

Homework 3 for Math 1530

Due day: Tuesday September 24 recitations.

Problem 27. Let $a_1, a_2, a_3, \dots > 0$. Prove that if

$$\lim_{n \rightarrow \infty} n \left(\frac{a_n}{a_{n+1}} - 1 \right) > 1,$$

then the series $a_1 + a_2 + a_3 + \dots$ converges.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 28. Provide an example of a convergent series $a_1 + a_2 + a_3 + \dots$, where $a_n > 0$, $n = 1, 2, 3, \dots$ such that the limit $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$ does not exist.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 29. Prove that there is a sequence of positive integers $n_1 < n_2 < n_3 < \dots$ such that the sequence $a_k = \sin n_k$ converges.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 30. Prove that the series

$$\sum_{n=3}^{\infty} \frac{1}{n(\log n)(\log \log n)^p}$$

diverges if $0 < p \leq 1$ and converges if $p > 1$.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 31. Prove that if the series $a_1 + a_2 + a_3 + \dots$ converges, where $a_n > 0$, $n = 1, 2, 3, \dots$, then the series

$$\sum_{n=1}^{\infty} \frac{\sqrt{a_n}}{n} \text{ converges.}$$

Proof. WRITE YOUR SOLUTION HERE. □

DEFINITION. Let $a_1, a_2, a_3, \dots > 0$. We define the infinite product by

$$\prod_{n=1}^{\infty} a_n = \lim_{n \rightarrow \infty} a_1 a_2 \dots a_n.$$

We say that the infinite product *converges* if the limit is finite and *positive*. If the limit does not exist, equals 0 or ∞ then we say that the product *diverges*.

Problem 32. Prove that if $a_n > 0$, $n = 1, 2, \dots$, then the product $\prod_{n=1}^{\infty} (1 + a_n)$ converges if and only if the series $\sum_{n=1}^{\infty} a_n$ converges. **Hint:** You can use the inequality $e^x \geq 1 + x$ without proving it.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 33. Prove that if $0 < a_n < 1$, $n = 1, 2, \dots$, then the series $\sum_{n=1}^{\infty} a_n$ converges if and only if the series $\sum_{n=1}^{\infty} a_n / (1 - a_n)$ converges.

Proof. WRITE YOUR SOLUTION HERE. □

Problem 34. Prove that if $0 < a_n < 1$, then the product $\prod_{n=1}^{\infty} (1 - a_n)$ converges if and only if the series $\sum_{n=1}^{\infty} a_n$ converges.

Proof. WRITE YOUR SOLUTION HERE.

□