1: Find the sum of each of the following series, if the sum exists.

(a) 
$$\sum_{n=0}^{\infty} \frac{2^{n+1}-1}{3^n}$$
  
Solution:  $\sum_{n=0}^{\infty} \frac{2^{n+1}-1}{3^n} = \sum_{n=0}^{\infty} 2\left(\frac{2}{3}\right)^n - \left(\frac{1}{3}\right)^n = 2\frac{1}{1-\frac{2}{3}} - \frac{1}{1-\frac{1}{3}} = 6 - \frac{3}{2} = \frac{9}{2}.$   
(b)  $\sum_{n=2}^{\infty} \frac{4^{1-n}}{3^{n-1}}$   
Solution:  $\sum_{n=2}^{\infty} \frac{4^{1-n}}{3^{n-1}} = \sum_{n=2}^{\infty} \frac{4\left(\frac{1}{4}\right)^n}{\frac{1}{3} \cdot 3^n} = \sum_{n=2}^{\infty} 12\left(\frac{1}{12}\right)^n = 12\frac{\left(\frac{1}{12}\right)^2}{1-\frac{1}{12}} = \frac{1}{11}.$   
(c)  $\sum_{n=1}^{\infty} \frac{3}{n^2 + 3n}$ 

Solution: The  $\ell^{\rm th}$  partial sum is

$$S_{\ell} = \sum_{n=1}^{\ell} \frac{3}{n^2 + 3n} = \sum_{n=1}^{\ell} \left(\frac{1}{n} - \frac{1}{n+3}\right)$$
  
=  $\left(1 - \frac{1}{4}\right) + \left(\frac{1}{2} - \frac{1}{5}\right) + \left(\frac{1}{3} - \frac{1}{6}\right) + \left(\frac{1}{4} - \frac{1}{7}\right) + \left(\frac{1}{5} - \frac{1}{8}\right) + \cdots$   
+  $\left(\frac{1}{\ell-3} - \frac{1}{\ell}\right) + \left(\frac{1}{\ell\ell^2} - \frac{1}{\ell+1}\right) + \left(\frac{1}{\ell-1} - \frac{1}{\ell+2}\right) + \left(\frac{1}{\ell} - \frac{1}{\ell+3}\right)$   
=  $1 + \frac{1}{2} + \frac{1}{3} - \frac{1}{\ell+1} - \frac{1}{\ell+2} - \frac{1}{\ell+3}$ ,

since all the other terms cancel out. Thus  $\sum_{n=1}^{\infty} \frac{3}{n^2 + 3n} = \lim_{\ell \to \infty} S_{\ell} = 1 + \frac{1}{2} + \frac{1}{3} = \frac{11}{6}.$ 

(d) 
$$\sum_{n=0}^{\infty} \frac{n}{(n+1)!}$$

Solution: Note that  $\frac{1}{n!} - \frac{1}{(n+1)!} = \frac{(n+1)-1}{(n+1)!} = \frac{n}{(n+1)!}$  and so

$$S_{\ell} = \sum_{n=0}^{\ell} \frac{n}{(n+1)!} = \sum_{n=0}^{\ell} \left( \frac{1}{n!} - \frac{1}{(n+1)!} \right)$$
$$= \left( \frac{1}{0!} - \frac{1}{1!} \right) + \left( \frac{1}{1!} - \frac{1}{2!} \right) + \left( \frac{1}{2!} - \frac{1}{3!} \right) + \dots + \left( \frac{1}{(\ell-1)!} - \frac{1}{\ell!} \right) + \left( \frac{1}{\ell!} - \frac{1}{(\ell+1)!} \right)$$
$$= \frac{1}{0!} - \frac{1}{(\ell+1)!} = 1 - \frac{1}{(\ell+1)!}$$

and so  $\sum_{n=0}^{\infty} \frac{n}{(n+1)!} = \lim_{\ell \to \infty} S_{\ell} = \lim_{l \to \infty} \left( 1 - \frac{1}{(\ell+1)!} \right) = 1.$ 

2: Determine which of the following series converge.

(a) 
$$\sum_{n=0}^{\infty} \frac{\sqrt{n}}{2n^2 + 1}$$

Solution: For  $n \ge 1$  we have  $0 \le \frac{\sqrt{n}}{2n^2 + 1} \le \frac{\sqrt{n}}{2n^2} = \frac{1}{2n^{3/2}}$ , and we know that  $\sum \frac{1}{2n^{3/2}}$  converges (since it is a constant multiple of the *p*-series with  $p = \frac{3}{2}$ ), and so  $\sum \frac{\sqrt{n}}{2n^2 + 1}$  converges by the C.T.

(b) 
$$\sum_{n=1}^{\infty} (-1)^n 2^{1/n}$$

Solution: Let  $a_n = (-1)^n 2^{1/n}$ . Then  $|a_n| = 2^{1/n} \longrightarrow 2^0 = 1$ . Since  $|a_n| \not\to 0$ , we know that  $a_n \not\to 0$ , and so  $\sum a_n$  diverges by the D.T.

