Math 1B — UCB, Fall 2019 — M. Christ Solutions for Midterm Exam 2a

(1) Determine whether each of the following infinite series converges, or diverges. Show your reasoning. Justify your answers by citing theorems/tests by name.

(1a) $\sum_{n=1}^{\infty} n^{-3} \sin(n^2)$

Solution. Let $a_n = n^{-3} \sin(n^2)$ and $b_n = n^{-3}$. Then $|a_n| \le b_n$ for every index n.

The series with terms b_n converges by the *p*-test, with p = 3 > 1. The series with terms $|a_n|$ therefore converges by the comparison test. Thus the given series is absolutely convergent. Therefore it converges.

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

Solution. Let $a_n = (-1)^{n+1} n^{1/n}$. Then $|a_n| = n^{1/n}$. We have learned that $\lim_{n\to\infty} n^{1/n} = 1$. Therefore $\lim_{n\to\infty} |a_n| \neq 0$. Therefore it is not true that $\lim_{n\to\infty} a_n$ exists and is equal to zero. According to the Divergence test, the given series diverges. \Box

(1c) $\sum_{n=1}^{\infty} n^{-1} \arctan(n)$

Solution. Use the limit comparison test, with $a_n = n^{-1} \arctan(n)$ and $b_n = n^{-1}$. The series with terms b_n is the harmonic series, which we know to be divergent.

Then

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \arctan(n) = \frac{\pi}{2}$$

This limit is > 0, and $< \infty$. Therefore according to the limit comparison test, either both series converge, or both diverge. We know that the series with terms b_n diverges, so we conclude that the given series also diverges.

(1d)
$$\sum_{k=2}^{\infty} \frac{1}{k(\ln(k))^4}$$

Solution. Let a_n be the terms of the given series. Use the integral test. Define $f(x) = \frac{1}{x(\ln(x))^4}$. This is a positive, decreasing, continuous function on the interval $[2, \infty)$, which satisfies $f(n) = a_n$ for every positive whole number n.

The improper integral $\int_2^{\infty} f(x) dx$ converges. To see this, use the substitution $x = e^u$ to express

$$\int \frac{1}{x(\ln(x))^4} \, dx = \int u^{-4} \, du = -\frac{1}{3}u^{-3} + C = -\frac{1}{3}(\ln(x))^{-3} + C.$$

Therefore

$$\int_{2}^{t} \frac{1}{x(\ln(x))^{4}} dx = -\frac{1}{3} (\ln(x))^{-3} \Big|_{2}^{t} = \frac{1}{3} (\ln(2))^{-3} - \frac{1}{3} (\ln(t))^{-3}.$$

The limit of this quantity, as $t \to \infty$, exists and is equal to $\frac{1}{3}(\ln(2))^{-3}$. Therefore the improper integral converges.

By the integral test, the given series also converges.

(2a) Determine the radius of convergence of the power series $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}2^n}{1+\ln(n)} (x-1)^n$. Show your work and reasoning.

Solution. The series converges for x = 1 since every term is then equal to zero. Assume now that $x \neq 1$. Let $a_n = \frac{(-1)^{n+1}2^n}{1+\ln(n)}(x-1)^n$. Then

$$\frac{|a_{n+1}|}{|a_n|} = 2|x-1|\frac{1+\ln(n+1)}{1+\ln(n)}$$

To analyze the limit of $\frac{1+\ln(x+1)}{1+\ln(x)}$ as $x \to \infty$, observe that both numerator and denominator have limit ∞ . Therefore l'Hôpital's rule can be applied:

$$\lim_{x \to \infty} \frac{1 + \ln(x+1)}{1 + \ln(x)} = \lim_{x \to \infty} \frac{(x+1)^{-1}}{x^{-1}} = \lim_{x \to \infty} \frac{x}{x+1} = \lim_{x \to \infty} \frac{1}{1 + x^{-1}} = 1$$

Therefore

$$\lim_{n \to \infty} \frac{|a_{n+1}|}{|a_n|} = 2|x - 1|.$$

Therefore according to the ratio test, the series converges when $|x - 1| < \frac{1}{2}$, and diverges when $|x - 1| > \frac{1}{2}$. (The test is inconclusive when |x - 1| = 1.) Thus the radius of convergence is equal to $\frac{1}{2}$.

(2b) State the Limit Comparison Test. (An accurate statement includes any hypotheses.)

Solution. Let $\sum a_n$ and $\sum_n b_n$ be infinite series with positive terms. Assume $\lim_{n\to\infty} \frac{a_n}{b_n} = c$ exists for some real number c > 0. Then either both series converge, or both series diverge.

In class, I included the cases in which the limit equals 0 or ∞ in the statement of the test. In our text, they are stated separately (as exercises). Therefore on this exam, full credit will be given for the version in the text.

(3) Let s be the sum of the series $\sum_{k=1}^{\infty} ke^{-k}$. For n = 1, 2, 3, ... let s_n be the *n*-th partial sum of this series. Show how to find n sufficiently large to guarantee that $|s - s_n| < 10^{-4}$. Justify your steps.

