

**Problem 1**

Use  $\sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}$  and a splitting argument to evaluate  $S = 1 + \frac{1}{3^4} + \frac{1}{5^4} + \frac{1}{7^4} + \cdots$ .

*Solution.* We have

$$\frac{\pi^4}{90} = \sum_{n=1}^{\infty} \frac{1}{n^4} = S + \sum_{\substack{n=1 \\ n \text{ even}}}^{\infty} \frac{1}{n^4} = S + \sum_{n=1}^{\infty} \frac{1}{(2n)^4} = S + \frac{1}{16} \sum_{n=1}^{\infty} \frac{1}{n^4} = S + \frac{\pi^4}{16 \cdot 90}$$

Thus  $S = \frac{\pi^4}{90} - \frac{\pi^4}{16 \cdot 90} = \frac{\pi^4}{96}$ .



## Problem 2

Test the following series for convergence. Treat all real values of the constant parameter  $p$ .

(a).  $\sum_{n=2}^{\infty} \frac{1}{(\log n)^p}$

(b).  $\sum_{n=2}^{\infty} \frac{1}{(\log n)^n}$

(c).  $\sum_{n=2}^{\infty} \frac{1}{n^p(\log n)}$

(d).  $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^p}$

- (a). *Solution.* Note that  $\log n$  is monotonically increasing and  $\log n > 0$  when  $n \geq 2$ . Let  $p \leq 0$ . Then  $(\log n)^p$  is monotonically decreasing, so  $a_n = \frac{1}{(\log n)^p}$  is monotonically increasing. Note that  $a_2 > 0$  for all  $p$ , and  $a_n \geq a_2$  for all  $n$ , thus  $(a_n)$  does not converge to zero because it is bounded below away from zero (one can use  $\varepsilon = a_2$  to show failure to converge). Thus, by the crude divergence,  $\sum_{n=2}^{\infty} \frac{1}{(\log n)^p}$  does not converge.

Let  $p > 0$ . Since  $\log n$  is monotonically increasing,  $(\log n)^p$  is also monotonically increasing. Furthermore, for  $n \geq 2$ ,  $(\log n)^p > 0$ . Thus,  $(a_n)$ , where  $a_n = \frac{1}{(\log n)^p}$ , is a monotonically decreasing series.

Also note that

$$\sum_{k=1}^{\infty} 2^k a_{2^k} = \sum_{k=1}^{\infty} 2^k \frac{1}{(\log 2^k)^p} = \frac{1}{(\log 2)^p} \sum_{k=1}^{\infty} \frac{2^k}{k^p}$$

Note that  $\left(\frac{2^k}{k^p}\right)^{-1} = \frac{k^p}{2^k}$ . Thus by Theorem 3.20 (d) in Rudin (where  $\alpha = p$  and  $p = 1$ ) we know that  $\lim_{n \rightarrow \infty} \frac{k^p}{2^k} = 0$ . But by question 6 (b) from homework 6, which states that if  $x_n \rightarrow 0$  then  $1/x_n$  cannot converge, we have that  $\frac{2^k}{k^p}$  diverges. Thus,  $\sum_{k=1}^{\infty} 2^k a_{2^k}$  diverges as well (crude divergence test). Then, by the Cauchy Condensation Test,  $\sum_{n=2}^{\infty} a_n$  must diverge as well (since  $(a_n)$  is monotonically decreasing and bounded below by 0). Hence, regardless of  $p$ , the series fails to converge.

- (b). *Solution.* Let  $a_n = \frac{1}{(\log n)^n}$  and

$$b_n = \begin{cases} \frac{1}{(\log 2)^2} & n = 2 \\ \frac{1}{(\log 3)^n} & n \geq 3 \end{cases}$$

Consider the series  $\sum_{n=2}^{\infty} b_n = \frac{1}{(\log 2)^2} + \sum_{n=3}^{\infty} \frac{1}{(\log 3)^n}$ . Note that our series is a geometric series, specifically  $\log 3 > 1$  so  $0 < \frac{1}{\log 3} < 1$ , which is the common ratio  $r$ , and so we know that the series  $\sum_{n=2}^{\infty} b_n$  converges.

