
Homework 15

Exercise 1 Prove the following statement (the ration test) :

Let $\{a_j\}_{j=1}^{\infty}$ be a sequence with positive terms only. Assume that there exists $c \in (0, 1)$ and $N \in \mathbb{N}$ such that

$$\frac{a_{j+1}}{a_j} \leq c \quad \forall j \geq N.$$

Then the corresponding series $a_1 + a_2 + a_3 + \dots$ is convergent.

Exercise 2 1) Show that the series with generic term $a_j = \frac{j}{3^j}$ is convergent, in other terms show that

$$\sum_{j=1}^{\infty} \frac{j}{3^j} < \infty.$$

2) Show that the series with generic term $a_j = (-1)^j \frac{j^3}{3^j}$ is absolutely convergent.

Exercise 3 For $f : [1, \infty) \rightarrow \mathbb{R}_+$ decreasing, prove the following statement (the integral test) :

The series $f(1) + f(2) + f(3) + \dots$ is convergent if and only if $\lim_{M \rightarrow \infty} \int_1^M f(x) dx$ is convergent, or in a more simple form show that

$$\sum_{j=1}^{\infty} f(j) < \infty \iff \int_1^{\infty} f(x) dx < \infty.$$

Exercise 4 For any $\varepsilon > 0$ show that the series with generic term $a_j = j^{-1-\varepsilon}$ is convergent.