

1. Find a simple formula for  $\sum_{k=1}^n (2k - 1)$ .

By distribution:

$$\sum_{k=1}^n (2k - 1) = 2 \sum_{k=1}^n k - \sum_{k=1}^n 1$$

Since  $\sum_{k=1}^n k = n(n+1)/2$  and  $\sum_{k=1}^n a = na$ , we can write:

$$\begin{aligned} &= 2 \cdot \left(\frac{1}{2}\right) \cdot n(n+1) - n \\ &= n^2 + n - n = n^2 \end{aligned}$$

Hence:

$$S(n) = \sum_{k=1}^n (2k - 1) = n^2$$

2. Show that  $\sum_{k=1}^n 1/(2k - 1) = \ln(\sqrt{n}) + O(1)$  by manipulating the harmonic series.

We can define  $K(n)$  as:

$$K(n) = \sum_{k=1}^n 1/(2k - 1) = 1 + \frac{1}{3} + \frac{1}{5} + \dots + \frac{1}{2n - 1}$$

so that the harmonic function

$$H(n) = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} = \ln(n) + O(1)$$

can be expressed as:

$$H(2n) = \frac{1}{2}H(n) + K(n)$$

$$K(n) = H(2n) - \frac{1}{2}H(n)$$

Substituting the expression from above for  $H(n)$  and  $H(2n)$ , we have:

$$K(n) = \ln(2n) + O(1) - \frac{1}{2} \{\ln(n) + O(1)\}$$

$$K(n) = \ln(2n) - \frac{1}{2} \ln(n) + \frac{1}{2} \cdot O(1)$$

Since  $\ln(2n) = \ln(2) + \ln(n)$ , we can write:

$$K(n) = \frac{1}{2} \ln(n) + \frac{1}{2} \cdot O(1) + \ln(2)$$

With asymptotic notation, the expression  $\frac{1}{2} \cdot O(1)$  reduces to  $O(1)$ , and the constant  $\ln(2)$  can be absorbed into the  $O(1)$  term as well:

$$K(n) = \frac{1}{2} \log(n) + O(1)$$

$$K(n) = \log(\sqrt{n}) + O(1)$$

$$\sum_{k=1}^n \frac{1}{2k-1} = \log(\sqrt{n}) + O(1)$$

3. Show that  $\sum_{k=0}^{\infty} (k-1)/2^k = 0$ .

Since  $|\frac{k-1}{2^k}| < 1$  for  $k > 1$ , we can write:

$$S(x) = \sum_{k=0}^{\infty} x^k = \frac{1}{1-x}$$

$$S'(x) = \sum_{k=0}^{\infty} kx^{k-1} = \frac{1}{(1-x)^2}$$

$$xS'(x) = \sum_{k=0}^{\infty} kx^k = \frac{x}{(1-x)^2}$$

Next we define  $F(x)$  as:

$$F(x) = xS'(x) - S(x) = \frac{x}{(1-x)^2} - \frac{1}{1-x}$$

$$F(x) = \sum_{k=0}^{\infty} kx^k - \sum_{k=0}^{\infty} x^k = \frac{2x-1}{(1-x)^2}$$

$$F(x) = \sum_{k=0}^{\infty} (k-1)x^k = \frac{2x-1}{(1-x)^2}$$

We can now write:

$$F(1/2) = \sum_{k=0}^{\infty} (k-1)/2^k = \frac{2(1/2) - 1}{1/4} = 0$$

$$\sum_{k=0}^{\infty} (k-1)/2^k = 0$$

4. Evaluate the sum  $\sum_{k=1}^{\infty} (2k+1)x^{2k}$ .

We can write:

$$\sum_{k=1}^{\infty} x^k = \frac{x}{1-x}$$

Define  $S(x)$  as:

$$S(x) = \sum_{k=1}^{\infty} (x^2)^k = \sum_{k=1}^{\infty} x^{2k} = \frac{x^2}{1-x^2}$$

so that

$$S'(x) = \sum_{k=1}^{\infty} (2k)x^{2k-1} = \frac{2x}{(1-x^2)^2}$$

$$xS'(x) = \sum_{k=1}^{\infty} (2k)x^{2k} = \frac{2x^2}{(1-x^2)^2}$$

Now define  $F(x)$  as:

$$F(x) = xS'(x) + S(x) = \sum_{k=1}^{\infty} (2k)x^{2k} + \sum_{k=1}^{\infty} x^{2k} = \frac{2x^2}{(1-x^2)^2} + \frac{x^2}{1-x^2}$$

$$F(x) = \sum_{k=1}^{\infty} (2k+1)x^{2k} = \frac{3x^2 - x^4}{(1-x^2)^2}$$

5. Use the linearity property of summations to prove that:

$$\sum_{k=1}^n O(f_k(m)) = O\left(\sum_{k=1}^n f_k(m)\right)$$

By definition, a function  $h(m)$  is  $O(f(m))$ , written  $h(m) = O(f(m))$ , if we can find positive constants  $c$  and  $m_0$  such that  $0 \leq h(m) \leq c \cdot f(m)$  of all  $m \geq m_0$ .

We can therefore expand  $\sum_{k=1}^n O(f_k(m))$  as follows:

$$\begin{aligned} \sum_{k=1}^n O(f_k(m)) &= O(f_1(m)) + O(f_2(m)) + \dots + O(f_n(m)) \\ &= h_1(m) + h_2(m) + \dots + h_n(m) \end{aligned}$$

where

$$h_k(m) = O(f_k(m))$$

For each  $h_k(m)$  we can, by definition, find positive constants  $c_k$  and  $m_k$  such that  $h_k(m) \leq c_k \cdot f_k(m)$  for all  $m \geq m_k$ .

