

Problem 1

(7 pts each) Which of the following sequences converge, and which diverge? Find the limit of each convergent sequence.

(a) $a_n = \left(\frac{n-3}{n+3}\right)^n$

$$\begin{aligned} \lim_{n \rightarrow +\infty} a_n &= \lim_{n \rightarrow +\infty} \left(\frac{n(1 - \frac{3}{n})}{n(1 + \frac{3}{n})} \right)^n = \lim_{n \rightarrow +\infty} \frac{(1 - \frac{3}{n})^n}{(1 + \frac{3}{n})^n} \\ &= \frac{e^{-3}}{e^3} = e^{-6} \end{aligned}$$

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(b) $b_n = \frac{9^n \sin(4^n + n^9 + 10)}{n!}$

$$\begin{aligned} -1 &\leq \sin(4^n + n^9 + 10) \leq 1 \\ -9^n &\leq 9^n \sin(4^n + n^9 + 10) \leq 9^n \\ \frac{-9^n}{n!} &\leq \frac{9^n \sin(4^n + n^9 + 10)}{n!} \leq \frac{9^n}{n!} \end{aligned}$$

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$\lim_{n \rightarrow +\infty} \frac{9^n}{n!} = 0$ (basic limit)

So by Sandwich Theorem,

$$\lim_{n \rightarrow +\infty} \frac{9^n \sin(4^n + n^9 + 10)}{n!} = 0$$

(c) $c_n = \frac{n^{\ln n} (n+1)^7 + (\ln n)^2}{n^7}$

$$\lim_{n \rightarrow +\infty} \frac{n^{\frac{1}{n}} (n+1)^7}{n^7} + \frac{(\ln n)^2}{n^7}$$

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$$\lim_{n \rightarrow +\infty} \frac{e^{\frac{1}{n}} (n+1)^7}{n^7} + \frac{(\ln n)^2}{n^7}$$

$$\frac{e^{\frac{1}{n}}}{n^7} + 1 + 0$$

(because since $\lim_{n \rightarrow +\infty} \frac{\ln n}{n} = 0$)

= 1

Problem 2

(9 pts each) Which of the following series converge, and which diverge?

Find the sum of the series when possible.

(a) $\sum_{n=0}^{\infty} \left(\frac{(-1)^n}{3^n} + \frac{2^{n-1}}{5^n} \right)$

$$\sum_{m=0}^{\infty} \left(\frac{-1}{3} \right)^m + \sum_{m=0}^{\infty} \frac{2^m \times 2^{-1}}{5^m} = \sum_{m=0}^{\infty} \left(\frac{-1}{3} \right)^m + \sum_{m=0}^{\infty} \frac{1}{2} \times \left(\frac{2}{5} \right)^m$$

• $\sum_{m=0}^{\infty} b_m$ is a geometric series of ratio $|r| < 1$

$$\sum_{m=0}^{\infty} \left(\frac{-1}{3} \right)^m = \frac{1}{1 + \frac{1}{3}} = \frac{3}{4}$$

• $\sum_{m=0}^{\infty} c_m$ is a geometric series of ratio $|r| < 1$

$$\frac{1}{2} \sum_{m=0}^{\infty} \left(\frac{2}{5} \right)^m = \frac{1}{2} \times \frac{1}{1 - \frac{2}{5}} = \frac{1}{2} \times \frac{5}{3} = \frac{5}{6}$$

(b) $\sum_{n=1}^{\infty} \frac{1}{n^{0.1} (2^n + 1)}$

By the Algebraic properties of series $\sum_{m=0}^{\infty} \left(\frac{-1}{3} \right)^m + \frac{2^{m-1}}{5^m}$ converges and it is equal to $\frac{3}{4} + \frac{5}{6} = \frac{13}{12}$

