

1. Prove that convergence of $\{s_n\}$ implies convergence of $\{|s_n|\}$. Is the converse true?

NTS: $\{S_n\}$ is cgt $\Rightarrow \{|S_n|\}$ is cgt

We use ε -definition

Let $\varepsilon > 0$.

Since $\{S_n\}$ is cgt

Suppose that $\{S_n\}$ is cgt to S .

Then $\exists N_0$ s.t. ~~$|S_n - S|$~~ $n \geq N_0 \Rightarrow |S_n - S| < \varepsilon$

Suppose that $n \geq N_0$, Then

$$||S_n| - |S|| \leq |S_n - S| < \varepsilon \quad \begin{matrix} \text{(Reverse triangle)} \\ \text{inequality} \end{matrix}$$

Thus, $\{|S_n|\}$ is cgt to $|S|$.

But The converse is false.

Converse: If $\{|S_n|\}$ is cgt then $\{S_n\}$ is cgt.

Counter example: Let $\{S_n\} = \{(-1)^n\}$. Then,

$$|S_n| = |(-1)^n| = 1 \text{ for all } n \in \mathbb{N}$$

Then $|S_n| \rightarrow 1$ as $n \rightarrow \infty$.

i.e. S_n is cgt to 1.

But, $\{S_n\}$ is not cgt. We prove that by contradiction.

Suppose that $\lim_{n \rightarrow \infty} (-1)^n = L$

Then $\exists N_0 \in \mathbb{N}$ s.t. $\forall n \in \mathbb{N}, n \geq N_0 \Rightarrow |(-1)^n - L| < 1$

$$\text{So, } |(-1)^n - L| < 1$$

$$\text{Further } |(-1)^{n+1} - L| < 1$$

We know that either $(-1)^n = 1$ and $(-1)^{n+1} = -1$ or $(-1)^n = -1$ and $(-1)^{n+1} = 1$. Therefore,

$$|1 - L| < 1 \text{ and } |-1 - L| < 1$$

$$-1 < (1 - L) < 1 \text{ and } -1 < (-1 - L) < 1$$

$$\text{Thus, } -L < 0 \text{ and } L < 0$$

$$L > 0$$

This contradiction

2. Calculate $\lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n)$.

Calculate $\lim_{n \rightarrow \infty} (\sqrt{n^2 + n} - n)$
Observe

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

Then

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

3. If $s_1 = \sqrt{2}$, and

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \quad (n = 1, 2, 3, \dots),$$

prove that $\{s_n\}$ converges, and that $s_n < 2$ for $n = 1, 2, 3, \dots$.

(3) Suppose that $s_1 = \sqrt{2}$ and

$$s_{n+1} = \sqrt{2 + \sqrt{s_n}} \quad \text{for } n = 1, 2, 3, \dots$$

We are going to prove thm 3.14

First we are going to show that, $s_n < 2, n=1, 2, 3, \dots$

We are going to use mathematical induction

$s_1 = \sqrt{2} < 2$ (Base is trivial)

Assume that $s_p < 2$ for $p \in \mathbb{N}$.

Then $p+1$ case

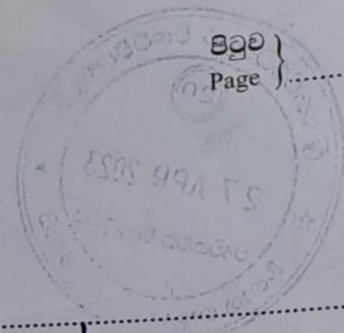
$$s_{p+1} = \sqrt{2 + \sqrt{s_p}} < \sqrt{2 + \sqrt{2}} < 2$$

Therefore, by mathematical induction,
 $s_n < 2$ for all $n \in \mathbb{N}$.

Since we already show that $\{s_n\}$ is bdd
It is easy to use thm 3.14. So we have
to show that $\{s_n\}$ is monotone. Again we
use the mathematical induction.

$$S_1 = \sqrt{2}$$

$$\begin{aligned} S_2 &= \sqrt{2 + \sqrt{S_1}} = \sqrt{2 + \sqrt{2}} \\ &= (2 + 2^{1/4})^{1/2} > \sqrt{2} = S_1 \end{aligned}$$



So, base case is True.

