

1. 2.12.2 Let $\{s_n\}$ be Cauchy.
 Want to show: $\forall c \in \mathbb{R}$, $\{cs_n\}$ is Cauchy.

Pf: We know: $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$, $|s_n - s_m| < \epsilon \forall n, m \geq N$

Consider any $c \in \mathbb{R}$.
 Want to show: $\forall \gamma > 0$, $\exists N \in \mathbb{N}$, $|s_n - s_m| < \frac{\gamma}{|c|} \forall n, m \geq N$

Using $\epsilon = \frac{\gamma}{|c|}$, $\exists N \in \mathbb{N}$ s.t. $|s_n - s_m| < \epsilon \forall n, m \geq N$

$$\Rightarrow |cs_n - cs_m| = |c| |s_n - s_m| < |c| \frac{\gamma}{|c|} = \gamma \quad \forall n, m \geq N.$$

□

2.12.3 Let $\{s_n\}, \{t_n\}$ be Cauchy.

Thus: $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$, $|s_n - s_m| < \epsilon \forall n, m \geq N$.

and $\forall \epsilon > 0$, $\exists N \in \mathbb{N}$, $|t_n - t_m| < \epsilon \forall n, m \geq N$.

Want to show: $\forall \gamma > 0$, $\exists N \in \mathbb{N}$, $|(s_n + t_n) - (s_m + t_m)| < \gamma \forall n, m \geq N$

Using $\epsilon = \frac{\gamma}{2}$, $\exists N_1 \in \mathbb{N}$ $|s_n - s_m| < \frac{\gamma}{2} \forall n, m \geq N_1$

and $\exists N_2 \in \mathbb{N}$ $|t_n - t_m| < \frac{\gamma}{2} \forall n, m \geq N_2$

Set $N = \max\{N_1, N_2\}$.

Consider $n, m \geq N$

$$|(s_n + t_n) - (s_m + t_m)| = |(s_n - s_m) + (t_n - t_m)|$$

$$< |s_n - s_m| + |t_n - t_m|$$

$$< \frac{\delta}{2} + \frac{\delta}{2} \quad \left(\begin{array}{l} \text{since } n, m \geq N_1 \\ \text{and } n, m \geq N_2 \end{array} \right)$$
$$= \delta$$

2.12.4

We know: $\forall \epsilon > 0, \exists N \in \mathbb{N}, |s_n - s_m| < \epsilon \quad \forall n, m \geq N$

~~Using~~ Using $\epsilon = 1, \exists N \in \mathbb{N}$ s.t. $|s_n - s_m| < 1 \quad \forall n, m \geq N$

$$\Rightarrow \forall m \geq N,$$

$$|s_N - s_m| < 1$$

$$\Rightarrow |s_m| - |s_N| \leq |s_N - s_m| < 1$$

$$\Rightarrow |s_m| \leq |s_N| + 1 \quad (*)$$

Let $M = \max \{ |s_1|, |s_2|, \dots, |s_{N-1}|, |s_N| + 1 \}$

Claim: $|s_n| \leq M \quad \forall n \in \mathbb{N}$

Pf: If $n < N$ then $|s_n| \leq \max \{ |s_1|, \dots, |s_{N-1}| \} \leq M$

If $n \geq N$, $|s_n| \leq |s_N| + 1$ by $(*)$

$$\leq M$$

2.12.5

Consider the series $\sum_{k=1}^{\infty} \frac{1}{k}$.

~~Claim~~ Claim: $\forall \epsilon > 0, \exists N \in \mathbb{N}$ s.t. $|s_{n+1} - s_n| < \epsilon \forall n \geq N$.

