

Problem 1. Directly from the definition of the limit of a sequence, find $\lim_{n \rightarrow \infty} \frac{3n^5}{3n^5 - \sin n}$.

Problem 2. Use the definition of the limit of a sequence, to prove if $\lim_{n \rightarrow \infty} a_n = a > 0$, then there exists a number N such that $a_n > 0$ for all $n > N$.

Problem 3. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function. Directly from the definition of continuity, prove that if $f(b) = a > 0$, then there exists an open interval I containing b such that $f(x) > 0$ for all $x \in I$.

Problem 4. Consider the sequence

$$\sqrt{2}, \sqrt{2\sqrt{2}}, \sqrt{2\sqrt{2\sqrt{2}}}, \dots \quad (1)$$

Clearly, this sequence can be defined recursively, i.e., by

$$a_{n+1} = f(a_n)$$

for some appropriately chosen function f .

- (a) Prove by induction that the sequence (1) is increasing.
- (b) Prove by induction that the sequence (1) is bounded.
- (c) Prove that the sequence (1) converges.
- (d) Find the limit of the sequence (1).

Problem 5. Let (a_n) be a bounded sequence.

- (a) Prove that the sequence (y_n) defined by $y_n = \sup \{a_k : k \geq n\}$ converges.
The *limit superior* of (a_n) , or $\limsup a_n$, is defined by $\limsup a_n := \lim y_n$.
- (b) Prove that the sequence (z_n) defined by $z_n = \inf \{a_k : k \geq n\}$ converges.
The *limit inferior* of (a_n) , or $\liminf a_n$, is defined by $\liminf a_n := \lim z_n$.
- (c) Prove that $\liminf a_n \leq \limsup a_n$.

Problem 6. Prove that if $\sum_{k=0}^{\infty} a_k$ is a convergent series, then $\lim_{n \rightarrow \infty} a_n = 0$.

Problem 7. Consider the infinite series $\sum_{k=1}^{\infty} \frac{1}{k(k+2)}$.

(a) Find constants α and β such that

$$\frac{1}{k(k+2)} = \frac{\alpha}{k} + \frac{\beta}{k+2}.$$

(b) Show by induction that the n th partial sum of the series is

$$\sum_{k=1}^n \frac{1}{k(k+2)} = \frac{1}{2} \left(1 + \frac{1}{2} - \frac{1}{n+1} - \frac{1}{n+2} \right) = \frac{n(3n+5)}{4(n+1)(n+2)}$$

(this result is inspired by using the result of part (a); keyword: *telescoping*).

(c) Find the sum of $\sum_{k=1}^{\infty} \frac{1}{k(k+2)}$.

Problem 8.

(a) Use the basic properties of logarithms to write the series

$$\sum_{k=1}^{\infty} \ln \sqrt{\frac{k}{k+1}}$$

as a telescoping series, and find an explicit expression for its partial sums. Does the series converge?

(b) Use the fact that $\sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6}$ to find the sums of the series

$$\sum_{k=1}^{\infty} \frac{1}{(2k)^2} = \frac{1}{2^2} + \frac{1}{4^2} + \frac{1}{6^2} + \frac{1}{8^2} + \dots$$

and

$$\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots$$