Now assume that

$$S_{p+1} > S_p, \quad p \in \mathbb{N} \quad (*)$$

Now we need to show that $S_{p+2} > S_{p+1}$

$$\begin{aligned} S_{p+2} &= \sqrt{2 + \sqrt{S_{p+1}}} > \sqrt{2 + \sqrt{S_p}} \quad (\text{by } *) \\ &= S_{p+1} \end{aligned}$$

Therefore, by mathematical induction,

$$S_{n+1} > S_n \quad \text{for all } n = 1, 2, 3, \dots$$

Therefore, $\{S_n\}$ is monotonically increasing

and bounded above. Therefore by Thm 3.14

$\{S_n\}$ is convergent

4. Find the upper and lower limits of the sequence $\{s_n\}$ defined by

$$s_1 = 0; \quad s_{2m} = \frac{s_{2m-1}}{2}; \quad s_{2m+1} = \frac{1}{2} + s_{2m}.$$

④

$$s_1 = 0$$

$$s_{2m} = \frac{s_{2m-1}}{2}$$

$$s_{2m+1} = \frac{1}{2} + s_{2m}$$

$$s_1 = 0$$

$$s_2 = 0$$

$$s_3 = \frac{1}{2}$$

$$s_4 = \frac{1}{4}$$

$$s_5 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$$

Claim: $s_{2m} = \frac{1}{2} - \frac{1}{2^m}$ for all $m=1, 2, 3, \dots$

We are going to use mathematical induction

$$s_2 = \frac{1}{2} - \frac{1}{2^1} = 0. \text{ Thus, } \text{base case is true.}$$

Now suppose that $s_{2p} = \left(\frac{1}{2} - \frac{1}{2^p}\right)$

Now $p+1$ case,

$$S_{2^{p+1}} = \frac{S_{2^p} + S_{2^{p+1}}}{2}$$

$$= \frac{1}{2} \left(\frac{1}{2} + S_{2^p} \right)$$

$$= \frac{1}{4} + \frac{1}{2} S_{2^p}$$

$$= \frac{1}{4} + \frac{1}{2} \left(\frac{1}{2} - \frac{1}{2^p} \right) \quad \begin{array}{l} \text{(by induction)} \\ \text{(hypothesis)} \end{array}$$

$$= \frac{1}{4} + \frac{1}{4} - \frac{1}{2^{p+1}}$$

$$= \frac{1}{2} - \frac{1}{2^{p+1}}$$

Then By mathematical induction,

$$S_{2m} = \frac{1}{2} - \frac{1}{2^m} \text{ for } m \in \mathbb{N}. \text{ Then}$$

$$S_{2m+1} = \frac{1}{2} + S_m = \frac{1}{2} + \frac{1}{2} - \frac{1}{2^m} = 1 - \frac{1}{2^m} \text{ for } m \in \mathbb{N}.$$

$$\text{Then } m \xrightarrow{\lim} \infty S_{2m} = \frac{1}{2} - \frac{1}{2^m} = \frac{1}{2}$$

$$m \xrightarrow{\lim} \infty S_{2m+1} = 1 - \frac{1}{2^m}$$

$$\text{Then, } m \xrightarrow{\lim} \infty S_{2m} = n \xrightarrow{\lim} \infty \left(\frac{1}{2} - \frac{1}{2^m} \right) = \frac{1}{2}$$

$$m \xrightarrow{\lim} \infty S_{2m+1} = n \xrightarrow{\lim} \infty \left(1 - \frac{1}{2^m} \right) = 1$$

Hence,

$$\lim_{n \rightarrow \infty} \sup (S_n) = 1 \quad \text{and}$$

$$\lim_{n \rightarrow \infty} \inf (S_n) = \frac{1}{2}$$

Let $\{a_n\}$ and $\{b_n\}$ be two real sequence.

~~Case~~ A Avoid cases | * If $\limsup_{n \rightarrow \infty} a_n = \infty$ and $\limsup_{n \rightarrow \infty} b_n = -\infty$

or * If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = \infty$

Case-I | - If $\limsup_{n \rightarrow \infty} a_n = +\infty$ or $\limsup_{n \rightarrow \infty} b_n = +\infty$

- If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = \infty$

Then result is obvious.

Case-II | - If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and b_n is bounded above. (i.e. $\exists M_0, b_n \leq M_0$ for all $n \in \mathbb{N}$).

$$\left(\limsup_{n \rightarrow \infty} a_n = -\infty \right) \Rightarrow \left(\forall M \in \mathbb{R} \exists N \in \mathbb{N} \text{ s.t. } n \geq N \Rightarrow a_n \leq M \right)$$

$$(a_n + b_n) \leq a_n + M_0 \leq M + M_0 =$$

Note Then, $\forall M \in \mathbb{R}, \exists N \in \mathbb{N}$ s.t.

$$n \geq N \Rightarrow (a_n + b_n) \leq M + M_0$$

Therefore $\lim_{n \rightarrow \infty} (a_n + b_n) = -\infty$

$$\lim_{n \rightarrow \infty} (a_n + b_n) = -\infty$$

So given result is true for this case.

5. For any two real sequences $\{a_n\}$, $\{b_n\}$, prove that

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n,$$

provided the sum on the right is not of the form $\infty - \infty$.

⑤ Let $\{a_n\}$, $\{b_n\}$ be a two real sequence

We ignore the case right hand side ^{form} $\infty - \infty$
Case-I

If $\limsup_{n \rightarrow \infty} a_n = +\infty$ and $\limsup_{n \rightarrow \infty} b_n = +\infty$

The inequality trivially holds.