Pf: Given $\epsilon > 0$, let N be a natural number $\geq \frac{1}{\epsilon}$ (Archimedean Principle).

consider $n \geq N$.

$$|s_{n+1} - s_n| = \left| \sum_{k=1}^{n+1} \frac{1}{k} - \sum_{k=1}^n \frac{1}{k} \right|$$
$$= \left| \frac{1}{n+1} \right| = \frac{1}{n+1}$$

$$\frac{1}{n+1} < \frac{1}{n} \leq \frac{1}{N} \leq \epsilon$$

since $N \geq \frac{1}{\epsilon}$

↑ since $n \geq N$

$$\Rightarrow |s_{n+1} - s_n| < \epsilon.$$

2.12.8. We know: $\forall \epsilon > 0, \exists N \in \mathbb{N}, |s_n - s_m| < \epsilon \forall n, m \geq N$.

Consider the subsequence $\{s_{n_k}\}$.

Want to prove: $\forall \delta > 0, \exists K \in \mathbb{N} |s_{n_k} - s_{n_j}| < \delta \forall k, j \geq K$

Consider $\delta > 0$. Using Cauchy property of $\{s_n\}$.

with $\epsilon = \delta$, $\exists N \in \mathbb{N}$

$$\text{s.t. } |s_n - s_m| < \delta \forall n, m \geq N.$$

Since $n_1 < n_2 < n_3 \dots$ is a strictly increasing sequence, $\exists K \in \mathbb{N}$ s.t. $N \leq n_k$

Claim: $\forall k, j \geq K, |s_{n_k} - s_{n_j}| < \delta$

since $k_j \geq k$.

$$\Rightarrow n_k \geq n_k \geq N$$

$$\text{and } n_j \geq n_k \geq N$$

$$\Rightarrow |s_{n_k} - s_{n_j}| < \gamma \quad \text{since } n_k, n_j \geq N$$

2. (i) First show $\limsup x_n \neq \infty \Rightarrow \{x_n\}_{n=1}^{\infty}$ is bounded above.

By def.

$$\limsup x_n = \inf \mathcal{U} \quad \text{where } \mathcal{U} = \{ \beta \in \mathbb{R} : \exists N \in \mathbb{N}, x_n < \beta \ \forall n \geq N \}$$

since $\limsup x_n \neq \infty$

$$\Rightarrow \mathcal{U} \neq \emptyset.$$

Consider any $\beta \in \mathcal{U}$.

$$\Rightarrow \underline{\exists N \in \mathbb{N}} \text{ s.t. } x_n < \beta \ \forall n \geq N.$$

$$\text{Let } M = \max \{ x_1, x_2, \dots, x_{N-1}, \beta \}.$$

Claim: $x_n \leq M \ \forall n \in \mathbb{N}$, and thus $\{x_n\}_{n=1}^{\infty}$ is bounded above

Pf: Consider any $n \in \mathbb{N}$.

Case 1: $n < N$

$$\Rightarrow x_n \leq \max \{ x_1, x_2, \dots, x_{N-1} \} \leq M.$$

Case 2: $n \geq N$.

$$\Rightarrow x_n < \beta \leq M. \quad \square$$

since $n \geq N$

~~Next~~ Next shows that if $\{x_n\}_{n=1}^{\infty}$ is bounded above,

then $\limsup x_n \neq \infty$.

Since $\{x_n\}_{n=1}^{\infty}$ is bounded above, $\exists M \in \mathbb{R}$ s.t.

$$x_n \leq M \quad \forall n \in \mathbb{N}.$$

$\Rightarrow M$ is an eventual upper bound: $N=1$ works.

$$\Rightarrow M \in \mathcal{U}$$

$$\Rightarrow \mathcal{U} \neq \emptyset.$$

$$\Rightarrow \inf \mathcal{U} \neq \infty. \Rightarrow \limsup x_n \neq \infty. \quad \square$$

(ii) This can be shown using similar arguments as Part (i).

