UMA 101: ANALYSIS & LINEAR ALGEBRA – I AUTUMN 2023

HINTS/SKETCH OF SOLUTIONS TO HOMEWORK 4 PROBLEMS

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1. Let $\{a_n\}$ be a sequence in \mathbb{R} . We say " $\{a_n\}$ is bounded" if the set $\{a_n : n = 1, 2, 3, ...\}$ is bounded above and bounded below. Prove that if $\{a_n\}$ converges, then it is bounded.

Tip. If $\{c_1, c_2, \ldots, c_N\} \subset \mathbb{R}$ is a finite set, then you may freely use $\max\{c_1, c_2, \ldots, c_N\}$ —if required—without spelling out its definition (which states exactly what you understood by it in school) or proving that $\max\{c_1, c_2, \ldots, c_N\}$ exists.

Sketch of solution: As $\{a_n\}$ converges, it has the limit L. By definition, $\exists N \in \mathbb{P}$ and $N \geq 2$ such that

$$|a_n - L| < 1$$

$$\Rightarrow L - 1 < a_n < L + 1 \quad \forall n \ge N.$$
(1)

Write $M := \max\{|a_1|, \ldots, |a_{N-1}|\}$. Then, as $-|a_j| \le a_j \le |a_j| \ \forall j$, we have

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$$-M \leq a_j \leq M$$
 for $j = 1, \ldots, N-1$.

Combining this with (1), we have

$$\min\{-M, L-1\} \le a_n \le \max\{M, L+1\} \quad \forall n \in \mathbb{P}.$$

The set $\{a_n : n = 1, 2, 3, ...\}$ is bounded above and bounded below. Hence $\{a_n\}$ is bounded.

2. Let $\{b_n\}$ be a sequence in \mathbb{R} that converges to M such that $b_n \neq 0$ for every $n = 1, 2, 3, \ldots$. Assume that $M \neq 0$. Prove that the sequence $\{1/b_n\}$ converges and that $\lim_{n\to\infty}(1/b_n) = 1/M$. **Hint.** It may helpful to realise that

$$|M| - |b_n| \le |b_n - M| \quad \forall n.$$

Use this appropriately when estimating $|(1/b_n) - (1/M)|$.

3. In this problem, you may assume the following without proof:

- (i) For each positive real a and $n \in \mathbb{N} \{0\}$, there exists a **unique** positive solution of the equation $x^n = a$. Denote this number as $a^{1/n}$. (The existence of $a^{1/n}$ is a consequence of the l.u.b. property of \mathbb{R} .)
- (*ii*) For $m, n \in \mathbb{N} \{0\}$ and for any $x \in \mathbb{R}$,

$$(x^m)^n = (x^n)^m = x^{mn}.$$

Recall that any positive rational number q is of the form m/n, where $m, n \in \mathbb{N} - \{0\}$. Now, for any real a > 0, we define

$$a^q := (a^m)^{1/n}.$$
 (2)

- (a) Show that a^q , as given by (2), is well-defined: i.e., if $q = \mu/\nu$, $\mu, \nu \in \mathbb{N} \{0\}$ is a different representation of q, then $(a^m)^{1/n} = (a^\mu)^{1/\nu}$.
- (b) Having defined what a^q means, a > 0 and q a positive rational, prove the following: Let q be a positive rational. Then, the sequence $\{1/n^q\}$ converges and

$$\lim_{n \to \infty} \frac{1}{n^q} = 0$$

Sketch of solution: We shall only prove (a) in detail.

a) Let μ/γ and m/n be two representations of q, where $m, n, \mu, \gamma \in \mathbb{N} - \{0\}$. So,

$$m\gamma = \mu n =: c$$

Now write $x := (a^m)^{1/n}$, $y := (a^\mu)^{1/\gamma}$. Then, by definition,

$$x^n = a^m \text{ and } y^\gamma = a^\mu.$$
 (3)