Case-II one of $\limsup_{n \rightarrow \infty} a_n$, $\limsup_{n \rightarrow \infty} b_n$ is $+\infty$ and other one is $< \infty$.

Then $\{a_n + b_n\}$ is tends to $-\infty$

Then inequality holds.

Case-III If $\limsup_{n \rightarrow \infty} a_n = -\infty$ and $\limsup_{n \rightarrow \infty} b_n = -\infty$

Then also inequality holds.

Case-IV If $\limsup_{n \rightarrow \infty} a_n < \infty$ and $\limsup_{n \rightarrow \infty} b_n < \infty$

This is the only ~~an~~ non-trivial case.

Let E be the set of subsequential limits of $\{a_n + b_n\} = \{c_n\}$

Suppose that $l \in E$.

Then there exist a subsequence $\{c_{n_k}\} = \{a_{n_k} + b_{n_k}\}$ of sequence of $\{c_n\} = \{a_n + b_n\}$ such that

$$\lim_{k \rightarrow \infty} c_{n_k} = \lim_{k \rightarrow \infty} (a_{n_k} + b_{n_k}) = l.$$

Now we consider the sequence $\{a_{n_k}\}$

Since $\{a_n\}$ is bounded. The subsequence $\{a_{n_k}\}$ is also bounded. Then there exist subsequence

$\{a_{n_{k_l}}\}$ of the sequence $\{a_{n_k}\}$ such that is convergent. (Thm 3.6)

Since $\{c_{n_k}\}$ is cgt. the subsequence $\{c_{n_{k_l}}\}$ is cgt.

Thus $\{b_{n_{k_l}}\}$ is also cgt. Because

$$b_{n_{k_l}} = c_{n_{k_l}} - a_{n_{k_l}}$$

$$b_{n_{k_l}} = (a_{n_{k_l}} + b_{n_{k_l}}) - a_{n_{k_l}}$$

Hence, $l = \lim_{k \rightarrow \infty} c_{n_k}$

$$l = \lim_{k \rightarrow \infty} (a_{n_k} + b_{n_k})$$

$$= \lim_{p \rightarrow \infty} (a_{n_{kp}} + b_{n_{kp}})$$

$$= \lim_{p \rightarrow \infty} a_{n_{kp}} + \lim_{p \rightarrow \infty} b_{n_{kp}} \quad \left(\text{Since both } \{a_{n_{kp}}\} \text{ and } \{b_{n_{kp}}\} \text{ is cgt} \right)$$

$$\leq \limsup_{n \rightarrow \infty} a_n + \limsup_{p \rightarrow \infty} b_n$$

Since l is an arbitrary element from E .

$\limsup_{n \rightarrow \infty} a_n$ and $\limsup_{n \rightarrow \infty} b_n$ are upper bound of the set E . By the defⁿ sup

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

6. Investigate the behavior (convergence or divergence) of Σa_n if

(a) $a_n = \sqrt{n+1} - \sqrt{n}$;

(b) $a_n = \frac{\sqrt{n+1} - \sqrt{n}}{n}$;

(c) $a_n = (\sqrt[n]{n} - 1)^n$;

(d) $a_n = \frac{1}{1+z^n}$, for complex values of z .

6)

$$a_n = \sqrt{n+1} - \sqrt{n}$$

a)

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} (\sqrt{n+1} - \sqrt{n})$$

$$= \lim_{n \rightarrow \infty} \frac{(\sqrt{n+1} - \sqrt{n})(\sqrt{n+1} + \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})}$$

$$= \lim_{n \rightarrow \infty} \frac{n+1 - n}{\sqrt{n+1} + \sqrt{n}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n+1} + \sqrt{n}}$$

$$= 0$$

So I thought we can use thm 3.23 but by the result, we cannot use it.

By this result we cannot consider the convergence or divergence.

Now we consider partial sums,

$$S_n = \sum_{k=1}^n \sqrt{k+1} - \sqrt{k}$$

$$= (\sqrt{2} - \sqrt{1}) + (\sqrt{3} - \sqrt{2}) + \dots + (\sqrt{n+1} - \sqrt{n})$$

$$= \sqrt{n+1} - 1$$

Claim: S_n is not-bounded above!

Let $M \in \mathbb{R}$

then we can find $n_0 \in \mathbb{Z}^+$ such that,

$$n_0 > (M+1)^2 - 1 \quad (\text{by archimedean prop})$$

$$n_0 + 1 > (M+1)^2$$

$$\sqrt{n_0 + 1} - 1 > M$$

Thus, S_n is unbounded above.

$$\text{Thus, } \sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} \sum_{k=1}^n a_k$$

