Math 25

Problem Sheet 8

1) Prove or disprove the following statements:

a) If
$$\sum_{n=1}^{\infty} a_n$$
 and $\sum_{n=1}^{\infty} b_n$ are positive-term series and $\sum_{n=1}^{\infty} a_n$ diverges, then $\sum_{n=1}^{\infty} (a_n + b_n)$ diverges.
b) If $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ diverge, then $\sum_{n=1}^{\infty} (a_n + b_n)$ diverges.

- 2) Prove that absolute convergence implies convergence using the following steps:
 - a) Show that $0 \le x + |x| \le 2|x|$ for every number x.
 - b) Use part a) to show that if $\sum_{n=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} (a_n + |a_n|)$ converges. c) Use part b) to show that if $\sum_{n=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} a_n$ converges.

3) Let (S_n) be the sequence of partial sums for the alternating harmonic series $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}$, and let (H_n) be the sequence of partial sums for the harmonic series.

- a) Show that $S_{2n} = H_{2n} H_n$ for all n in N.
- b) Find $\lim_{n\to\infty} S_{2n}$ using part a) and a problem from Discussion sheet 4.
- c) Show that $\lim_{n \to \infty} S_{2n} = \lim_{n \to \infty} S_{2n+1}$.
- d) Find the sum of the alternating harmonic series using parts b) and c).
- 4) Explain why the Alternating Series Test does not apply to the alternating series $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{\frac{1}{2}(3+(-1)^{n+1})}{\frac{1}{4}(2n+1+(-1)^{n+1})},$ and then determine if it converges or diverges by considering its sequence of partial sums.

5) Let
$$\sum_{n=1}^{\infty} a_n$$
 be a series whose terms are positive and decreasing, and
let $\sum_{n=1}^{\infty} 2^n a_{2^n} = 2a_2 + 4a_4 + 8a_8 + 16a_{16} + \dots + 2^n a_{2^n} + \dots$.
Show that $\sum_{n=1}^{\infty} a_n$ converges iff $\sum_{n=1}^{\infty} 2^n a_{2^n}$ converges using the Comparison Test with
i) $\sum_{n=2}^{\infty} a_n$ and $\frac{1}{2} \sum_{n=1}^{\infty} 2^n a_{2^n} = a_2 + a_4 + a_4 + a_8 + a_8 + a_8 + a_8 + a_{16} + \dots$
ii) $\sum_{n=2}^{\infty} a_n$ and $\sum_{n=1}^{\infty} 2^n a_{2^n} = a_2 + a_4 + a_4 + a_4 + a_4 + a_8 + \dots$.

6) Use the result of problem 5 [the **Cauchy Condensation Test**] to determine if the series $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^2}$ converges or diverges.

- 7) Define (s_n) by $s_n = (1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n}) \ln n$ for all n in N.
 - a) Show that (s_n) is decreasing.
 - b) Use part a) to show that (s_n) converges. (Its limit is called Euler's constant, and is denoted by γ .)
 - c) Use part b), together with part a) of problem 3, to find the sum of the alternating harmonic series.
- 8) Find the sum of the rearrangement $1 + \frac{1}{3} \frac{1}{2} + \frac{1}{5} + \frac{1}{7} \frac{1}{4} + \frac{1}{9} + \frac{1}{11} \frac{1}{6} + \cdots$ of the alternating harmonic series using problem 3 and the following steps:
 - a) Multiply each term of the alternating harmonic series by $\frac{1}{2}$.
 - b) Insert a zero term between each term of this series (and at the start of the series).
 - c) Add this series to the alternating harmonic series term-by-term, and omit zero terms.

9) Bonus question

If $\sigma(n)$ is the sum of the divisors of the integer n and H_n is the nth partial sum of the harmonic series, show that $\sigma(n) < H_n + e^{H_n} \ln(H_n)$ for all integers n > 1.