~~We show first $\limsup x_n = \lim_{n \rightarrow \infty} x_n$~~

~~Let $L = \lim_{n \rightarrow \infty} x_n$~~

~~FACT 1: $\beta \in \mathcal{U} \Rightarrow L \leq \beta$.~~

~~Pf: ~~By definition.~~~~

~~Since $\beta \in \mathcal{U}$, $\exists N \in \mathbb{N}$ s.t. $x_n < \beta \quad \forall n \geq N$.~~

3; We first show that $\limsup x_n = \lim_{n \rightarrow \infty} x_n$.

$$\text{Let } L = \lim_{n \rightarrow \infty} x_n$$

FACT 1: Let $\beta \in \mathbb{R}$.

$$L < \beta \Rightarrow \beta \in \mathcal{U}.$$

Pf: Suppose $L < \beta$. $\therefore \beta - L > 0$.

Let $\epsilon = \beta - L > 0$ and use the def. of $\lim_{n \rightarrow \infty} x_n = L$

to get $N \in \mathbb{N}$ s.t. $|x_n - L| < \epsilon \quad \forall n \geq N$.

$$\Rightarrow x_n - L \leq |x_n - L| < \beta - L \quad \forall n \geq N$$

$$\Rightarrow x_n < \beta \quad \forall n \geq N.$$

Thus, $\beta \in \mathcal{U}$. \square

FACT 2: $\beta \in \mathcal{U} \Rightarrow L \leq \beta$.

Pf: Assume $\beta \in \mathcal{U}$.

We ~~also~~ assume $L > \beta$ and arrive at a contradiction.

Since $\beta \in \mathcal{U}$, $\exists N_1 \in \mathbb{N}$ s.t. $x_n < \beta \quad \forall n \geq N_1$.

Since $L > \beta$, $\epsilon = \frac{L - \beta}{2} > 0$ and using the

def of $\lim_{n \rightarrow \infty} x_n = L$ we get $N_2 \in \mathbb{N}$ s.t.

$$|x_n - L| < \epsilon \quad \forall n \geq N_2.$$

Let $N = \max \{N_1, N_2\}$.

$$\Rightarrow x_N < \beta. \quad \text{since } N \geq N_1$$

Also,

$$L - x_N \leq |x_N - L| < \epsilon = \frac{L - \beta}{2} \quad \text{since } N \geq N_2.$$

$$\Rightarrow L - \frac{L - \beta}{2} < x_N$$

$$\Rightarrow \frac{L + \beta}{2} < x_N$$

$$\Rightarrow \frac{\beta + \beta}{2} < \frac{L + \beta}{2} < x_N \quad (\text{since } L > \beta).$$

$$\Rightarrow \beta < x_N.$$

Thus, $x_N < \beta$ and $x_N > \beta$ which is a contradiction.

Therefore, $L \leq \beta$. □

Now, from fact 2, L is a lower bound for \mathcal{U} .
 $\Rightarrow \inf \mathcal{U} \geq L$.

Claim: $\inf \mathcal{U} \leq L$

Pf. ~~$\inf \mathcal{U} \geq L$~~ by contradiction.

suppose $\inf \mathcal{U} > L$.

$$\Rightarrow \frac{\inf \mathcal{U} + L}{2} > \frac{L + L}{2} = L.$$

since $\inf \mathcal{U} > L$.

Let $\beta = \frac{\inf \mathcal{U} + L}{2}$. Thus, $\beta > L$.

By Fact 2, $\beta \in \mathcal{U}$. Thus, $\beta \geq \inf \mathcal{U}$.

But, $\beta = \frac{\inf \mathcal{U} + L}{2} < \frac{\inf \mathcal{U} + \inf \mathcal{U}}{2} = \inf \mathcal{U}$.

Thus $\beta < \inf \mathcal{A}$ and $\beta > \inf \mathcal{A}$.
which is a contradiction.

Thus, $\inf \mathcal{A} \leq L$.

Therefore, $\inf \mathcal{A} = L$. \square

The argument for $\liminf x_n = \lim_{n \rightarrow \infty} x_n$ is similar.
Prove the following facts:

FACT 1' : Let $\alpha \in \mathbb{R}$. $\alpha < L \Rightarrow \alpha \in \mathcal{A}$.

FACT 2' : $\alpha \in \mathcal{A} \Rightarrow \alpha \leq L$.