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

is divergent. (thm 3.24)

b)

$$a_n = \frac{\sqrt{n+1} - \sqrt{n}}{n}$$

$$a_n = \frac{(\sqrt{n+1} - \sqrt{n}) \times (\sqrt{n+1} + \sqrt{n})}{n(\sqrt{n+1} + \sqrt{n})}$$

$$a_n = \frac{\cancel{n+1} - \cancel{n}}{n(\sqrt{n+1} + \sqrt{n})}$$

$$a_n = \frac{1}{n(\sqrt{n+1} + \sqrt{n})} <$$

$$|a_n| = \left| \frac{1}{n(\sqrt{n+1} + \sqrt{n})} \right| = \frac{1}{n(\sqrt{n+1} + \sqrt{n})}$$

$$|a_n| = \frac{1}{n(\sqrt{n+1} + \sqrt{n})} \leq \frac{1}{n\sqrt{n}} = \frac{1}{n^{3/2}}$$

for all $n \in \mathbb{Z}^+$

$$|a_n| < \frac{1}{n^{3/2}}$$

~~By comp~~ Note that $\frac{1}{n^{3/2}}$ is cgt. (thm 3.28)

By comparison test (thm 3.25) $\{a_n\}$ is cgt also.

c) $a_n = (\sqrt[n]{n} - 1)^n$

We are going to use root test.

put $d = \limsup_{n \rightarrow \infty} \sqrt[n]{|a_n|}$

$$d = \limsup_{n \rightarrow \infty} \sqrt[n]{|(\sqrt[n]{n} - 1)^n|}$$

$$d = \limsup_{n \rightarrow \infty} |\sqrt[n]{n} - 1|$$

Note that $\lim_{n \rightarrow \infty} |\sqrt[n]{n} - 1| = \lim_{n \rightarrow \infty} \sqrt[n]{n} - \lim_{n \rightarrow \infty} 1$
 $= 1 - 1 = 0$ (thm 3.25)

Then

$$1 > d = \limsup_{n \rightarrow \infty} \sqrt[n]{n} - 1 = \lim_{n \rightarrow \infty} \sqrt[n]{n} - 1 = 0$$

(example 3.13)

Thus, ~~$\lim_{n \rightarrow \infty}$~~ $\sum a_n$ is a cgt series.

d) Let $z \in \mathbb{C}$

$$a_n = \frac{1}{1+z^n}$$

Case-I If $|z| \leq 1$. Then,

$$\begin{aligned} |1+z^n| &\leq |1| + |z^n| \quad (\text{triangle inequality}) \\ &= 1 + |z|^n \\ &\leq 1 + 1^n = 2 \quad (\text{by hypothesis}) \end{aligned}$$

Thus, $\frac{1}{2} \leq \frac{1}{|1+z^n|}$

$\lim_{n \rightarrow \infty} a_n \neq 0$. Therefore,

$\sum a_n$ is diverges (by thm 3.23)

Case-II If $|z| > 1$, ~~the~~

Then, $|z^n| = |1+z^n - 1| \leq |1+z^n| + |-1|$ (by triangle inequality)

$$= |1+z^n| + 1$$

Thus, $|z^n| - 1 \leq |1+z^n|$



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First observe following,
 claim: $\sum \frac{1}{|z|^{n-1}}$ is cgt

We use ratio test,

$$\begin{aligned}
 n \lim_{n \rightarrow \infty} \left(\frac{1/|z|^{n+1}}{1/|z|^n} \right) &= n \lim_{n \rightarrow \infty} \frac{|z|^n}{|z|^{n+1}} \\
 &= n \lim_{n \rightarrow \infty} \frac{1}{|z|} \left(\frac{1 - \frac{1}{|z|^n}}{1 - \frac{1}{|z|^{n+1}}} \right) = \frac{1}{|z|} < 1 \\
 &\Rightarrow \text{is cgt.}
 \end{aligned}$$

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by comparison test and claim and (*),

$$\sum a_n = \sum$$

$$|a_n| = \left| \frac{1}{1+z^n} \right| \leq \frac{1}{|z|^{n-1}} \text{ is cgt.}$$

7. Prove that the convergence of $\sum a_n$ implies the convergence of

$$\sum \frac{\sqrt{a_n}}{n},$$

if $a_n \geq 0$.

Suppose that $a_n \geq 0$ for all $n \in \mathbb{Z}^+$.
First, recall AM-GM inequality

$$\frac{x+y}{2} \geq \sqrt{xy} \quad \text{for non-negative } x, y$$

$$\frac{\sqrt{a_n}}{n} \leq \frac{a_n + 1/n^2}{2} \quad \text{for all } n \in \mathbb{Z}^+$$

Now consider,

$$\sum \frac{(a_n + 1/n^2)}{2} = \frac{1}{2} \sum (a_n + 1/n^2)$$

Note that $\sum 1/n^2$ is convergent.
If a_n is convergent then $\sum (a_n + 1/n^2)$ is also convergent. Then $\sum \frac{(a_n + 1/n^2)}{2}$ is also convergent.
By comparison test, a_n is cgt $\Rightarrow \sum \sqrt{a_n}/n$ is cgt.

8. If $\sum a_n$ converges, and if $\{b_n\}$ is monotonic and bounded, prove that $\sum a_n b_n$ converges.

⑧ If $\sum a_n$ cgs and if $\{b_n\}$ is monotonic and bounded.