$a_m = \frac{1}{m^{0.1} \times (2^m + 1)}$

$\sum_{m=1}^{\infty} b_m = \sum_{m=1}^{\infty} \frac{1}{m^{1.1}}$

$\lim_{m \rightarrow \infty} \frac{a_m}{b_m} = \lim_{m \rightarrow \infty} \frac{m^{1.1}}{m^{0.1} \times (2^m + 1)} = \lim_{m \rightarrow \infty} \frac{m}{2^m + 1} = \frac{\infty}{\infty}$

Hopital's Rule: $\lim_{m \rightarrow \infty} \frac{1}{\ln 2 \times 2^m} = 0$

Plus we have $\sum_{m=1}^{\infty} b_m$ converge (p-series, $p = 1.1 > 1$) \Rightarrow

$\sum_{m=1}^{\infty} a_m$ converges by limit comparison test

(c) $\sum_{n=1}^{\infty} \frac{1}{n^{0.9}} \ln \left(1 + \frac{1}{n^{0.2}} \right)$

$a_n = \frac{1}{n^{0.9}} \times \ln \left(1 + \frac{1}{n^{0.2}} \right)$

$\sum_{m=1}^{\infty} b_m = \sum_{m=1}^{\infty} \frac{1}{m^{1.1}}$

$\lim_{m \rightarrow \infty} \frac{a_m}{b_m} = \lim_{m \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{m^{0.2}} \right) \times m^{1.1}}{m^{0.9}} = \lim_{m \rightarrow \infty} \ln \left(1 + \frac{1}{m^{0.2}} \right) \times m^{0.2}$

$= \lim_{m \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{m^{0.2}} \right)}{\frac{1}{m^{0.2}}} = 1$ (basic limit)

And since $\sum_{m=1}^{\infty} b_m$ converges, $\sum_{m=1}^{\infty} a_m$ converges by limit comparison test

Problem 3

(14 pts) Find the radius of convergence and interval of convergence of the power series

$$\sum_{n=2}^{\infty} \frac{(-1)^n \ln n}{n^{1.4}} (x-5)^n.$$

(Remember to check the endpoints.)

$$|a_n| = \left| \frac{\ln n}{n^{1.4}} \right| \times |x-5|^n$$

$$\lim_{m \rightarrow \infty} \left| \frac{a_{m+1}}{a_m} \right| = \lim_{m \rightarrow \infty} \left| \frac{\ln(m+1)}{(m+1)^{1.4}} \times \frac{m^{1.4}}{\ln(m)} \right| \times \frac{|x-5|^{m+1}}{|x-5|^m}$$

$$= \lim_{m \rightarrow \infty} \left(\frac{\ln(m+1)}{\ln(m)} \right) \times \left(\frac{m}{m+1} \right)^{1.4} |x-5|$$

\Downarrow L'Hopital's Rule $\left(\frac{\infty}{\infty} \right)$ \Downarrow $\frac{1}{1}$ $\textcircled{4}$

$$\lim_{m \rightarrow \infty} \frac{1}{\frac{1}{m}} \times |x-5| = \lim_{m \rightarrow \infty} \frac{m}{1} |x-5| = |x-5|$$

If $\sum_{n=2}^{\infty} a_n$ converges $\Rightarrow \left| \frac{a_{m+1}}{a_m} \right| < 1$

$$|x-5| < 1 \quad \textcircled{2}$$

radius of convergence: $R = 1$ $\textcircled{2}$

interval of convergence: $-R+5 < x < R+5$

$$4 < x < 6 \quad \textcircled{2}$$

for $x=4 \Rightarrow \sum_{m=2}^{\infty} \frac{(-1)^m \ln m}{m^{1.4}} \times (-1)^m = \sum_{m=2}^{\infty} \frac{\ln m}{m^{1.4}}$ ✓

for $m \geq 3$

$$1 < \ln m$$

$$\frac{1}{m^{1.4}} < \frac{\ln m}{m^{1.4}}$$

$\sum_{m=3}^{\infty} \frac{1}{m^{1.4}}$ converges (p-series $p=1.4 > 1$) $\Rightarrow \sum_{m=3}^{\infty} \frac{\ln m}{m^{1.4}}$ converges

by direct comparison test $\Rightarrow \sum_{m=2}^{\infty} \frac{\ln m}{m^{1.4}} = a_2 + \sum_{m=3}^{\infty} \frac{\ln m}{m^{1.4}}$

converges \rightarrow

for $x=6$: $\sum_{m=2}^{\infty} \frac{(-1)^m \cdot b_m}{\underbrace{m^{14}}_{b_m}}$