Let  $m_0 = \max(m_k)$ , and define  $h(m)$  as:

$$h(m) = \sum_{k=1}^n O(f_k(m))$$

Provided that  $m \geq m_0$ , we can now write:

$$h(m) \leq \sum_{k=1}^n c_k \cdot f_k(m)$$

Let  $c_0 = \max(c_k)$ , so that we can write:

$$h(m) \leq \sum_{k=1}^n c_k \cdot f_k(m) \leq \sum_{k=1}^n c_0 \cdot f_k(m)$$

By the linearity property:

$$h(m) \leq c_0 \cdot \sum_{k=1}^n f_k(m)$$

By construction, we have identified positive constants  $c_0$  and  $m_0$  such that the expression above holds true.

Consequently, we can write:

$$h(m) = O\left(\sum_{k=1}^n f_k(m)\right)$$

which was to be proved.

6. Prove that:

$$\sum_{k=1}^{\infty} \Omega(f_k(m)) = \Omega\left(\sum_{k=1}^{\infty} f_k(m)\right)$$

We presume that the limit exists, otherwise the problem is ill-posed.

By definition, a function  $h(m)$  can be expressed as  $h(m) = \Omega(f(m))$  if we can find positive constants  $c$  and  $m_0$  such that  $0 \leq c \cdot f(m) \leq h(m)$  for all  $m \geq m_0$ .

We can therefore expand  $\sum_{k=1}^n \Omega(f_k(m))$  as follows:

$$\begin{aligned} \sum_{k=1}^n \Omega(f_k(m)) &= \Omega(f_1(m)) + \Omega(f_2(m)) + \dots + \Omega(f_n(m)) \\ &= h_1(m) + h_2(m) + \dots + h_n(m) \end{aligned}$$

For each  $h_k(m)$  we can, by definition, find positive constants  $c_k$  and  $m_k$  such that  $c_k \cdot f_k(m) \leq h_k(m)$  for all  $m \geq m_k$ .

Let  $m_0 = \max(m_k)$ , and define  $h(m)$  as:

$$h(m) = \lim_{n \rightarrow \infty} \sum_{k=1}^n \Omega(f_k(m)) = \sum_{k=1}^{\infty} \Omega(f_k(m))$$

Provided that  $m \geq m_0$ , we can now write:

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n c_k \cdot f_k(m) \leq h(m)$$

Let  $c_0 = \min(c_k)$ , so that we can write:

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n c_0 \cdot f_k(m) \leq \lim_{n \rightarrow \infty} \sum_{k=1}^n c_k \cdot f_k(m) \leq h(m)$$

By the linearity property:

$$c_0 \cdot \lim_{n \rightarrow \infty} \sum_{k=1}^n f_k(m) = c_0 \cdot \sum_{k=1}^{\infty} f_k(m) \leq h(m) = \sum_{k=1}^{\infty} \Omega(f_k(m))$$

By construction, we have identified positive constants  $c_0$  and  $m_0$  such that the expression above holds true.

Consequently, we can write:

$$\sum_{k=1}^{\infty} \Omega(f_k(m)) = \Omega\left(\sum_{k=1}^{\infty} f_k(m)\right)$$

which was to be proven.

7. Evaluate the product  $\prod_{k=1}^n 2 \cdot 4^k$ .

We can factor out the 2, which will contribute  $2^n$  to the final product.

Define  $P(n)$  as:

$$\begin{aligned} P(n) &= \prod_{k=1}^n 4^k = \prod_{k=1}^n 2^{2k} \\ \lg P(n) &= \sum_{k=1}^n \lg 2^{2k} = \sum_{k=1}^n 2k \\ \lg P(n) &= n(n+1) \end{aligned}$$

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

Factoring back in  $2^n$  term, we are left with:

$$\prod_{k=1}^n 2 \cdot 4^k = 2^{n(n+2)}$$

8. Evaluate the product  $\prod_{k=2}^n (1 - 1/k^2)$ .

Define  $P(n)$  as:

$$\begin{aligned} P(n) &= \prod_{k=2}^n (1 - 1/k^2) = \prod_{k=2}^n \left( \frac{k^2 - 1}{k^2} \right) = \prod_{k=2}^n \left\{ \frac{(k+1)(k-1)}{k^2} \right\} \\ \lg P(n) &= \sum_{k=2}^n \{ \lg(k+1) + \lg(k-1) - 2 \lg k \} \\ &= \sum_{k=2}^n \{ \lg(k+1) - \lg k \} + \sum_{k=2}^n \{ \lg(k-1) - \lg k \} \end{aligned}$$

We evaluate each of these two terms separately:

$$\begin{aligned}
S_1(n) &= \sum_{k=2}^n \{\lg(k+1) - \lg k\} \\
&= - \sum_{k=2}^n \{\lg k - \lg(k+1)\} \\
&= - \{\ln 2 - \ln(n+1)\} \\
&= \ln \left( \frac{n+1}{2} \right)
\end{aligned}$$

and

$$\begin{aligned}
S_2(n) &= \sum_{k=2}^n \{\lg(k-1) - \lg k\} \\
&= - \sum_{k=2}^n \{\lg k - \lg(k-1)\} \\
&= - \{\ln n - \ln 1\} \\
&= - \ln n
\end{aligned}$$

so that

$$\lg P(n) = S_1(n) + S_2(n) = \ln \left( \frac{n+1}{2} \right) - \ln n$$

$$\lg P(n) = \ln \left( \frac{n+1}{2n} \right)$$

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

so that

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