Use these 2 facts to show $\inf \mathcal{A} = L$.

4. i) ~~Start to show claim~~: $\{t_n\}$ is non increasing.
Pf: Start to show $t_{n+1} \leq t_n$.

$$t_n = \sup \{x_n, x_{n+1}, x_{n+2}, \dots\} \Rightarrow \sup \{x_{n+1}, x_{n+2}, \dots\} = t_{n+1}$$

The inequality since $A \subseteq B \Rightarrow \sup A \leq \sup B$.
and $\{x_{n+1}, x_{n+2}, \dots\} \subseteq \{x_n, x_{n+1}, x_{n+2}, \dots\}$.

ii) Since $\{x_n\}_{n=1}^{\infty}$ is bounded, $\exists M \in \mathbb{R}$ s.t.

$$x_n \leq M \quad \forall n \in \mathbb{N}.$$

$$\Rightarrow t_n = \sup \{x_n, x_{n+1}, \dots\} \leq M. \text{ since } M \text{ is an upper bound.}$$

$$\Rightarrow t_n \leq M \quad \forall n \in \mathbb{N}.$$

Need to show: $\forall \gamma > 0, \exists N \in \mathbb{N}, |t_n - L| < \epsilon \quad \forall n \geq N$.

1. Consider $\gamma > 0$.

Using $\epsilon = \gamma$ on the def. of $L = \inf \mathcal{U}$,

$$\exists \beta \in \mathcal{U} \text{ s.t. } \beta < L + \gamma$$

$$\Rightarrow \exists N_1 \in \mathbb{N} \text{ s.t. } x_n < \beta < L + \gamma \quad \forall n \geq N_1.$$

2. ~~Set~~ set $N = N_1$.

3. Consider $n \geq N$.

$$t_n \leq t_N \quad \text{since } \{t_n\}_{n=1}^{\infty} \text{ is non increasing}$$

$$\text{Also, } t_N = \sup \{x_N, x_{N+1}, x_{N+2}, \dots\} \leq \beta$$

$$\text{since } \beta > x_n \quad \forall n \geq N.$$

$$\Rightarrow t_n \leq t_N \leq \beta < L + \gamma.$$

~~Claim:~~ Claim: $t_n \geq L$ ~~$\forall n \in \mathbb{N}$~~

Pf: suppose not and $L > t_n$.

~~$t_n < L$~~

~~Let~~ Let $\epsilon = L - t_n > 0$.

$$\Rightarrow t_n + \frac{\epsilon}{2} > t_n = \sup \{x_n, x_{n+1}, \dots\}$$

$$\Rightarrow t_n + \frac{\epsilon}{2} > x_{n'} \quad \forall n' \geq n.$$

$$\Rightarrow t_n + \frac{\epsilon}{2} \notin \mathcal{U}.$$

And of course, since $\{t_n\}$ is non-increasing
 $t_n \leq t_1, \forall n \in \mathbb{N}$.

$$\text{Let } M' = \max \{ |M|, |t_1| \}.$$

$$\Rightarrow -M' \leq -|t_1| \leq t_1 \leq t_n \leq M' \leq |M| \leq M'$$

$$\Rightarrow -M' \leq t_n \leq M' \quad \forall n \in \mathbb{N}.$$

$$\Rightarrow |t_n| \leq M'.$$

Thus, $\{t_n\}$ is bounded.

iii) By the Monotone Convergence Theorem,
 $\{t_n\}$ is monotone and bounded, and therefore
 $\{t_n\}$ converges.

~~Let $\lim_{n \rightarrow \infty} t_n = L$.~~

Let $L = \limsup x_n = \inf \mathcal{U}$.

We now show $L = \lim_{n \rightarrow \infty} x_n$.

Consider $\epsilon > 0$. Since $L = \inf \mathcal{U}$, $\exists \beta \in \mathcal{U}$.
~~Choose $\beta \in \mathcal{U}$ s.t. $\beta < L + \epsilon$.~~
 $\therefore \exists N \in \mathbb{N}$ s.t. $x_n < \beta = L + \epsilon \quad \forall n \geq N$.