$\sum_{m=2}^{\infty} |b_m| = \sum_{m=2}^{\infty} \frac{b_m}{m^{14}}$ but it converges (proved already)

① So by absolute convergence test $\sum_{m=2}^{\infty} b_m$ converges

interval of convergence: $4 \leq x \leq 6$

②

Problem 4

(a) (6 pts) Use the integral test to prove that $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)}$ diverges.

$$a_n = f(n) \quad \text{with} \quad f(x) = \frac{1}{x \ln x}$$

$f(x)$ is : • positive $\left(\begin{array}{l} \ln x > 0 \\ x > 0 \end{array} \right)$ for $x \geq 2$

• continuous $\left(\begin{array}{l} x \ln x \neq 0 \\ x \neq 0 \text{ or } \ln x \neq 0 \\ x \neq 1 \end{array} \right)$
for $x \geq 2$ it is continuous

• decreasing

$$f'(x) = \frac{-\ln x - \frac{1}{x} \cdot x}{(x \ln x)^2} = \frac{-\ln x - 1}{(x \ln x)^2}$$

$$-\ln x - 1 = 0$$

$$\ln x = -1$$

$$x = e^{-1}$$

x	0	e^{-1}	2	$+\infty$
	-	+	-	

$f'(x) < 0$ for $x \geq 2 \Rightarrow f(x)$ decreasing for $x \geq 2$

By the integral test: $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)}$ and $\int_2^{\infty} \frac{1}{x \ln x} dx$ both

converge or diverge

$$\lim_{R \rightarrow +\infty} \int_2^R \frac{1}{x \ln x} dx \stackrel{\lim_{R \rightarrow +\infty}}{=} \int_2^R \frac{(\ln x)'}{\ln x} dx$$

$$= \left[\ln(\ln x) \right]_2^R = \lim_{R \rightarrow +\infty} \ln \ln R - \ln \ln 2$$

$$= +\infty - \ln \ln 2 = +\infty$$

It diverges by the integral test

(b) (4 pts) Decide if $\sum_{n=2}^{\infty} \frac{1}{\ln(n!)}$ converges or diverges.

$$\frac{\ln(m!)}{\ln(m!)} \quad \Delta \quad \frac{1}{m}$$

Since $\lim_{m \rightarrow \infty} \frac{1}{m} = 0$ (basic limit)

But $\sum_{m=2}^{\infty} \frac{1}{m}$ diverges (p-series $p=1$)

so it diverges by direct comparison test

(-4)

(c) (6 pts) Use the alternating series estimation theorem (ASET) to estimate

$$\sum_{n=2}^{\infty} \frac{(-1)^n}{n(\ln n)} \text{ with an error of magnitude no greater than } \frac{1}{5(\ln 5)}.$$

Decide if your estimate is an over-estimate or an under-estimate.

$$L_m = \frac{1}{m \ln m} \quad \text{we just proved that, } L_m \text{ positive } m \geq 2$$

