

Analysis
Supplementary problems
Series

Exercise 1. Explain the following equality:

$$\sum_{n \geq m} u_n = \sum_{n=m}^{+\infty} u_n, \quad [1]$$

where $m \in \mathbb{N}$ is a given integer

Exercise 2. Let $m \in \mathbb{N}$ is a given integer. Explain why that the convergence of the series $\sum_{n \geq 0} u_n$ is equivalent to the convergence of $\sum_{n \geq m} u_n$.

More precise, explain that if $\sum_{n \geq 0} u_n$ is convergent, then the following identity holds:

$$\sum_{n \geq 0} u_n = \sum_{n \geq m} u_n + \sum_{n=0}^{m-1} u_n. \quad [2]$$

Exercise 3.

1. Let $m \in \mathbb{N}$ be a given integer. Compute the following sum

$$\sum_{n=0}^m (\sqrt{n+1} - \sqrt{n}). \quad [3]$$

2. Note that

$$\sum_{n=0}^{\infty} (\sqrt{n+1} - \sqrt{n}) = \lim_{m \rightarrow \infty} \sum_{n=0}^m (\sqrt{n+1} - \sqrt{n}), \quad [4]$$

prove that, using the first item of this exercise

$$\sum_{n=0}^{\infty} (\sqrt{n+1} - \sqrt{n}) = +\infty. \quad [5]$$

3. what we could deduce?

Exercise 4. In the following exercises, determine the convergence, divergence, absolute convergence of the given series using any test (criteria) and give reasons:

1.

$$\sum_{n \geq 1} \frac{n^2}{n!}. \quad [6]$$

2.

$$\sum_{n \geq 1} (-1)^{n-1} \frac{n^2}{n!}. \quad [7]$$

3.

$$\sum_{n \geq 1} \frac{n^n}{n!}. \quad [8]$$

4.
$$\sum_{n \geq 1} (-1)^{n-1} \frac{n}{3^n}. \quad [9]$$

5.
$$\sum_{n \geq 1} (-1)^{n-1} \frac{n}{3^n}. \quad [10]$$

6.
$$\sum_{n \geq 1} \frac{(n+1)!}{2^n n!}. \quad [11]$$

7.
$$\sum_{n \geq 1} \frac{n^n}{(n!)^2}. \quad [12]$$

8.
$$\sum_{n \geq 1} (-1)^{n-1} \frac{6}{n(\log n)^2}. \quad [13]$$

9.
$$\sum_{n \geq 1} \frac{4n}{1+n^2}. \quad [14]$$

10.
$$\sum_{n \geq 1} \frac{2^n}{n 3^n}. \quad [15]$$

Exercise 5. Study the convergence series

- Criteria of comparaison

$$\sum_{n \geq 1} \frac{\log n}{2n^3}. \quad [16]$$

- Criteria of Alembert (Ratio)

$$\sum_{n \geq 1} \frac{2^n n}{n^n} \text{ and } \sum_{n \geq 1} \frac{k^n}{n^k}. \quad [17]$$

- Criteria of Cauchy (Sqrt)

$$\sum_{n \geq 1} \left(\frac{n+a}{n+b} \right)^{n^2}. \quad [18]$$

- Criteria of Integral

$$\sum_{n \geq 1} \frac{\log n}{n}. \quad [19]$$

Exercise 6. Study the following series

- $$\sum_{n \geq 1} \left(\frac{1}{3^n} + \frac{1}{n^2 + 1} \right). \quad [20]$$

- $$\sum_{n \geq 1} n \log \left(\frac{n+2}{n+1} \right). \quad [21]$$

- $$\sum_{n \geq 1} \frac{(-1)^n}{\log n}. \quad [22]$$

Exercise 7. Study the absolute convergence of the following series

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$$\sum_{n \geq 1} \frac{(-1)^n}{\sqrt{n}}. \quad [23]$$

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$$\sum_{n \geq 1} \frac{\sin n}{3^n}. \quad [24]$$

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$$\sum_{n \geq 2} \frac{(-1)^n}{\log n}. \quad [25]$$

Exercise 8. Prove that there exist constants α , β , and γ such that, for all n

$$\frac{1}{n(n+1)(n+2)} = \frac{\alpha}{n} + \frac{\beta}{n+1} + \frac{\gamma}{n+2}. \quad [26]$$

Deduce then the sum $\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)}$

Exercise 9. Prove that the following identity holds, for all n

$$\operatorname{arctg} \frac{1}{2n^2} = \operatorname{arctg} \frac{1}{2n-1} - \operatorname{arctg} \frac{1}{2n+1}. \quad [27]$$

Deduce then the sum $\sum_{n=1}^{\infty} \operatorname{arctg} \frac{1}{2n^2}$