Now, since  $0 < \log 3 \leq \log n$  for  $n \geq 3$ , we have  $0 < \frac{1}{\log n} < \frac{1}{\log 3} \implies 0 < \frac{1}{(\log n)^n} < \frac{1}{(\log 3)^n}$ , thus  $b_n \geq a_n = |a_n| \geq 0$  for all  $n$ , and thus by the comparison test,  $\sum_{n=2}^{\infty} a_n$  must converge as well. (This is true regardless of  $p$ ; it was not used.)

- (c). *Solution.* Let  $a_n = \frac{1}{n^p(\log n)}$ . Let  $p \leq 0$ . Then  $n > 1 \implies 0 < \frac{1}{n} < 1 \implies \frac{1}{n^p} \geq 1$ . Furthermore,  $0 < \log n < n \implies \frac{1}{\log n} > \frac{1}{n} > 0$ . Thus  $\frac{1}{n^p} \frac{1}{\log n} > \frac{1}{n} = \left|\frac{1}{n}\right| > 0$ . Recall that  $\sum_n \frac{1}{n} = +\infty$ , so by the comparison test,  $\sum_{n=2}^{\infty} a_n = +\infty$  as well, i.e. it fails to converge.

Now let  $0 < p \leq 1$ . Note that  $(n+1)^p > n^p > 0$  and  $\log n + 1 > \log n > 0$  for all  $n$ , thus  $(n+1)^p \log n + 1 > n^p \log n > 0$ , and taking the reciprocal, we get  $a_n > a_{n+1} > 0$ . Now see

$$\sum_{k=1}^{\infty} 2^k \frac{1}{(2^k)^p (\log 2^k)} = \frac{1}{\log 2} \sum_{k=1}^{\infty} \frac{(2^k)^{1-p}}{k}$$

First, if  $p = 1$ , then our sum becomes  $\frac{1}{\log 2} \sum_{k=1}^{\infty} \frac{1}{k}$ , which diverges, so by the Cauchy condensation test,  $\sum_n a_n$  must diverge as well. Now let  $p \neq 1$ . Note that  $\left(\frac{(2^k)^{1-p}}{k}\right)^{-1} = \frac{k}{(2^{1-p})^k}$ . By Theorem 3.20 (d) in Rudin (where  $\alpha = 1$  and  $p = 2^{1-p} - 1 > 0$ ), we know that  $\lim_{k \rightarrow \infty} \frac{k}{(2^{1-p})^k} = 0$ . But then by question 6 (b) from homework 6, we have that  $\frac{(2^k)^{1-p}}{k}$  must diverge as well. Thus  $\sum_{k=1}^{\infty} 2^k a_{2^k}$  diverges as well (crude divergence

test). Then, by the Cauchy condensation test,  $\sum_{n=2}^{\infty} a_n$  must diverge as well. Thus if  $0 < p \leq 1$ , the series fails to converge.

Finally, let  $p > 1$ . Note that for all  $n \geq 3$ ,  $\log n > 1$ , so  $0 < n^p < n^p \log n$ , thus  $0 < \frac{1}{n^p \log n} = \left| \frac{1}{n^p \log n} \right| < \frac{1}{n^p}$ . Since  $p > 1$ , we know that  $\sum_{n=3}^{\infty} \frac{1}{n^p}$  converges, thus by the comparison test,  $\sum_{n=3}^{\infty} \frac{1}{n^p \log n}$  converges as well. Therefore, when  $p > 1$ ,  $\sum_{n=2}^{\infty} \frac{1}{n^p (\log n)}$  converges.

- (d). *Solution.* Let  $a_n = \frac{1}{n(\log n)^p}$ . Let  $p \leq 0$ . Note that since  $0 < \frac{1}{\log n} < 1$  for  $n \geq 3$ , we have  $1 \leq \frac{1}{(\log n)^p}$ . Thus,  $\frac{1}{n(\log n)^p} \geq \frac{1}{n} = \left| \frac{1}{n} \right| > 0$ . Furthermore,  $\sum_n \frac{1}{n}$  diverges, thus by the comparison test,  $\sum_{n=3}^{\infty} a_n$  diverges as well. Thus, when  $p \leq 0$ ,  $\sum_{n=2}^{\infty} a_n$  does not converge.