L_m decreasing $m \geq 2$

$$\lim_{m \rightarrow +\infty} L_m = \frac{1}{+\infty} = 0$$

So by alternating series theorem, $\sum_{m=2}^{\infty} \frac{(-1)^m}{m \ln m}$ converges

by ASET, $|\text{error}| < \text{first unused term}$

$$\text{make } \sum_{m=2}^{\infty} \frac{(-1)^m}{m \ln m} = \frac{1}{2 \ln 2} - \frac{1}{3 \ln 3} + \frac{1}{4 \ln 4} - \frac{1}{5 \ln 5} + \frac{1}{6 \ln 6} \dots$$

with $|\text{error}| < |\text{first unused term}|$

$$|\text{error}| < \left| \frac{1}{6 \ln 6} \right| < \frac{1}{5 \ln 5} \text{ as required}$$

and since the first unused term is positive $\Rightarrow \text{error} > 0$

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\Rightarrow my estimate is under-estimate

Problem 5

(a) (6 pts) Use the fact that $(\ln(1+x))' = \frac{1}{1+x}$ to find a power series expansion for the function $f(x) = \ln(1+x)$ about the center $a = 0$.

$$\frac{1}{1-x} = 1 + x + x^2 + \dots + x^m = \sum_{m=0}^{\infty} x^m$$

$$\frac{1}{1+x} = 1 - x + x^2 - \dots + x^m = \sum_{m=0}^{\infty} (-1)^m x^m$$

Integrate $\int \frac{1}{1+x} = x - \frac{x^2}{2} + \frac{x^3}{3} + \dots = \sum_{m=0}^{\infty} (-1)^m \frac{x^{m+1}}{m+1}$

$$\ln(1+x) + C = \sum_{m=0}^{\infty} (-1)^m \frac{x^{m+1}}{m+1}$$

$$x=0, \ln(1) + C = 0$$

$$C=0$$

$$\ln(1+x) = \sum_{m=0}^{\infty} (-1)^m \frac{x^{m+1}}{m+1}$$

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(b) (5 pts) Use part (a) to find $\sum_{n=1}^{\infty} \frac{(0.1)^n}{n}$.

$$x = 0.1, \quad \sum_{m=1}^{\infty} \frac{(-1)^{m-1} (0.1)^m}{m} = \sum_{m=0}^{\infty} \frac{(0.1)^{m+1} \times (-1)^{m+1}}{m+1}$$

$$\ln(1+x) = \sum_{m=0}^{\infty} (-1)^m \frac{x^{m+1}}{m+1} = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n}$$

$$\ln(1-0.1) = \sum_{m=0}^{\infty} (-1)^m \frac{(0.1)^{m+1} \times (-1)^{m+1}}{m+1}$$

$$\ln(0.9) = - \sum_{m=0}^{\infty} \frac{(0.1)^{m+1}}{m+1}$$

$$\ln(0.9) = 0.1 + \sum_{m=1}^{\infty} \frac{(0.1)^{m+1}}{m+1}$$

$$\ln(0.9) - 0.1 = \sum_{m=1}^{\infty} \frac{(0.1)^{m+1}}{m+1}$$

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Problem 6**(a)** (7 pts) State and prove the n th term test.

State: if $\sum a_n$ converges $\rightarrow \lim_{n \rightarrow \infty} a_n = 0$

or equivalently if $\lim_{n \rightarrow \infty} a_n \neq 0 \rightarrow \sum a_n$ diverges

Proof: Assume that $\sum a_n$ converges, so we can conclude that

$\lim_{n \rightarrow \infty} S_n$ exists ($S_n = a_1 + a_2 + \dots + a_n$)

Assume that $\lim_{n \rightarrow \infty} S_n = l$

$$\left. \begin{array}{l} S_1 = a_1 \\ S_2 = a_2 - a_1 \end{array} \right\} \begin{array}{l} S_2 - S_1 = a_2 \\ \Rightarrow S_3 - S_2 = a_3 \\ \vdots \\ S_m - S_{m-1} = a_m \end{array}$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} S_n - \lim_{n \rightarrow \infty} S_{n-1} = l - l = 0$$

(b) (4 pts) Decide if $\sum_{n=1}^{\infty} (4^n - 3^n)^{1/n}$ converges or diverges.

$$\leq 4^n - 3^n \leq 4^n$$