Consider $n \geq N$. Need to show $|t_n - L| < \epsilon$.

Since $n \geq N$, ~~$x_n \leq t_n \leq x_{n+1} \leq \dots$~~

$$t_n = \sup \{ x_n, x_{n+1}, \dots \} \leq \beta \text{ since}$$

~~and~~

$$\Rightarrow t_n + \frac{\epsilon}{2} \geq L.$$

$$\text{But } t_n + \frac{\epsilon}{2} = t_n + \frac{L - t_n}{2} = \frac{L + t_n}{2}$$

$$\textcircled{c} < \frac{L + L}{2} = L$$

↑
since $t_n < L$.

Thus, $t_n + \frac{\epsilon}{2} \geq L$ and $t_n + \frac{\epsilon}{2} < L$ which is a contradiction.

$$\text{Thus, } t_n \geq L. \quad \textcircled{a}$$

$$\text{Therefore } t_n \geq L > L - \delta.$$

$$\Rightarrow L - \delta < t_n < L + \delta.$$

$$\Rightarrow |t_n - L| < \delta.$$

b. Can be proved in similar manner as 4.

$$\underline{b.} \quad \limsup(-x_n) = \inf \mathcal{U}' \quad \text{where}$$
$$\mathcal{U}' = \{ \beta' \in \mathbb{R} : \exists N \in \mathbb{N}, -x_n < \beta' \forall n \geq N \}.$$

claim: $\mathcal{L} = -\mathcal{U}'$.

Pf: First show $\mathcal{L} \subseteq -\mathcal{U}'$
Consider $\alpha \in \mathcal{L}$.

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } \alpha < x_n \quad \forall n \geq N.$$

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } -x_n < -\alpha \quad \forall n \geq N.$$

$$\Rightarrow -\alpha \in \mathcal{U}'$$

$$\Rightarrow \alpha \in -\mathcal{U}'$$

Next show $-\mathcal{U}' \subseteq \mathcal{L}$.

Consider $\beta \in -\mathcal{U}' \Rightarrow -\beta \in \mathcal{U}'$

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } -x_n < -\beta \quad \forall n \geq N.$$

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } x_n > \beta \quad \forall n \geq N.$$

$$\Rightarrow \beta \in \mathcal{L}.$$

$$\text{Thus. } \mathcal{L} = -\mathcal{U}'.$$

Therefore,

$$\begin{aligned} \liminf x_n &= -\sup \mathcal{L} \\ &= \inf -\mathcal{L} \\ &= \inf \mathcal{U}' \\ &= \limsup (-x_n). \end{aligned}$$

2.13.5.

$$\mathcal{U}_1 = \{ \beta \in \mathbb{R} : \exists N \in \mathbb{N} \ a_n < \beta \ \forall n \geq N \}$$
$$\mathcal{U}_2 = \{ \beta \in \mathbb{R} : \exists N \in \mathbb{N} \ b_n < \beta \ \forall n \geq N \}$$

Want to show $\inf \mathcal{U}_1 \leq \inf \mathcal{U}_2$.

Claim: $\mathcal{U}_2 \subseteq \mathcal{U}_1$.

Pf: Consider any $\beta \in \mathcal{U}_2$.

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } b_n < \beta \ \forall n \geq N$$

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } a_n \leq b_n < \beta \ \forall n \geq N.$$

$$\Rightarrow \exists N \in \mathbb{N} \text{ s.t. } a_n < \beta \ \forall n \geq N.$$

$$\Rightarrow \beta \in \mathcal{U}_1.$$

From the claim, $\inf \mathcal{U}_1 \leq \inf \mathcal{U}_2$ follows.

A similar argument works for $\liminf a_n \leq \liminf b_n$.

2.13.9.