~~first note that $\{b_n\}$ is cgt. (By thm 3.14)~~

~~Let say $\lim_{n \rightarrow \infty} b_n = l_b$ — ①~~

Rough work

I think we can use Thm 3.42.

$$\text{Let } A_n = \sum_{k=0}^n a_k$$

by thm 3.24

claim 1: $\{A_n\}$ is bounded.

$\sum a_n$ is cgt $\Rightarrow \lim_{n \rightarrow \infty} A_n$ is cgt.

let's say $\lim_{n \rightarrow \infty} A_n = l_a$

by defⁿ of convergence,

$$\exists N_0, n \geq N_0 \Rightarrow |A_n - l_a| < 1$$

$$n \geq N_0 \Rightarrow ||A_n| - |l_a|| < 1$$

$$n \geq N_0 \Rightarrow |A_n| - |l_a| < 1 < -|A_n| + |l_a|$$

$$n \geq N_0 \Rightarrow |A_n| < 1 + |l_a|$$

Let $M = \max\{|A_1|, |A_2|, \dots, |A_{N_0}|, |A_{N_0+1}|\}$

Since this is finite set ~~there exist an~~ maximum exists.

Thus, $|A_n| \leq M$ for all $n \in \mathbb{N}$

Therefore $\{A_n\}$ is a bounded sequence.

So, it satisfy 1st condition on thm 3.42.

~~Let $C_n =$~~

Since $\{b_n\}$ is monotone and bdd it is cgt. (by thm 3.14). Let say

$$\lim_{n \rightarrow \infty} b_n = b$$

Case-1: If $b_{n+1} \geq b_n$ for all $n \in \mathbb{N}^*$

$$\begin{aligned} b_{n+1} &\geq b_n \\ b_{n+1} - b &\geq b_n - b \end{aligned}$$

$$\text{Let } C_n = \cancel{(b_n - b)} = (b - b_n)$$

Case-II If $b_{n+1} \leq b_n$ for all $n \in \mathbb{N}^+$

$$\begin{aligned} \Leftrightarrow b_{n+1} - b &\leq b_n - b \\ (b - b_{n+1}) &\geq (b - b_n) \end{aligned}$$

$$\text{Let } c_n = \overbrace{-(b - b_n)}^{\geq c_n} = (b_n - b)$$

Both case observe that

$$c_0 \geq c_1 \geq c_2 \geq \dots \geq c_n \geq c_{n+1} \geq \dots$$

So, it satisfy 2nd condition thm 3.42.

Further,

$$\begin{aligned} \lim_{n \rightarrow \infty} b_n &= b \\ \lim_{n \rightarrow \infty} (b_n - b) &= 0 \\ \lim_{n \rightarrow \infty} c_n &= 0 \end{aligned}$$

So, it satisfy 3rd condition satisfy the 3.42 Then $\sum a_n c_n$ is cgt

$$\sum a_n (b_n - b) = \sum a_n b_n - \sum a_n b$$

$$\begin{aligned} \sum a_n (b_n - b) + \sum a_n b &= \sum a_n b_n - \sum a_n b + \sum a_n b \\ \sum a_n b_n &= \sum a_n (b_n - b) + \sum a_n b \\ &= \sum a_n (b_n - b) + b \sum a_n \end{aligned}$$

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Since $\sum a_n(b_n - b)$ and $\sum a_n$ are
cgt, $\sum a_nb_n$ also cgt. $\square$

9. Find the radius of convergence of each of the following power series:

(a) $\sum n^3 z^n$,

(b) $\sum \frac{2^n}{n!} z^n$,

(c) $\sum \frac{2^n}{n^2} z^n$,

(d) $\sum \frac{n^3}{3^n} z^n$.

Thm Given powerseries, $\sum C_n z^n$
Let $d = \limsup_{n \rightarrow \infty} \frac{C_n}{C_{n+1}}$ $R = \frac{1}{d}$

(If $d = 0$, then $R = +\infty$)
(If $d = +\infty$ then $R = 0$)

If $|z| < R$ then $\sum C_n z^n$ is cgt.

If $|z| > R$ then $\sum C_n z^n$ is dgt.

proof: Let $a_n = C_n z^n$ apply the root test.

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{C_{n+1} z^{n+1}}{C_n z^n} \right| = \left| \frac{C_{n+1}}{C_n} \right| |z|$$

$$\limsup_{n \rightarrow \infty} \left| \frac{C_{n+1} Z^{n+1}}{C_n Z^n} \right| = \limsup_{n \rightarrow \infty} |Z| \left| \frac{C_{n+1}}{C_n} \right|$$

$$\Rightarrow \limsup_{n \rightarrow \infty} \left| \frac{C_{n+1}}{C_n} \right| = \frac{|Z|}{R}$$

R-disc

If $|Z| < R$ then $\limsup_{n \rightarrow \infty} \left| \frac{C_{n+1} Z^{n+1}}{C_n Z^n} \right| < 1$

Hence, by ratio test $\sum C_n Z^n$ is cgt.