(c) 
$$\sum_{n=2}^{\infty} \frac{1}{n\sqrt{\ln n}}$$

Solution: Let  $f(x) = \frac{1}{x\sqrt{\ln x}}$  so that  $a_n = f(n)$ . For x > 1, f(x) is positive, continuous and decreasing. Making the substitution  $u = \ln x$  so that  $du = \frac{1}{x} dx$ , we have

$$\int_{2}^{\infty} f(x) dx = \int_{2}^{\infty} \frac{dx}{x\sqrt{\ln x}} = \int_{\ln 2}^{\infty} \frac{du}{\sqrt{u}} = \left[2\sqrt{u}\right]_{\ln 2}^{\infty} = \infty.$$

Since  $\int_{2}^{\infty} f(x) dx$  diverges, the series  $\sum_{n=2}^{\infty} \frac{1}{n\sqrt{\ln n}}$  diverges too, by the I.T.

(d) 
$$\sum_{n=1}^{\infty} \frac{n^n}{3^n n!}$$

Solution: Let  $a_n = \frac{n^n}{3^n n!}$ . Then  $\frac{a_{n+1}}{a_n} = \frac{(n+1)^{n+1}}{3^{n+1}(n+1)!} \frac{3^n n!}{n^n} = \frac{1}{3} \left(\frac{n+1}{n}\right)^n \longrightarrow \frac{e}{3} < 1$ , so  $\sum a_n$  converges by the R.T. (If you don't remember that  $\lim_{n \to \infty} \left(\frac{n+1}{n}\right)^n = e$ , then use l'Hôpital's Rule).

**3:** (a) Approximate the sum  $S = \sum_{n=0}^{\infty} \frac{1}{5^n + 5n}$  by a partial sum  $S_\ell$  so that the error is  $S - S_\ell \le \frac{1}{500}$ .

Solution: If we approximate S by  $S \cong S_{\ell}$ , then by the C.T, the error is

$$S - S_{\ell} = \sum_{n=\ell+1}^{\infty} \frac{1}{5^n + 5n} \le \sum_{n=\ell+1}^{\infty} \frac{1}{5^n} = \frac{1}{\frac{5^{\ell+1}}{1 - \frac{1}{5}}} = \frac{1}{4 \cdot 5^{\ell}}.$$

To get  $S - S_{\ell} \leq \frac{1}{500}$ , we want  $\frac{1}{4 \cdot 5^{\ell}} \leq \frac{1}{500}$ , that is  $5^{\ell} \geq 125$ , so we can take  $\ell = 3$ . Thus we make the approximation  $S \cong S_3 = \sum_{n=0}^{3} \frac{1}{5^n + 5n} \cong 1 + \frac{1}{10} + \frac{1}{35} + \frac{1}{140} = \frac{140 + 14 + 4 + 1}{140} = \frac{159}{140}$ 

(b) Let  $S = \sum_{n=1}^{\infty} \frac{n}{e^n}$ . Use a calculator to find a value of  $\ell$  such that  $S - S_{\ell} \leq \frac{1}{500}$ .

Solution: Let  $f(x) = x e^{-x}$  so that  $a_n = f(n)$ . Clearly f(x) is positive and continuous for x > 0. Also,  $f'(x) = e^{-x} - x e^{-x} = (1-x)e^{-x}$  so that f'(x) < 0 when x > 1, and so f(x) is decreasing for  $x \ge 1$ . By the I.T, we have

$$S - S_{\ell} = \sum_{n=\ell+1}^{\infty} a_n \le \int_{\ell}^{\infty} f(x) \, dx = \int_{\ell}^{\infty} x \, e^{-x} \, dx.$$

We integrate by parts using u = x and  $dv = e^{-x} dx$  so that du = dx and  $v = -e^{-x}$  to get

$$\int x e^{-x} dx = -x e^{-x} + \int e^{-x} dx = -x e^{-x} - e^{-x} + c = -\frac{x+1}{e^x} + c$$

and so

$$S - S_{\ell} \le \left[ -\frac{x+1}{e^x} \right]_{\ell}^{\infty} = \frac{\ell+1}{e^{\ell}}$$

since  $\lim_{x\to\infty} \frac{x+1}{e^x} = \lim_{x\to\infty} \frac{1}{e^x} = 0$  by l'Hôpital's Rule. In order to get  $S - S_\ell \leq \frac{1}{500}$ , we want  $\frac{\ell+1}{e^\ell} \leq \frac{1}{500}$ . A calculator shows that  $\frac{10}{e^9} \cong 0.0012 < \frac{1}{500}$ , so we can choose  $\ell = 9$ .