Let \mathcal{U}_1 + \mathcal{U}_2 be as defined for 2.13.5.

$$\text{Let } \mathcal{U}_3 = \{ \beta \in \mathbb{R} : \exists N \in \mathbb{N} \ a_n + b_n < \beta \ \forall n \geq N \}$$

$$\text{Let } \mathcal{U}_1 + \mathcal{U}_2 = \{ \beta_1 + \beta_2 : \beta_1 \in \mathcal{U}_1, \beta_2 \in \mathcal{U}_2 \}.$$

Claim: $\mathcal{U}_1 + \mathcal{U}_2 \subseteq \mathcal{U}_3$.

Pf: Consider $\beta_1 \in \mathcal{U}_1$ + $\beta_2 \in \mathcal{U}_2$.

$$\Rightarrow \exists N_1 \in \mathbb{N} \text{ s.t. } a_n < \beta_1 \ \forall n \geq N_1$$

$$\text{and } \exists N_2 \in \mathbb{N} \text{ s.t. } b_n < \beta_2 \ \forall n \geq N_2.$$

$$\text{Let } N = \max \{N_1, N_2\}.$$

$$\text{Then } a_n + b_n < \beta_1 + \beta_2 \quad \forall n \geq N.$$

$$\Rightarrow \beta_1 + \beta_2 \in \mathcal{U}_3.$$

$$\begin{aligned} \text{Therefore } \limsup (a_n + b_n) &= \inf \mathcal{U}_3 \\ &\leq \inf (\mathcal{U}_1 + \mathcal{U}_2) \\ &= \inf \mathcal{U}_1 + \inf \mathcal{U}_2 \\ &\quad \text{(using 1.6.14 from previous HW)} \\ &= \limsup a_n + \limsup b_n. \end{aligned}$$

$$\text{Example: } a_n = (-1)^n \quad b_n = (-1)^{n+1}$$

$$\{a_n + b_n\} = \{0\}.$$

$$\Rightarrow \limsup (a_n + b_n) = 0.$$

$$\limsup a_n = 1 \quad \text{and} \quad \limsup b_n = 1.$$

$$\text{and } 0 < 1 + 1 = 2.$$

2.13.10.

$$\liminf (a_n + b_n) \geq \liminf a_n + \liminf b_n.$$

Can be shown in a similar way

$$\text{using } A \subseteq B \Rightarrow \sup A \leq \sup B.$$

$$\text{and } \sup (A+B) = \sup A + \sup B$$

(1.6.13 from previous HW).

~~Alternate proof of 2.13.9.~~

$$\limsup (a_n + b_n) = \limsup a_n + \limsup b_n$$

2.13.11

$$\text{define } t_n = \sup \{a_n, a_{n+1}, \dots\}.$$

$$t'_n = \sup \{b_n, b_{n+1}, \dots\}.$$

$$t''_n = \sup \{a_n b_n, a_{n+1} b_{n+1}, \dots\}.$$

$$\text{Claim: } t''_n \leq t_n t'_n \quad \forall n \in \mathbb{N}.$$

Pf: We show $t_n t'_n$ is an upper bound on $\{a_n b_n, a_{n+1} b_{n+1}, \dots\}$.

Pick any $n' \geq n$.

$$t_n \geq a_{n'} \quad t'_n \geq b_{n'}$$

$$\Rightarrow t_n t'_n \geq a_{n'} b_{n'}$$

$\Rightarrow t_n t'_n$ is an upper bound on $\{a_n b_n, a_{n+1} b_{n+1}, \dots\}$

$$\Rightarrow t_n t'_n \geq \sup \{ a_n b_n, a_{n+1} b_{n+1}, \dots \}$$

by def. of sup.

$$\Rightarrow t_n t'_n \geq t''_n$$

Therefore $\lim_{n \rightarrow \infty} t_n t'_n \geq \lim_{n \rightarrow \infty} t''_n$ (order property of limits).

$$\Rightarrow \left(\lim_{n \rightarrow \infty} t_n \right) \left(\lim_{n \rightarrow \infty} t'_n \right) \geq \lim_{n \rightarrow \infty} t''_n \quad (\text{Algebra of limits})$$

$$\Rightarrow \left(\limsup a_n \right) \left(\limsup b_n \right) \geq \limsup (a_n + b_n)$$

7. 3.4.3 Claim: Either both $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$ converge

~~or~~ (e.g. $a_k = \frac{1}{2^k}$, $b_k = \frac{1}{2^k}$)

or both $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$ diverge

$a_k + b_k = \frac{1}{2^{k-1}}$)

(e.g. $a_k = (-1)^k$, $b_k = (-1)^{k+1}$, $a_k + b_k = 0$.)