Now let  $p > 0$ . Note that  $(n+1) > n > 0$  and  $\log n + 1 > \log n > 0 \implies (\log n + 1)^p > (\log n)^p > 0$  for all  $n \geq 2$ . thus  $(n+1)^p \log n + 1 > n^p \log n > 0$ , and taking the reciprocal, we get  $a_n > a_{n+1} > 0$ . Consider

$$\sum_{k=1}^{\infty} 2^k \frac{1}{2^k (\log 2^k)^p} = \frac{1}{(\log 2)^p} \sum_{k=1}^{\infty} \frac{1}{k^p}$$

But the sum is just the  $p$ -series. Thus if  $p \leq 1$ , this sum diverges, and if  $p > 1$ , the sum converges. Thus, by the Cauchy condensation test, when  $0 < p \leq 1$ ,  $\sum_n a_n$  fails to converge; when  $p > 1$ ,  $\sum_n a_n$  converges.

### Problem 3

Consider the set  $\ell^2$  consisting of all real sequences  $x = (x_1, x_2, \dots)$  enjoying the special property that  $\sum_n |x_n|^2$  converges. Define an inner product on  $\ell^2$  as follows:

$$\forall x, y \in \ell^2, \langle x, y \rangle := \sum_{n=1}^{\infty} x_n y_n$$

(a). Prove that the series in this definition converges.

Informally, this is the natural generalization of Euclidean  $k$ -space to the case  $k = \aleph_0$ ; the inner product  $\langle x, y \rangle$  in  $\ell^2$  is analogous to the dot product  $x \bullet y$  in  $\mathbb{R}^k$ . It's only a small stretch to call the elements of  $\ell^2$  "vectors". Add further credibility to this interpretation by defining  $\|x\| = \sqrt{\langle x, x \rangle}$  for each  $x \in \ell^2$ , and then proving

(b)  $|\langle x, y \rangle| \leq \|x\| \|y\|$  for all  $x, y \in \ell^2$ .

(c)  $\|x + y\| \leq \|x\| + \|y\|$  for all  $x, y \in \ell^2$ .

This generalization has some limitations, however. In  $\mathbb{R}^k$ , any sequence of vectors  $x^{(1)}, x^{(2)}, x^{(3)}, \dots$ , whose component sequences converge must be a convergent sequence of vectors, and its limit can be identified by taking the limit in each component separately. Show that this fails in  $\ell^2$ , as follows:

(d) Construct a sequence  $x^{(1)}, x^{(2)}, \dots$ , of vectors in  $\ell^2$  such that  $\|x^{(n)}\| = 1$  for all  $n$ , and yet every  $p \in \mathbb{N}$  the ' $p$ -th component sequence'  $\langle \mathbf{e}_p, x^{(n)} \rangle$  converges to 0 as  $n \rightarrow \infty$ . Here, just as in  $\mathbb{R}^k$ ,  $\mathbf{e}_p$  denotes the "standard unit vector" with exactly one nonzero entry, which is a 1 in position  $p$ .

(a). *Solution.* For all  $n$ , we have  $(x_n + y_n)^2 \geq 0$ , so  $x_n^2 + y_n^2 \geq -2x_n y_n$ , and  $(x_n - y_n)^2 \geq 0$ , so  $x_n^2 + y_n^2 \geq 2x_n y_n$ , hence  $x_n^2 + y_n^2 \geq 2|x_n y_n| \geq |x_n y_n|$ .

Let  $b_n = x_n^2 + y_n^2 = |x_n|^2 + |y_n|^2$ . We now show that  $\sum_n b_n$  converges. Let  $X_n = \sum_{k=0}^n |x_k|^2$  and  $Y_n = \sum_{k=0}^n |y_k|^2$ . Thus  $X_n + Y_n = \sum_{k=0}^n (|x_k|^2 + |y_k|^2) = \sum_{k=0}^n b_k$ . Since  $\sum_n |x_n|^2$  and  $\sum_n |y_n|^2$  converge, denote their limits as  $X = \sum_n |x_n|^2 = \lim_{n \rightarrow \infty} X_n$  and  $Y = \sum_n |y_n|^2 = \lim_{n \rightarrow \infty} Y_n$ . So by the addition limit law, we have  $\sum_n b_n = \lim_{n \rightarrow \infty} \sum_{k=0}^n b_k = \lim_{n \rightarrow \infty} (X_n + Y_n) = X + Y$ , thus  $\sum_n b_n$  converges.