Solution. The function $f(x) = xe^{-x}$ satisfies $f'(x) = (1 - x)e^{-x} = -(x - 1)e^{-x}$, which is < 0 when x > 1. Therefore it is decreasing on the interval $[1, \infty)$. It is also positive and continuous on that interval. Therefore the integral test applies to the given series.

According to the integral test remainder bound,

$$\int_{n}^{\infty} f(x) \, dx < s - s_n < \int_{n+1}^{\infty} f(x) \, dx.$$

Therefore

$$|s-s_n| < \int_n^\infty f(x) \, dx.$$

An antiderivative of f is

$$F(x) = -(1+x)e^{-x}.$$

(This can be computed by integrating by parts.)

Therefore

$$\int_{n}^{t} f(x) \, dx = -(1+t)e^{-t} + (1+n)e^{-n}.$$

Consequently

$$\lim_{t \to \infty} \int_n^t f(x) \, dx = (1+n)e^{-n}$$

Therefore our final answer is the smallest whole number n that satisfies

$$(1+n)e^{-n} < 10^{-4}.$$

(4) Let $f(x) = \sin(3x)$. Show that the Taylor series for f at $a = \frac{\pi}{4}$ converges to f(x) for every real number x. (In your solution, you are not permitted to use any similar results about convergence of Taylor series that we have already established for this or other functions, such as $\sin(x)$ and $\cos(x)$.)

Solution. For each n, $f^{(n)}(x)$ is one of the four functions $\pm 3^n \sin(3x)$, $\pm 3^n \cos(3x)$. Therefore

 $|f^{(n)}(x)| \leq 3^n$ for every real number x.

Let $R_n(x)$ be the remainder in the formula $f(x) = T_n(x) + R_n(x)$, where $f(x) = \sin(3x)$ and T_n is the *n*-th degree Taylor polynomial at $a = \frac{\pi}{4}$. Apply Taylor's inequality with

$$M_n = 3^{n+1}$$

to obtain

$$|R_n(x)| \le \frac{3^{n+1}}{(n+1)!} |x-a|^{n+1} = \frac{1}{(n+1)!} |3(x-a)|^{n+1} = \frac{|y|^{n+1}}{(n+1)!}$$

with $y = 3(x - a) = 3(x - \frac{\pi}{4})$ for any real number x.

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We have learned that $\lim_{k\to\infty} \frac{|y|^k}{k!} = 0$ for every real number y. Therefore $\lim_{n\to\infty} |R_n(x)| = 0$ for every x. Therefore $\lim_{n\to\infty} R_n(x) = 0$ likewise. Therefore the Taylor series at $a = \frac{\pi}{4}$ converges to $\sin(3x)$ for every real number x.

(5) Prove this part of the comparison test: If $0 < a_n \leq b_n$ for every n, and if the series $\sum_{n=1}^{\infty} b_n$ converges, then the series $\sum_{n=1}^{\infty} a_n$ also converges. (You are not permitted to use any part of the comparison test in this proof.)

Solution. (There is no need to assume that $a_n > 0$; the test applies so long as $a_n \ge 0$.)

Assume that $0 \le a_n \le b_n$ for every n, and that the series with terms b_n converges. Define $s_n = \sum_{k=1}^n a_k$ and $t_n = \sum_{k=1}^n b_k$ to be the partial sums of these two series.

Because the comparison series converges, its partial sums form a bounded sequence. Thus there exists a finite number T that satisfies $t_n \leq T$ for every n.

For every n,

$$s_n = a_1 + a_2 + \dots + a_m \le b_1 + b_2 + \dots + b_n = t_n$$

by basic properties of addition and inequality. Therefore $s_n \leq t_n \leq T$ for every n. Thus the sequence (s_n) of partial sums is bounded above.

This sequence is bounded below by a_1 since

$$a_1 + a_2 + \dots + a_n \ge a_1$$

since every term is ≥ 0 .

Finally, this sequence of partial sums is nondecreasing, since

$$s_{n+1} = s_n + a_{n+1} \ge s_n$$

since $a_{n+1} \ge 0$.

A fundamental theorem states that any sequence that is bounded and nondecreasing, is convergent. Therefore the sequence (s_n) of partial sums of the given series is a convergent sequence. Therefore the series itself converges.

(6) Find all t > 0 such that $\sum_{k=1}^{\infty} t^{\ln(k)}$ is a convergent series. Justify your answer, showing all steps of your reasoning.

Solution. (This is either the easiest problem on the exam, or the hardest. I awoke on Wednesday morning with the conviction that the exam was excessively long, so deleted it.)

If t > 1 then $t^{\ln(k)} \to \infty$ as $k \to \infty$ (since $\ln(k) \to \infty$), so the series diverges by the Divergence test. If t = 1 then all terms of the series equal 1, and again it diverges, by the Divergence test.

Assume 0 < t < 1. Express $t = e^{-p}$ with $p = \ln(1/t) > 0$. The terms of the series are then

$$t^{\ln(k)} = (e^{-p})^{\ln(k)} = e^{-p\ln(k)} = (e^{\ln(k)})^{-p} = k^{-p}$$

and thus we have a p-series. This series converges if and only if p > 1. Equivalently, it converges

If and only if
$$t < e^{-1}$$
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