Pf: We show that ~~if~~ $\sum_{k=1}^{\infty} a_k$ converges

~~iff~~ $\sum_{k=1}^{\infty} b_k$ converges.

This will prove the claim.

$$\begin{aligned} \text{If } \sum a_k \text{ converges, then } \sum (a_k + b_k) - \sum a_k &= \sum (a_k + b_k - a_k) \\ &= \sum b_k \\ &\text{converges.} \end{aligned}$$

$$\begin{aligned} \text{Similarly, if } \sum b_k \text{ converges, then } \sum (a_k + b_k) - \sum b_k &= \sum (a_k + b_k - b_k) \\ &= \sum a_k \\ &\text{converges.} \end{aligned}$$

3.4.4. We can say that both $\sum a_k + \sum b_k$ cannot converge, as this would contradict Theorem 3.8.

Example where both diverge: $a_k = 1$, $b_k = 1$.

Example where $\sum a_k$ diverges, $\sum b_k$ converges:
 $a_k = 1$, $b_k = 0$.

" " $\sum a_k$ converges, $\sum b_k$ diverges:
 $a_k = 0$, $b_k = 1$.

3.4.5. $\sum_{k=1}^{\infty} a_k$ may converge or diverge.

Example where $\sum_{k=1}^{\infty} a_k$ converges: $a_k = 0 \Rightarrow \sum_{k=1}^{\infty} a_k = 0$.

$$\sum_{k=1}^{\infty} (a_{2k} + a_{2k-1}) = \sum_{k=1}^{\infty} 0 = 0.$$

Example where $\sum_{k=1}^{\infty} a_k$ diverges: $a_k = (-1)^k \Rightarrow \sum_{k=1}^{\infty} a_k$ diverges.

$$\begin{aligned} \sum_{k=1}^{\infty} (a_{2k} + a_{2k-1}) &= \sum_{k=1}^{\infty} ((-1)^{2k} + (-1)^{2k-1}) \\ &= \sum_{k=1}^{\infty} 0 \\ &= 0. \end{aligned}$$

3.4.6. $\sum_{k=1}^{\infty} a_k$ converges $\Rightarrow \sum_{k=1}^{\infty} (a_{2k} + a_{2k-1})$ converges.

Pf.: Let $s_n = \sum_{k=1}^n a_k$ be the partial sums for $\sum_{k=1}^{\infty} a_k$

$$\begin{aligned} \text{Let } s'_n &= \sum_{k=1}^n (a_{2k} + a_{2k-1}) \\ &= (a_1 + a_2) + (a_3 + a_4) + \dots + (a_{2n-1} + a_{2n}) \\ &= s_{2n}. \end{aligned}$$

Therefore, $\{s'_n\}_{n=1}^{\infty}$ is a subsequence of $\{s_n\}_{n=1}^{\infty}$

Since $\{s_n\}$ converges, the subsequence $\{s'_n\}_{n=1}^{\infty}$ also converges (by 2.11.6 (ii)). Thus, $\sum_{k=1}^{\infty} (a_{2k} + a_{2k-1})$ converges.