Finally, by the comparison test, since  $\sum_n (x_n^2 + y_n^2)$ , we have that  $\sum_n (x_n y_n)$  converges as well.

(b). *Solution.* Note that if we consider the first  $k$  terms of  $x_n$  and  $y_n$  as entries of a  $k$ -tuple, we have shown in class the Cauchy Schwartz inequality:

$$L_k = \left| \sum_{n=1}^k x_n y_n \right| \leq \sqrt{\sum_{n=1}^k x_n^2} \sqrt{\sum_{n=1}^k y_n^2} = \sqrt{\sum_{n=1}^k x_n^2 \sum_{n=1}^k y_n^2} = R_k$$

Note that  $L_k$  and  $R_k$  are sequences that satisfy  $L_k \leq R_k$  for all  $k$ . Thus by the lemma from October 11 from the course notes, we also have

$$\liminf_{k \rightarrow \infty} L_k \leq \liminf_{k \rightarrow \infty} R_k \quad \text{and} \quad \limsup_{k \rightarrow \infty} L_k \leq \limsup_{k \rightarrow \infty} R_k$$

Furthermore, both  $\sum_n x_n^2$  and  $\sum_n y_n^2$  converge, so our limit laws tell us that their product must also converge, and  $R_k$  is just the square of a convergent sequence, and so  $R_k$  must also converge. Additionally, we proved in part (a) that  $L_k$  converges. Thus, both of their lim sups and lim infs must equal each other, so we get

$$\lim_{k \rightarrow \infty} L_k \leq \lim_{k \rightarrow \infty} R_k$$

But extracting the definitions of  $L_k$  and  $R_k$ , this is just

$$\begin{aligned} \lim_{k \rightarrow \infty} \left| \sum_{n=1}^k x_n y_n \right| &\leq \lim_{k \rightarrow \infty} \sqrt{\sum_{n=1}^k x_n^2} \sqrt{\sum_{n=1}^k y_n^2} \\ \implies |\langle x, y \rangle| &= \left| \sum_{n=1}^{\infty} x_n y_n \right| \leq \sqrt{\sum_{n=1}^{\infty} x_n^2} \sqrt{\sum_{n=1}^{\infty} y_n^2} = \|x\| \|y\| \end{aligned}$$

- (c). *Solution.* If I don't know something to do with the previous one. Note that if we consider the first  $k$  terms of  $x_n$  and  $y_n$  as entries of a  $k$ -tuple, we have shown in class the triangle inequality:

$$L_k = \sqrt{\sum_{n=1}^k x_n + y_n} \leq \sqrt{\sum_{n=1}^k x_n^2} \sqrt{\sum_{n=1}^k y_n^2} = \sqrt{\sum_{n=1}^k x_n^2 \sum_{n=1}^k y_n^2} = R_k$$

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$$\lim_{k \rightarrow \infty} L_k \leq \lim_{k \rightarrow \infty} R_k$$

But extracting the definitions of  $L_k$  and  $R_k$ , this is just

$$\begin{aligned} \lim_{k \rightarrow \infty} \left| \sum_{n=1}^k x_n y_n \right| &\leq \lim_{k \rightarrow \infty} \sqrt{\sum_{n=1}^k x_n^2} \sqrt{\sum_{n=1}^k y_n^2} \\ \implies |\langle x, y \rangle| &= \left| \sum_{n=1}^{\infty} x_n y_n \right| \leq \sqrt{\sum_{n=1}^{\infty} x_n^2} \sqrt{\sum_{n=1}^{\infty} y_n^2} = \|x\| \|y\| \end{aligned}$$

- (d). *Solution.* Consider the sequence of vectors:

$$\begin{aligned} x^{(1)} &= 1, 0, 0, \dots \\ x^{(2)} &= \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0, 0, \dots \\ &\vdots \\ x^{(n)} &= \underbrace{\frac{1}{\sqrt{n}}, \frac{1}{\sqrt{n}}, \dots, \frac{1}{\sqrt{n}}}_{n \text{ times}}, 0, 0, \dots \end{aligned}$$

All of these vectors lie in  $\ell^2$ , since they are just the sum of a finite sequence of terms. Note that  $\|x^{(n)}\| = \sum_{k=0}^n \frac{1}{n} = 1$ .