If $|Z| > R$ then $\limsup_{n \rightarrow \infty} \left| \frac{C_{n+1} Z^{n+1}}{C_n Z^n} \right| > 1$

Hence ~~|Z| < R~~ ratio test

$\sum C_n Z^n$ is dgt.

a) We are going ratio test

$$\begin{aligned} n \lim_{n \rightarrow \infty} \frac{C_{n+1}}{C_n} &= \frac{(n+1)^3}{n^3} \lim_{n \rightarrow \infty} \frac{(n+1)^3}{n^3} \\ &= n \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^3 = 1 \Rightarrow R=1 \end{aligned}$$

b) $\sum (2^n / n!) z^n$

$$n \lim_{n \rightarrow \infty} \frac{2^{n+1} / (n+1)!}{2^n / n!} = \frac{2}{n+1} n \lim_{n \rightarrow \infty} \frac{2}{(n+1)} \rightarrow 0$$

$$= n \lim_{n \rightarrow \infty} \frac{2}{n+1} \text{ Thus } R = +\infty$$

c) $\sum \frac{2^n}{n^2} z^n$

$$n \lim_{n \rightarrow \infty} \frac{2^{n+1} / (n+1)^2}{2^n / n^2} = n \lim_{n \rightarrow \infty} \frac{2n^2}{(n+1)^2}$$

$$= n \lim_{n \rightarrow \infty} \frac{2}{\left(1 + \frac{1}{n}\right)^2} = 2 \Rightarrow R = 1/2$$

$$d) \subseteq n^3/3^n \approx 2n^2$$

$$n\text{-}\lim_{\infty} \frac{(n+1)^3/3^{n+1}}{n^3/3^n} = \frac{\cancel{(n+1)}^3}{\cancel{n+1}} n\text{-}\lim_{\infty} \frac{1}{3} \frac{(n+1)^2}{n^2}$$

$$= \frac{1}{3} n\text{-}\lim_{\infty} \frac{(1+1/n)^2}{1} = \frac{1}{3} \Rightarrow \boxed{R=3}$$

10. Suppose that the coefficients of the power series $\sum a_n z^n$ are integers, infinitely many of which are distinct from zero. Prove that the radius of convergence is at most 1.

(10) Suppose that the coefficients of power series, $\sum a_n z^n$, are integers
i.e. $a_n \in \mathbb{Z}$ for all $n \in \mathbb{Z}$.

$a_i \neq 0$ infinitely many $i \in \mathbb{N}$
NTS: $R = \text{radius of convergence} \leq 1$

We are going to prove that, if $|z| > 1$
then $\sum a_n z^n$ is divergent.

Suppose that $|z| > 1$ — ①

$$|a_n z^n| = |a_n| |z|^n > |a_n|$$

there are infinitely many $m \in \mathbb{Z}$ such that

$$|a_m| \geq 1 \quad (\because \exists \text{ infinitely many } m \in \mathbb{Z} \text{ such that } a_m \neq 0)$$

Thus $\lim_{n \rightarrow \infty} a_n \neq 0$. Thus $\sum a_n$ is dgt
(thm 3.23)

11. Suppose $a_n > 0$, $s_n = a_1 + \cdots + a_n$, and $\sum a_n$ diverges.

(a) Prove that $\sum \frac{a_n}{1 + a_n}$ diverges.

(b) Prove that

$$\frac{a_{N+1}}{s_{N+1}} + \cdots + \frac{a_{N+k}}{s_{N+k}} \geq 1 - \frac{s_N}{s_{N+k}}$$

and deduce that $\sum \frac{a_n}{s_n}$ diverges.

(c) Prove that

$$\frac{a_n}{s_n^2} \leq \frac{1}{s_{n-1}} - \frac{1}{s_n}$$

and deduce that $\sum \frac{a_n}{s_n^2}$ converges.

(d) What can be said about

$$\sum \frac{a_n}{1 + na_n} \quad \text{and} \quad \sum \frac{a_n}{1 + n^2 a_n} ?$$

Exercise 3.11

a) ~~Case 1~~ If a_n does not bounded,
then $\frac{a_n}{1+a_n}$

Assume the contradiction that $\frac{a_n}{1+a_n}$ converges. Then by thm 3.23,

$$\lim_{n \rightarrow \infty} \frac{a_n}{1+a_n} = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{a_n}\right)} = 0 \quad (\text{Since } a_n \neq 0)$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{a_n} = \infty$$

$$\Rightarrow \lim_{n \rightarrow \infty} a_n = 0$$

Then $\forall \epsilon > 0 \exists N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$,

$$n \geq N_0 \Rightarrow |a_n - 0| < \epsilon$$

We can find, $N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$

$$n \geq N_0 \Rightarrow |a_n| < 1 =$$

$$\Rightarrow a_n < 1 \quad (\text{Since } a_n > 0)$$

$$\# \quad \begin{aligned} a_n &< 1 \\ 1 + a_n &< 2 \end{aligned}$$

$$\frac{a_n}{1+a_n} \geq \frac{a_n}{2}$$

~~By comparison test,~~
~~Let rewrite test~~

Let me summarize this,

$\exists N_0 \in \mathbb{Z}^+$ such that $\forall n \in \mathbb{N}$

$$n \geq N_0 \Rightarrow \frac{a_n}{1+a_n} \geq \frac{a_n}{2}$$

By comparison test. (thm 3.25 a)

$\sum \frac{a_n}{2}$ is cgt.