Therefore, by (3), we get:

$$x^{n\mu} = (x^n)^{\mu} = (a^m)^{\mu} = a^{m\mu} = (a^{\mu})^m = (y^{\gamma})^m = y^{\gamma m}$$

From this, we have $x^c - y^c = 0$. By an identity from high-school algebra,

$$(x-y)\left(\sum_{j=0}^{c-1} x^j y^{c-1-j}\right) = 0.$$

Since x, y > 0, the above equation implies (x - y) = 0. By the definitions of x and y,

$$(a^m)^{1/n} = (a^\mu)^{1/\gamma}$$

b) The proof of part (b) is very similar to the proof, presented in class, that $\lim_{n\to\infty} 1/\sqrt{n} = 0$, except for one major additional requirement. This requirement is met by the following

Lemma. Let x, y be positive real numbers. Then, for any $m \in \mathbb{N} - \{0\}$, y > x if and only if $y^m > x^m$.

Proof of lemma. Since there is nothing to prove if m = 1, fix $m \in \mathbb{N} - \{0, 1\}$. Then, given that x, y > 0, we have

$$y^m - x^m = (x - y) \left(\sum_{j=0}^{m-1} x^j y^{m-1-j} \right) > 0 \iff y - x > 0$$
$$\iff y > x,$$

which establishes the lemma.

The remainder of the solution of part (b) is left to you to complete.

4. Does the sequence $\{a_n\}$, where

$$a_n = \frac{1 - (-1)^n}{2}, \quad n = 1, 2, 3, \dots,$$

converge? If so, then what is its limit? **Justify** your answer.

5. In each case below, show that the series $\sum_{n=1}^{\infty} a_n$ converges, and find the sum:

a)
$$a_n = 1/(2n-1)(2n+1)$$

b) $a_n = 1/(n^2-1)$
c) $a_n = n/(n+1)(n+2)(n+3)$
d) $a_n = (\sqrt{n+1} - \sqrt{n})/\sqrt{n^2 + n}$

Sketch of solution: We make a correction to part (b) (which was conveyed via Teams): namely, for part (b), consider the series $\sum_{n=2}^{\infty} a_n$.

We shall see a solution of part (a). The solutions of (b) and (c) will follow from similar partialfraction arguments.

a) Let us write, if possible,

$$\frac{1}{(2x-1)(2x+1)} = \frac{A}{2x-1} + \frac{B}{2x+1} \quad \forall x \in \mathbb{R} - \{-1/2, 1/2\}.$$
(4)

Note that

(4) is true
$$\iff A(2x+1) + B(2x-1) = 1 \quad \forall x \in \mathbb{R}$$

$$\iff \begin{cases} 2A + 2B = 0\\ A - B = 1, \end{cases}$$

by high-school algebra. The linear equation has the unique solution (A, B) = (1/2, -1/2). It follows that

$$a_n = \frac{1/2}{2n-1} - \frac{1/2}{2n+1} = \frac{1/2}{2n-1} - \frac{1/2}{2(n+1)-1}, \quad n = 1, 2, 3, \dots$$

Thus, the b_n appearing in the convergence theorem for telescoping series is

$$b_n = \frac{1/2}{2n-1} = \frac{1/2n}{2-(1/n)}, \quad n = 1, 2, 3, \dots$$

Since $\lim_{n\to\infty}(1/n) = 0$, the denominator of the right-hand quotient above has the limit $2 \neq 0$. Thus, by the limit theorem for quotients

$$\lim_{n \to \infty} b_n = 0.$$

Hence, by the convergence theorem

$$\sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)} = b_1 - \lim_{n \to \infty} b_n = \frac{1}{2}$$

d) Observe that

$$\frac{\sqrt{n+1} - \sqrt{n}}{\sqrt{n^2 + n}} = \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}}, \quad n = 1, 2, 3, \dots$$

Thus, the given series is clearly telescoping. Now argue as in the last few sentences of the solution to part (a) to conclude:

$$\sum_{n=1}^{\infty} \frac{\sqrt{n+1} - \sqrt{n}}{\sqrt{n^2 + n}} = 1.$$