However,  $\langle e_p, x^{(n)} \rangle = \frac{1}{\sqrt{n}}$  if  $p \leq n$  or  $= 0$  if  $p > n$ . Regardless, as  $n \rightarrow \infty$ ,  $\frac{1}{\sqrt{n}} \rightarrow 0$  as well, thus  $\langle e_p, x^{(n)} \rangle \rightarrow 0$  as  $n \rightarrow \infty$ .

**Problem 4**

Given that the sequence  $(s_n + 2s_{n+1})$  converges, prove that the sequence  $(s_n)$  converges.

*Solution.* Cauchy-ness: Since  $(s_n + 2s_{n+1})$  converges, then for any  $\varepsilon'$ , there exists some  $N' \in \mathbb{N}$  such that for all  $n \geq N$  and for all  $p \in \mathbb{N}$ , we have  $|2s_{n+p+1} + s_{n+p} - 2s_{n+1} - s_n| < \varepsilon'$ .

We want to show that if  $\varepsilon > 0$ , there exists some  $N \in \mathbb{N}$  such that for all  $n \geq N$  and for all  $p \in \mathbb{N}$ , we have  $|s_{n+p} - s_n| < \varepsilon$ . To do this then, we want some bound on  $|2s_{n+p+1} - 2s_{n+1}|$ . This kinda makes me feel like induction. If we let  $p = 1$ , then we have  $|2s_{n+2} - 2s_{n+1}|$ .

Maybe something about how

Let  $\varepsilon > 0$  be arbitrary. Let  $N = N'$ . We will show that  $(s_n)$  is Cauchy. Let  $N = N'$  (where  $N'$  is so that other series bounded by  $\varepsilon$  too). Let  $n \geq N$ . We now induct on  $p$ . Base case ( $p = 1$ ): we have  $|s_{n+1} - s_n|$ . But note that  $\varepsilon > |2s_{n+2} + s_{n+1} - 2s_{n+1} - s_n| = |2s_{n+2} - s_{n+1} - s_n|$ .

Hmm, what if showing  $s_n$  gets arbitrarily close to  $s_n + 2s_{n+1}$ . ff

Let  $a_n = s_n + 2s_{n+1}$ . Then  $s_n = a_n - 2a_{n+1} + 4a_{n+2} - + \dots = \sum_{i=0}^{\infty} (-2)^i a_{n+i}$ .





**Problem 5**

*Prove that if  $\sum_{n=1}^{\infty} a_n^2$  converges, then  $\sum_{n=1}^{\infty} \frac{a_n}{n^q}$  converges for any constant  $q > \frac{1}{2}$ .*

*Solution.* First, note that  $\sum_n |\frac{1}{n^q}|^2 = \sum_n \frac{1}{n^{2q}}$ . Since  $2q > 1$ , this is a  $p$ -series that converges. Thus, by problem 3(a), we have that  $\sum_{n=1}^{\infty} \frac{a_n}{n^q}$  will converge as well (where we substitute  $x_n = a_n$  and  $y_n = \frac{1}{n^q}$ ).



## Problem 6

In parts (a)-(c) below, suppose  $a_n > 0$  and  $b_n > 0$  for all  $n$ , and define

$$A = \sum_{n=1}^{\infty} a_n, \quad B = \sum_{n=1}^{\infty} b_n$$

- (a). Prove the Limit Comparison Test: If  $b_n/a_n$  converges to a real number  $L > 0$ , then series  $A$  converges if and only if series  $B$  converges.
- (b). Prove the Ratio Comparison Test: If  $a_{n+1}/a_n \leq b_{n+1}/b_n$ , convergence of series  $B$  implies convergence of series  $A$ . What if  $a_{n+1}/a_n \leq b_n/b_{n-1}$  instead? [Clue: Start by finding upper and lower bounds for the sequence  $r_n = a_n/b_n$ .]
- (c). Use (b) with  $\zeta(p)$  to prove Raabe's Test: if  $p > 1$  and  $a_{n+1}/a_n \leq 1 - p/n$  for all  $n$  sufficiently large, then series  $A$  converges. [Clue: First show that  $1 - px < (1 - x)^p$  for all  $x \leq 1$ . Just use calculus.]
- (d). Test  $\sum_n a_n$  for convergence, where  $a_n = \frac{1 \cdot 4 \cdots (3n+1)}{n^2 3^n n!}$ .