(c) Let  $f(x) = \frac{1}{x(\ln x)^2}$ , let  $a_n = f(n)$  for  $n \ge 2$ , let  $S = \sum_{n=2}^{\infty} a_n$ , and let  $S_{\ell} = \sum_{n=2}^{\ell} a_n$ . Find one value of  $\ell$  such that if we approximate S by  $S \cong S_{\ell}$  then the absolute error is  $|S - S_{\ell}| \le \frac{1}{100}$  and, using a calculator, find another value of  $\ell$  such that if we approximate S by

$$S \cong T_{\ell} = S_{\ell} + \frac{1}{2} \left( \int_{\ell}^{\infty} f(x) \, dx + \int_{\ell+1}^{\infty} f(x) \, dx \right)$$

then the absolute error is  $|S - T_{\ell}| \leq \frac{1}{100}$ .

Solution: Note that f(x) is positive, continuous and decreasing for x > 1, so we can apply the I.T. If we approximate S by  $S \cong S_{\ell}$  then by the IT the error is

$$E = S - S_{\ell} = \sum_{n=\ell+1}^{\infty} a_n \le \int_{\ell}^{\infty} f(x) \, dx = \int_{\ell}^{\infty} \frac{dx}{x(\ln x)^2} = \left[\frac{-1}{\ln x}\right]_{\ell}^{\infty} = \frac{1}{\ln \ell} \, .$$

To get  $E \leq \frac{1}{100}$  we can choose  $\ell$  so that  $\frac{1}{\ln \ell} \geq \frac{1}{100}$ , that is  $\ln \ell \geq 100$ . We can take  $\ell \geq e^{100}$  (a huge number).

By the I.T, if we make the approximation  $S \cong T_{\ell}$  then the absolute error is

$$E \le \frac{1}{2} \left( \int_{\ell}^{\infty} f(x) \, dx - \int_{\ell+1}^{\infty} f(x) \, dx \right) = \frac{1}{2} \left( \frac{1}{\ln \ell} - \frac{1}{\ln(\ell+1)} \right)$$

so to get  $E \leq \frac{1}{100}$  we can choose  $\ell$  so that  $\frac{1}{2} \left( \frac{1}{\ln \ell} - \frac{1}{\ln(\ell+1)} \right) \leq \frac{1}{100}$ . By trial and error with the help of a calculator, we find that  $\frac{1}{2} \left( \frac{1}{\ln(10)} - \frac{1}{\ln(11)} \right) \approx 0.0086 < \frac{1}{100}$  and so we can take  $\ell = 10$ .

**4:** Determine, with proof, which of the following statements are true for all sequences  $(a_n)_{n\geq 1}$  and  $(b_n)_{n\geq 1}$ .

(a) If  $\sum a_n$  converges that  $\sum e^{a_n}$  diverges.

Solution: This is true, and we give a proof. Suppose that  $\sum a_n$  converges. Then  $\lim_{n \to \infty} a_n = 0$  by the D.T, and so  $\lim_{n \to \infty} e^{a_n} = e^0 = 1$ . Since  $\lim_{n \to \infty} e^{a_n} \neq 0$ ,  $\sum e^{a_n}$  diverges by the D.T.

(b) If  $\sum a_n$  converges then  $\sum a_n^2$  converges.

Solution: This is false, and we provide a counterexample. Let  $a_n = \frac{(-1)^n}{\sqrt{n}}$ . Then  $\sum a_n$  converges by the A.S.T, but  $\sum a_n^2 = \sum \frac{1}{n}$  which diverges.

(c) If  $a_n \ge 0$  for all n and  $\sum a_n$  converges then  $\sum \frac{a_n}{1+a_n}$  converges.

Solution: This is true and we give a proof. Suppose that  $\sum a_n$  converges. Note that  $\lim_{n \to \infty} a_n = 0$  by the D.T. Let  $b_n = \frac{a_n}{1+a_n}$ . Then  $\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{1}{1+a_n} = \frac{1}{1+\lim_{n \to \infty} a_n} = \frac{1}{1+0} = 1$ . Since  $\lim_{n \to \infty} \frac{a_n}{b_n} = 1$  and  $\sum a_n$  converges,  $\sum b_n$  converges by the L.C.T.

(d) If  $\sum a_n$  converges and  $\sum |b_n|$  converges then  $\sum a_n b_n$  converges.

Solution: This is true. Indeed, suppose that  $\sum a_n$  converges and that  $\sum |b_n|$  converges. Since  $\sum a_n$  converges, we have  $a_n \to 0$  (by the Divergence Test) so we can choose N so that  $n \ge N \Longrightarrow |a_n| \le 1$ . Then for  $n \ge N$  we have  $0 \le |a_n b_n| = |a_n||b_n| \le |b_n|$ , and so, since  $\sum |b_n|$  converges,  $\sum |a_n b_n|$  also converges by the Comparison Test. Since absolute convergence implies convergence,  $\sum a_n b_n$  converges, too.