

Infinite series:

$$\Rightarrow S = \sum_{n=1}^{\infty} a_n$$

Partial sum $S_n = \sum_{i=1}^n a_i$.

If the sequence of partial sum converges to S , the series is Convergent.

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

$$\Rightarrow \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots$$

$$S_1 = \frac{1}{2} \quad S_2 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4} \quad S_n = \frac{1}{2} + \frac{1}{4} + \dots + \frac{1}{2^n}$$
$$= 2^n \cdot \frac{1}{2^n}$$

$$\lim_{n \rightarrow \infty} S_n = 1$$

$$\Rightarrow t_n = \frac{1}{n} - \frac{1}{n+1}$$

$$\sum_{i=1}^n t_i$$

$$S_n = 1 - \frac{1}{n+1}$$

$$(t_1 + t_2) + (t_2 + t_3)$$

\hookrightarrow telescopic series.

$$t_n = \frac{2}{n^2 - 1}$$

$$\Rightarrow \frac{1}{2n-1} - \frac{1}{2n+1}$$

$$S_n = 1 - \frac{1}{2n+1}$$

a, r

$$S_n = \frac{a(1-r^n)}{1-r}$$

$$\Rightarrow S_n = a + ar + ar^2 + \dots + ar^{n-1} \quad (i)$$

Let us multiply this equation by r

$$rS_n = ar + ar^2 + ar^3 + \dots + ar^n \quad (ii)$$

$$\Rightarrow (ii) - (i)$$

$$S_n(r-1) = a - ar^n$$

$$S_n = \frac{a - ar^n}{r-1} \quad \text{if } r \neq 1$$

if $|r| > 1$ $r^n \rightarrow \infty$ then $\lim_{n \rightarrow \infty} \frac{a - ar^n}{1-r} = \infty$

\rightarrow if $|r| < 1$, $r^n \rightarrow 0$ as $n \rightarrow \infty$ that is $\lim_{n \rightarrow \infty} \frac{a - ar^n}{1-r} = \frac{a}{1-r}$

\Rightarrow Thus series converges to sum $\frac{a}{1-r}$

$$S_n = 0.08$$

$$S_n = \frac{8}{10^2} + \frac{8}{10^4} + \frac{8}{10^6} + \dots = \sum_{n=0}^{\infty} \frac{8}{10^2} \left(\frac{1}{10^2}\right)^n$$

$$a = \frac{8}{10^2} \quad \& \quad r = \frac{1}{10^2}$$

Thus sum is given by

$$S_n = 0.\overline{08} = \frac{a}{1-r} = \frac{\frac{8}{10^2}}{1 - \frac{1}{10^2}} = \frac{8}{99}$$

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$$\frac{|x+y|}{1+|x+y|} \leq \frac{|x|}{1+|x|} + \frac{|y|}{1+|y|}$$

$$|x+y| \leq |x|$$

$$|x+y| \leq |y|$$

$$|x+y| \geq \max(|x|, |y|)$$

\Rightarrow consider case (i)

$$|x+y| \leq |x|$$

Since $|x+y| \leq |x|$, we get

$$|x+y| + |x| |x+y| \leq |x| + |x| |x+y|$$

$$\text{So, } |x+y| (1+|x|) \leq |x| (1+|x+y|)$$

$$\text{implying } \frac{|x+y|}{1+|x+y|} \leq \frac{|x|}{1+|x|} \quad \Rightarrow$$

$$\Rightarrow \frac{|x+y|}{1+|x+y|} \leq \frac{|x|}{1+|x|} + \frac{|y|}{1+|y|}.$$

Case 3:

$$|x+y| \geq \max(|x|, |y|).$$

triangle inequalities

$$|x+y| \leq |x| + |y|.$$

$$\frac{|x+y|}{1+|x+y|} \leq \frac{|x|}{1+|x|} + \frac{|y|}{1+|x+y|}$$

$$\frac{|x+y|}{1+|x+y|} \leq \frac{|x|}{1+|x|} + \frac{|y|}{1+|y|}.$$

Holder inequalities:

Prove that for $n \in \mathbb{N}$ & $x_j \in \mathbb{R}^+$

for $1 \leq j \leq n$, one has that

$$\sqrt[n]{\prod_{j=1}^n x_j} \leq \frac{1}{n} \sum_{j=1}^n x_j$$

Young's inequality

for $p \in (1, \infty)$, we have $xy \leq \frac{x^p}{p} + \frac{y^q}{q}$

for $x, y \in \mathbb{R}^+$ & $\frac{1}{p} + \frac{1}{q} = 1$

$$q = \frac{p}{p-1}$$

Induction $n=1$. its true.

$n=2$ true.