- (a). *Solution.* Let  $b_n/a_n \rightarrow L > 0$  as  $n \rightarrow \infty$ . Then for any  $\varepsilon = L$ , there exists some  $N \in \mathbb{N}$  such that for  $n \geq N$ , we have  $|b_n/a_n - L| < L$ . Furthermore, since  $a_n, b_n, L > 0$ , we have

$$\frac{b_n}{a_n} - L = \left| \frac{b_n}{a_n} \right| - |L| \leq \left| \left| \frac{b_n}{a_n} \right| - |L| \right| \leq \left| \frac{b_n}{a_n} - L \right| < L$$

Thus  $0 < |b_n| < 2La_n$ . Assume that series  $A$  converges. Then  $\lim_{n \rightarrow \infty} \sum_{k=N}^n (2La_k) = 2L \lim_{n \rightarrow \infty} \sum_{k=N}^n a_k$  converges as well. Thus by the comparison test,  $\sum_{k=N}^{\infty} b_k$  converges, thus  $\sum_{k=1}^{N-1} b_k + \sum_{k=N}^{\infty} b_k = B$  converges as well.

Now, note that if  $b_n/a_n$  converges to some positive value,  $a_n/b_n$  must converge to some positive value as well, specifically,  $L^{-1}$  (by Rudin Theorem 3.3 (d)), since  $b_n/a_n \neq 0$  for all  $n$  and  $L \neq 0$ . Thus, we can repeat an identical argument to the one above to show that  $B$  converging implies  $A$  converging (where we just swap the  $a_n$ 's and  $b_n$ 's around).

- (b). *Solution.* Let  $a_{n+1}/a_n \leq b_{n+1}/b_n$ . Then since  $a_n, b_n > 0$ , we have

$$\frac{a_n}{b_n} \geq \frac{a_{n+1}}{b_{n+1}}$$

This clearly has an upper bound, namely  $a_1/b_1$ , and since both  $a_n, b_n > 0$  for all  $n$ , we must have  $a_n/b_n > 0$  for all  $n$ , hence 0 is a lower bound for  $a_n/b_n$ . Thus, by the Monotone Convergence property, we have that  $a_n/b_n$  converges, which we'll denote to be a value,  $L \geq 0$ . If  $L > 0$ , then convergence of  $B$  implies convergence of  $A$  by the Limit Comparison Test above.

It remains to show this is still true when  $L = 0$ . If  $a_n/b_n \rightarrow 0$  as  $n \rightarrow \infty$ , then if  $\varepsilon = 1$ , there exists some  $N \in \mathbb{N}$  such that for all  $n \geq N$ , we have  $\left| \frac{a_n}{b_n} \right| < 1$ . But  $\frac{a_n}{b_n} = \left| \frac{a_n}{b_n} \right|$ , thus  $0 < a_n = |a_n| < b_n$ . Assume that series  $B$  converges. Then  $\lim_{n \rightarrow \infty} \sum_{k=N}^n b_k$  converges as well (all subsequences of a convergent sequence converge). Thus by the comparison test,  $\sum_{k=N}^{\infty} a_k$  converges, thus  $\sum_{k=1}^{N-1} a_k + \sum_{k=N}^{\infty} a_k = A$  converges as well.

