

Problem 1) Calculate the series

$$I_1 = \sum_{n=1}^{\infty} \frac{1}{4^n}, \quad I_2 = \sum_{n=0}^{\infty} \frac{(-1)^n}{3^n}. \quad (1)$$

Recall that for a geometric series $\sum_{n=0}^{\infty} ar^n = a/(1-r)$.

For I_1 , we can write

$$I_1 = \sum_{n=0}^{\infty} \frac{1}{4^n} - 1 = \frac{1}{1 - 1/4} - 1 = \frac{1}{3}. \quad (2)$$

For I_2 , $a = 1$ and $r = -1/3$, meaning I_2

$$I_2 = \frac{1}{1 + 1/3} = \frac{3}{4}. \quad (3)$$

Problem 2) Calculate the sum

$$I_3 = \sum_{n=1}^N \left[\frac{1}{n} - \frac{1}{1+n} \right]. \quad (4)$$

What is the limit of I_3 at $N \rightarrow \infty$.

We can split I_3 into two series as

$$I_3 = \sum_{n=1}^N \frac{1}{n} - \sum_{n=1}^N \frac{1}{n+1}, \quad (5)$$

and we can shift indices on the second series with the substitution $m = n + 1$ such that

$$I_3 = \sum_{n=1}^N \frac{1}{n} - \sum_{m=2}^{N+1} \frac{1}{m} = 1 - \frac{1}{N+1} = \frac{N}{N+1}. \quad (6)$$

The infinite series

$$\lim_{N \rightarrow \infty} I_3 = \sum_{n=1}^{\infty} \left[\frac{1}{n} - \frac{1}{n+1} \right] = 1 \quad (7)$$

since $1/(N+1) \rightarrow 0$ as $N \rightarrow \infty$

Problem 3) Does the alternating series

$$I_1 = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^{7/6}} \quad (8)$$

converge absolutely?

The series I_1 converges absolutely:

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^n}{n^{7/6}} \right| = \sum_{n=1}^{\infty} \frac{1}{n^{7/6}} < \int_1^{\infty} \frac{dx}{x^{7/6}} = -6x^{-1/6} \Big|_1^{\infty} = 6. \quad (9)$$

Since the series is bounded above and below I_1 is absolutely convergent.

Problem 4) Does the series

$$I_2 = \sum_{n=1}^{\infty} \frac{x}{(nx+1)[(n+1)x+1]} \quad (10)$$

with $x > 0$ converge uniformly?

Notice that we can write the series as

$$I_2 = \sum_{n=1}^{\infty} \left[\frac{1}{nx+1} - \frac{1}{(n+1)x+1} \right] = \sum_{n=1}^{\infty} \frac{1}{nx+1} - \sum_{n=1}^{\infty} \frac{1}{(n+1)x+1}, \quad (11)$$

The N^{th} partial sum is given as

$$I_{2,N} = \sum_{n=1}^N \frac{1}{nx+1} - \sum_{n=1}^N \frac{1}{(n+1)x+1}, \quad (12)$$

and the second sum can be rewritten by shifting indices to $m = n+1$ such that it is clear that the partial sum is simply

$$I_{2,N} = \frac{1}{x+1} - \frac{1}{(N+1)x+1}. \quad (13)$$

Taking the limit $N \rightarrow \infty$, we find

$$\boxed{I_2 = \frac{1}{x+1}}. \quad (14)$$

which is continuous on $x > 0$, implying that I_2 is uniformly convergent on $x > 0$.

Problem 5) Calculate the infinite product

$$I_3 = \prod_{n=1}^{\infty} \left[1 + \frac{(-1)^n}{n+1} \right]. \quad (15)$$

We can heuristically solve this problem by writing the first several terms of the product:

$$\begin{aligned} I_3 &= \left(1 - \frac{1}{2}\right) \left(1 + \frac{1}{3}\right) \left(1 - \frac{1}{4}\right) \left(1 + \frac{1}{5}\right) \left(1 - \frac{1}{6}\right) \cdots \\ &= \frac{1}{2} \cdot \frac{4}{3} \cdot \frac{3}{4} \cdot \frac{6}{5} \cdot \frac{5}{6} \cdots = \boxed{\frac{1}{2}}. \end{aligned} \quad (16)$$

More formally, we can write the product in terms of its even and odd terms as follows

$$\begin{aligned} I_3 &= \frac{1}{2} \prod_{k=1}^{\infty} \left[1 + \frac{(-1)^{2k}}{2k+1} \right] \left[1 + \frac{(-1)^{2k+1}}{(2k+1)+1} \right] \\ &= \frac{1}{2} \prod_{k=1}^{\infty} \frac{2k+2}{2k+1} \cdot \frac{2k+1}{2k+2} = \frac{1}{2}. \end{aligned} \quad (17)$$