \leq 1$.

b) Since $\lim_{n \rightarrow \infty} \frac{n}{\sqrt{n(n+1)}} = 1$, the second comparison criterion yields that the given series is equivalent to the series $\sum_{n \geq 1} \frac{1}{n}$, hence it is divergent.

c) Since

$$\lim_{n \rightarrow \infty} \frac{\sin^3 \frac{1}{n}}{\frac{1}{n^3}} = 1,$$

the second comparison criterion yields that the given series is equivalent to the series $\sum_{n \geq 1} \frac{1}{n^3}$, hence it is convergent.

d) The relations $\lim_{n \rightarrow \infty} \sqrt[n]{x_n} = \lim_{n \rightarrow \infty} \frac{\sqrt[n]{n}}{\ln n} = 0 < 1$ imply, by the root criterion, the convergence of the given series.

e) The relations

$$\lim_{n \rightarrow \infty} D_n = \lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = \lim_{n \rightarrow \infty} \frac{(n+1)^4}{n^4 e^{2n+1}} = 0 < 1$$

imply, in view of the quotient criterion, the convergence of the given series.

2) Denote by x_n the general term of the given series. If $\alpha < 0$, then $\lim_{n \rightarrow \infty} |x_n| = \infty \neq 0$, hence the series $\sum_{n \geq 1} \frac{(-1)^{n+1}}{n^\alpha}$ is divergent in this case. This series is divergent in the case $\alpha = 0$, too, since then $\lim_{n \rightarrow \infty} |x_n| = 1 \neq 0$. If $\alpha > 0$, then $(\frac{1}{n^\alpha})$ is a decreasing sequence which converges to 0. Using the criterion of Leibniz, we conclude that $\sum_{n \geq 1} \frac{(-1)^{n+1}}{n^\alpha}$ is convergent in this case.

Knowing the type of the generalized harmonic series, we conclude that $\sum_{n \geq 1} \frac{(-1)^{n+1}}{n^\alpha}$ is absolutely convergent if $\alpha > 1$, and not absolutely convergent if $\alpha \leq 1$.

(H 16)

We have that

$$D_n = \frac{x_{n+1}}{x_n} = x \frac{n^n}{(n+1)^n} = x \frac{1}{\left(1 + \frac{1}{n}\right)^n},$$

hence $\lim_{n \rightarrow \infty} D_n = \frac{x}{e}$. According to the first step of the 2-steps-algorithm, we get that, if $x < e$, the given series is convergent, and, if $x > e$, it is divergent. If $x = e$ we continue the algorithm. We have that

$$R_n = n \left(\frac{1}{D_n} - 1 \right) = \frac{n}{e} \left(\left(1 + \frac{1}{n} \right)^n - e \right).$$

From (*) given in the hint to (G 14) we obtain that

$$\lim_{n \rightarrow \infty} n \left(e - \left(1 + \frac{1}{n} \right)^n \right) = \frac{e}{2},$$

thus $\lim_{n \rightarrow \infty} R_n = -\frac{1}{2} < 1$, which yields that the series is divergent.

In conclusion, the given series is convergent if and only if $x \in (0, 1)$.