Let us consider this inequality to be true for n .

Young's inequalities for $p \in (1, \infty)$, we have $xy \leq \frac{x^p}{p} + \frac{y^q}{q}$ for $x, y \in \mathbb{R}^+$.

$$\sqrt[n+1]{\prod_{j=1}^{n+1} x_j} \leq \underbrace{\left(\frac{1}{n} \sum_{j=1}^n x_j \right)^{\frac{n}{n+1}}}_{x} \cdot \underbrace{(x_{n+1})^{\frac{1}{n+1}}}_{y} \leq \frac{1}{n+1} \sum_{j=1}^n x_j + x_{n+1} = \frac{1}{n+1} \sum_{j=1}^{n+1} x_j$$

$$\ell_p \text{ norm} \quad |x|_p = \left(\sum_{j=1}^n |x_j|^p \right)^{1/p}$$

For $p \in (1, \infty)$ & $x = (x_1, x_2, x_3, \dots, x_n) \in \mathbb{R}^n$

show that $\sum_{j=1}^n |x_j y_j| \leq |x|_p |y|_q$

we think of loss of generality $x \neq 0, y \neq 0$.

$$\frac{|x_j|}{|x|_p} \cdot \frac{|y_j|}{|y|_q} \leq \frac{1}{p} \frac{|x_j|^p}{|x|_p^p} + \frac{1}{q} \frac{|y_j|^q}{|y|_q^q}$$

$$\forall 1 \leq j \leq n \Rightarrow x \cdot y \leq \frac{x^p}{p} + \frac{y^q}{q}$$

$$\frac{\sum |x_j y_j|}{|x|_p |y|_q} \leq \sum \frac{\sum_{j=1}^n |x_j|^p}{|x|_p^p} \cdot \frac{1}{p} \downarrow$$

$$= \sum_{j=1}^n |x_j y_j| \leq |x|_p |y|_q$$

$$\leq \frac{1}{p} + \frac{1}{q} = 1$$

Convergence.

$$x_n = \frac{n^2}{\sqrt{n^6+1}} + \frac{n^2}{\sqrt{n^6+2}} - \frac{n^2}{\sqrt{n^6+n}}$$

we have

$$\sqrt{n^6+i} > \sqrt{n^6} \quad \forall i \in \{0, 1, 2, \dots, n\}.$$

$$\Rightarrow x_n < \frac{n^2}{\sqrt{n^6}} + \frac{n^2}{\sqrt{n^6}} + \dots \text{ n times.}$$

$$\therefore \frac{n}{\sqrt{n^6+i}} < \frac{n}{\sqrt{n^6}}.$$

Thus

$$\frac{n^2 n}{n^3} = 1 \Rightarrow x_n < 1 \text{ --- (1).}$$

$$\text{Now, } n^6+i \leq n^6+n \quad \forall i \in \{0, 1, 2, \dots, n\}.$$

$$\Rightarrow x_n > \frac{n^2}{\sqrt{n^6+n}} + \dots \text{ n times.}$$

2)

$$x_n > \frac{n^2}{\sqrt{\frac{n^6+n}{n^6}}} \Rightarrow x_n > \frac{1}{\sqrt{1+\frac{1}{n^5}}} \text{ --- (2)}$$

By ① & ②.

$$\frac{1}{\sqrt{1 + \frac{1}{n^5}}} < x_n < 1 \quad \text{③}$$

we have

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

$$\& \lim_{n \rightarrow \infty} 1 = 1.$$

By squeeze theorem, we get

$$\lim_{n \rightarrow \infty} x_n = 1 < \frac{1}{p} + \frac{1}{q} = 1.$$

⇒ Let $\{x_n\}$ defined by

$$x_1 = 1 \quad \& \quad x_{n+1} = \frac{1}{2} \left(x_n + \frac{2}{x_n} \right).$$

Is $\{x_n\}$ is convergent & find its limit.

Let us first show by induction

$$x_n \geq 0. \quad \& \quad 1 \leq x_n^2 \leq 2.$$

$$x_{n+1}^2 = \frac{1}{4} \left(x_n^2 + \frac{4}{x_n^2} + 4 \right) \geq \frac{1}{4} \left(\frac{x_n^2 + 4}{x_n^2} + 4 \right)$$

$$(2 - x_n)^2 \geq 0.$$

$$4 - 4x_n^2 + x_n^4 \geq 0.$$

$$\Rightarrow \frac{x_n^4 + 4}{4x_n^2} \leq 1. \Rightarrow \downarrow$$

$$\boxed{x_{n+1}^2 \leq 1 + 1 = 2.}$$

$$\Rightarrow 1 \leq x_{n+1}^2 \leq 2.$$