- (c). *Solution.* Recall the binomial theorem, that is

$$(1 - x)^p = 1 - px +$$

ff

- (d). *Solution.* ff

**Problem 7**

*Prove: If each  $a_n \geq 0$  and  $\sum_{n=1}^{\infty} a_n$  diverges, then  $\sum_{n=1}^{\infty} \frac{a_n}{1+a_n}$  also diverges. Does the converse hold?*

*Solution.* We prove the contrapositive. Let each  $a_n \geq 0$ . Let  $\sum_{n=1}^{\infty} \frac{a_n}{1+a_n}$  converge. By the Monotone Convergence criterion, we must have that the sequence of partial sums of  $\frac{a_n}{1+a_n}$  is bounded, say  $0 \leq \frac{a_n}{1+a_n} < M$  and  $M > 1$ . If wait this should be a partial sum say  $0 \leq \sum_{n=1}^k \frac{a_n}{1+a_n} < M$ . Then  $a_n < M + Ma_n \implies -M < (M-1)a_n \implies -\frac{M}{M-1} < a_n$ . The thing is... I doubt that  $M$  can turn into a bound for  $\sum_n a_n$ . ff

The converse of this is if  $\sum_n a_n$  converges, then  $\sum_n \frac{a_n}{1+a_n}$  converges as well. This is not true: we provide the counter-example  $a_n =$



**Problem 8**

- (a). Prove: Given any  $D \in \mathbb{R}$  and  $\delta > 0$ , there is a finite collection of numbers  $a_1, a_2, \dots, a_N$  such that  $D = a_1 + a_2 + \dots + a_N$  and

$$\delta > |a_1| > |a_2| > \dots > |a_N| > 0$$

- (b). Let  $(\sigma_n)_{n \in \mathbb{N}}$  be an arbitrary sequence of real numbers. Explain how to construct a sequence  $(x_n)_{n \in \mathbb{N}}$  in  $\mathbb{R}$  satisfying, simultaneously

(i)  $|x_n| > |x_{n+1}|$  for all  $n$ , and  $x_n \rightarrow 0$  as  $n \rightarrow \infty$ , and

(ii) the sequence  $(s_N)_{N \in \mathbb{N}}$  defined by  $s_N = \sum_{n=1}^N x_n$  has  $(\sigma_n)_n$  as a subsequence.

Discussion: This show badly the converse of the Crude Divergence Test can fail: the series  $\sigma_n x_n$  has terms tending to 0, yet its sequence of partial sums can be wild enough to hit all elements of the preassigned  $(\sigma_n)_n$ .

- (a). *Solution.* Let  $q = |D|/\delta \dots$  the size of each partition. First term needs to be better than half, otherwise will get an infinite sum. Each partition  $\pi$  gets split into two that add up to total size of  $q$ , the split depends on how many partititons there are...  $q$  many.

ff

- (b). *Solution.* We construct our sequence  $(x_n)$  inductively such that  $(\sigma_n)_n$  is a subsequence of  $s_N$ . Let  $x_1 = \sigma_1 \implies s_1 = \sigma_1$ . Now, for any  $k \in \mathbb{N}$ , assume that  $x_j$ , for all  $j \in \{1, \dots, N\}$ , has been defined such that  $s_N = \sigma_k$  and  $|x_n| > |x_{n+1}|$  for all  $n$ . By part (a), if  $\delta = \min\{|x_N|, \frac{1}{N}\}$  and  $D = \sigma_{k+1} - \sigma_k$ , there is some finite collection of  $M$  terms such that  $\min\{|x_N|, \frac{1}{N}\} > |x_{N+1}| > |x_{N+2}| > \dots > |x_{N+M}| > 0$  and  $\sigma_{k+1} - \sigma_k = x_{N+1} + x_{N+2} + \dots + x_{N+M}$ . Thus,  $s_{N+M} = s_N + x_{N+1} + x_{N+2} + \dots + x_{N+M} = \sigma_k + \sigma_{k+1} - \sigma_k = \sigma_{k+1}$ . Thus, our constructed sequence satisfies (ii).

To show it satisfies (i), note that we have  $|x_n| > |x_{n+1}|$  for all  $n$ , by construction. Finally, to show that  $x_n \rightarrow 0$  as  $n \rightarrow \infty$ , let  $\varepsilon > 0$  be arbitrary. Then by Archimedean property, there exists some  $k \in \mathbb{N}$  such that  $k > \frac{1}{\varepsilon} > 0 \implies 0 < \frac{1}{k} < \varepsilon$ . But then we know that for all  $n > k$ , we have  $|x_n| < \frac{1}{k} < \varepsilon$  by the construction, thus  $x_n \rightarrow 0$  as  $n \rightarrow \infty$ , giving us (i) as well.