$\Rightarrow \sum a_n$ is also cgt.

This is a contion. Thw $\sum a_n / (1+a_n)$ is
dgt.

b) First note that S_n is monotonically increasing

$$\left(\begin{array}{l} \text{Since } a_n > 0 \text{ for all } n \in \mathbb{N} \\ a_1 + \dots + a_n < a_1 + \dots + a_n + a_{n+1} \\ S_n < S_{n+1} \text{ for all } n \in \mathbb{N} \end{array} \right)$$

~~Then~~ $S_n < S_{n+1}$

Second note that;

$$a_n = S_n - S_{n-1}$$

$$\frac{a_{n+1}}{S_{n+1}} + \dots + \frac{a_{n+k}}{S_{n+k}} \geq \frac{a_{n+1} + \dots + a_{n+k}}{S_{n+k}}$$

$$\geq \frac{S_{n+k} - S_n}{S_{n+k}}$$

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

Assume the contradiction, $\{a_n/s_n\}$ converges,

First of all note that, S_n is monotonic and ^{increase} unbounded. (If otherwise $\{a_n\}$ is cgt.)

Thus,

~~$\forall n \in \mathbb{N} \exists k_0 = k_0(n) \in \mathbb{Z}^+$~~ such that

$$2S_n \leq S_{n+k}$$

$$\frac{2S_n}{S_{n+k}} \leq \frac{1}{2} \quad \text{--- (1)}$$

By thm 3.22

$\forall \epsilon > 0 \exists N \in \mathbb{N}$,

$$\Rightarrow l_1 \geq l_2 \geq N \Rightarrow \left| \sum_{i=l_1}^{l_2} \frac{a_i}{s_i} \right| < \epsilon$$

$$\Rightarrow \left| \frac{a_{l_1}}{s_{l_1}} + \dots + \frac{a_{l_2}}{s_{l_2}} \right| < \epsilon$$

(Since $a_n > 0$ and $s_n > 0$ for all $n \in \mathbb{N}$)

$$\Rightarrow 0 < \frac{a_{l_1}}{s_{l_1}} + \dots + \frac{a_{l_2}}{s_{l_2}} < \epsilon$$

for $l_1 = N+1$ and $l_2 = N+k_0$.

$$\frac{1}{2} = 1 - \frac{1}{2} \leq 1 - \frac{S_N}{S_{N+k_0}} < \frac{a_{N+1}}{S_{N+1}} + \dots + \frac{a_{N+k_0}}{S_{N+k_0}} < \epsilon$$

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This contradicts the fact ϵ is arbitrary small.

Therefore, $\sum a_n/s_n$ diverges.

$$c) \quad \frac{1}{S_{n-1}} - \frac{1}{S_n} = \frac{S_n - S_{n-1}}{S_n S_{n-1}} = \frac{a_n}{S_n S_{n-1}}$$

$$\geq \frac{a_n}{S_n^2}$$

(Since $S_n < S_{n+1}$)

Claim: $\sum_{n=2}^{\infty} \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right)$ is cgt to $\frac{1}{a_1}$

first of all observe that

$$\frac{a_n}{S_n^2} \leq \frac{1}{S_{n-1}} - \frac{1}{S_n} \quad \text{for all } n \geq 2$$

$$\begin{aligned} \sum_{n=1}^N \frac{a_n}{S_n^2} &= \frac{a_1}{S_1^2} + \sum_{n=2}^N \frac{a_n}{S_n^2} \\ &\leq \frac{a_1}{S_1^2} + \sum_{n=2}^N \left(\frac{1}{S_{n-1}} - \frac{1}{S_n} \right) \end{aligned}$$

$$\sum_{n=2}^N \left(\frac{1}{s_{n-1}} - \frac{1}{s_n} \right)$$

$$= \left(\frac{1}{s_1} - \frac{1}{s_2} \right) + \left(\frac{1}{s_2} - \frac{1}{s_3} \right) + \dots + \left(\frac{1}{s_{N-2}} - \frac{1}{s_{N-1}} \right) + \left(\frac{1}{s_{N-1}} - \frac{1}{s_N} \right)$$

$$= \left(\frac{1}{s_1} - \frac{1}{s_N} \right)$$

$$\sum_{n=1}^N \frac{a_n^2}{s_n^2} \leq \frac{a_1^2}{s_1^2} + \left(\frac{1}{s_1} - \frac{1}{s_N} \right)$$

$$N \lim_{N \rightarrow \infty} \sum_{n=1}^N \frac{a_n^2}{s_n^2} \leq \frac{a_1^2}{s_1^2} + \left(\frac{1}{s_1} - N \lim_{N \rightarrow \infty} \frac{1}{s_N} \right)$$

$$\sum_{n=1}^{\infty} \frac{a_n^2}{s_n^2} \leq \frac{a_1^2}{s_1^2} + \frac{1}{s_1} = \frac{a_1^2}{a_1^2} + \frac{1}{a_1} = \frac{2}{a_1}$$

(note that $s_1^2 = a_1$)

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Thus $\sum_{n=1}^{\infty} a_n/s_n^2$ is bdd. above

Note that $\sum_{n=1}^N a_n/s_n^2$ is monotonically incase

Because

$$\left(\frac{a_1}{s_1^2} + \dots + \frac{a_N}{s_N^2} \leq \frac{a_1}{s_1^2} + \dots + \frac{a_N}{s_N^2} + \frac{a_{N+1}}{s_{N+1}^2} \right)$$

(Since $a_n > 0$ and $s_n > 0$)

Thus. $\sum a_n/s_n^2$ is convergent.

d) Now we consider, $\sum \frac{a_n}{1+n^2 a_n}$

First observe that,

$$\frac{a_n}{1+n^2 a_n} \leq \frac{a_n}{n^2 a_n} = \frac{1}{n^2}$$

We know that $\sum 1/n^2$ is cgt. By comparison test $\sum a_n/(1+n^2 a_n)$ is also cgt.

Second we consider series $\sum a_n/(1+n a_n)$

This series may be convergent or divergent
It completely depends on the term a_n

Divergent.

Let $a_n = 1/n$ for all $n \in \mathbb{Z}^+$
Then a_n is divergent

$$\frac{a_n}{1+n a_n} = \frac{1}{2n}$$

We know that $\sum 1/n$ is divergent.

Then $\sum \frac{1}{2n}$ is also divergent.

Convergent

Let

$$a_n = \begin{cases} 1/\sqrt{n} & \text{if } n=1,4,9,\dots \\ 1/n^2 & \text{if otherwise} \end{cases}$$

Case-1 If n is perfect number

$$n = k^2 \text{ for some } k \in \mathbb{Z}^+$$

$$a_n = \frac{1}{k}$$

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$$\frac{a_n}{1+na_n} = \frac{1/k}{1+k^2/k} = \frac{1}{k+k^2} \leq \frac{1}{k^2}$$

Case-II If n is perfect square

Then $a_n = 1/n^2$

So, $\frac{a_n}{1+na_n} = \frac{1/n^2}{1+n/n^2} = \frac{1}{n^2+n} \leq \frac{1}{n^2}$

Then consider, partial sum

$$\sum_{n=1}^N \frac{a_n}{1+na_n} = \sum_{n=1, 4, 9, 16, \dots}^N \frac{1}{n^2}$$

$$\leq \sum_{\substack{1 \leq n \leq N \\ n=m^2, m \in \mathbb{Z}^+}} \frac{1}{n} + \sum_{\substack{1 \leq n \leq N \\ n \neq m^2, m \in \mathbb{Z}^+}} \frac{1}{n^2}$$

$$\sum_{n=1}^{\infty} \frac{a_n}{1+na_n} \leq \sum_{m=1}^{\infty} \frac{1}{m^2} + \sum_{n=1}^{\infty} \frac{1}{n^2}$$

Thus right side is ~~bounded~~ convergent.
Therefore by comparison test $\sum \frac{a_n}{1+na_n}$ is divergent.

*** Ask from Sir!**

12) Suppose that $a_n > 0$ and $\sum a_n$ converges.

Put $r_n = \sum_{m=n}^{\infty} a_m$

~~a) Prove that~~

a) Suppose that $m < n$

First note that, r_n is monotonically ~~increasing~~ decreasing.

$$\underbrace{a_n + a_{n+1} + a_{n+2} + \dots}_{r_n} \geq \underbrace{a_{n+1} + a_{n+2} + \dots}_{r_{n+1}} \quad \text{for all } n \in \mathbb{Z}^+ \quad (\text{since } a_n > 0)$$

$$r_n \geq r_{n+1}$$

$$\frac{a_m}{r_m} + \dots + \frac{a_n}{r_n} \geq \frac{a_m}{r_m} + \dots + \frac{a_n}{r_m} = \frac{a_m + \dots + a_n}{r_m}$$

$$= \frac{r_m - r_{n+1}}{r_m} = 1 - \frac{r_{n+1}}{r_m}$$

$$> \frac{a_m + \dots + a_{n-1}}{r_m} = \frac{r_m - r_n}{r_m}$$

$$= 1 - \frac{r_n}{r_m}$$