3.4.11

$$0.1234512345 \dots$$

$$= 12345 \times 10^{-5} + 12345 \times 10^{-10} + 12345 \times 10^{-15} + \dots$$

$$= 12345 \times 10^{-5} (1 + 10^{-5} + 10^{-10} + \dots)$$

$$= 12345 \times 10^{-5} (1 + r + r^2 + \dots)$$

$$\text{where } r = 10^{-5} < 1.$$

Using the formula $1 + r + r^2 + \dots = \frac{1}{1-r}$.

$$= 12345 \times 10^{-5} \times \frac{1}{1-10^{-5}} \quad (\text{We also use Theorem 3.9 here})$$

$$= \frac{12345}{10^5 - 1}$$

$$= \frac{12345}{99999}$$

3.4.14

We add $\frac{1}{4} + \frac{1}{4} \times \frac{1}{4} + \frac{1}{4} \times \frac{1}{4} \times \frac{1}{4} + \dots$

$$= \frac{1}{4} + \frac{1}{4^2} + \frac{1}{4^3} + \dots$$

$$= \frac{1}{4} (1 + \frac{1}{4} + \frac{1}{4^2} + \dots)$$

$$= \frac{1}{4} (1 + r + r^2 + \dots)$$

$$\text{where } r = \frac{1}{4} < 1.$$

$$= \frac{1}{4} \times \frac{1}{1-\frac{1}{4}} = \left(\frac{1}{3}\right)$$

3.4.15

$$\sum_{k=1}^{\infty} \log\left(\frac{k+1}{k}\right)$$

Partial sum: $s_n = \sum_{k=1}^n \log\left(\frac{k+1}{k}\right)$

$$= \sum_{k=1}^n \log(k+1) - \log(k)$$

$$= (\log 2 - \log 1) + (\log 3 - \log 2) + (\log 4 - \log 3) + \dots \\ + \dots (\log(n+1) - \log n)$$

[Telescopic sum].

$$= \log(n+1) - \log 1 = \log(n+1).$$

Claim ~~to show~~: $\{s_n\} = \{\log(n+1)\}$ diverges to ∞ .

Pf: Need to show $\forall M \in \mathbb{R}, \exists N \in \mathbb{R}$ s.t.

$$s_n \geq M \quad \forall n \geq N.$$

cf $M \leq 0$, Let $N = 1$.

$$\text{For } n \geq N, \quad s_n = \log(n+1) \geq \log(N+1) \\ = \log 2 \geq 0 \geq M.$$

cf $M > 0$, Let $N \geq e^M$ [Archimedean principle].

For $n \geq N$,

$$s_n = \log(n+1) \geq \log n \geq \log N \geq \log e^M = M.$$

Thus in both cases, we are good. ~~Q.E.D.~~

Thus, $\sum_{k=1}^{\infty} \log\left(\frac{k+1}{k}\right)$ diverges.

3.4.17

$$\begin{aligned}
 & 2 + \frac{2}{\sqrt{2}} + 1 + \frac{1}{\sqrt{2}} + \frac{1}{2} + \dots \\
 &= 2 \left(1 + \frac{1}{\sqrt{2}} + \frac{1}{2} + \frac{1}{2\sqrt{2}} + \frac{1}{4} + \dots \right) \\
 &= 2 \left(1 + \frac{1}{\sqrt{2}} + \left(\frac{1}{\sqrt{2}}\right)^2 + \left(\frac{1}{\sqrt{2}}\right)^3 + \left(\frac{1}{\sqrt{2}}\right)^4 + \dots \right) \\
 &= 2 \left(1 + r + r^2 + r^3 + \dots \right) \quad \text{where } r = \frac{1}{\sqrt{2}} < 1.
 \end{aligned}$$

$$\Rightarrow = 2 \times \frac{1}{1 - \frac{1}{\sqrt{2}}} = \frac{2\sqrt{2}}{\sqrt{2}-1}$$

3.4.21

We have $a \geq 0$, $b > 0$.

Claim: $\sum_{k=1}^{\infty} \frac{1}{a+kb}$ diverges.

$$S_n = \sum_{k=1}^n \frac{1}{a+kb} \geq \sum_{k=1}^n \frac{1}{ka+kb} = \frac{1}{(a+b)} \left(\sum_{k=1}^n \frac{1}{k} \right)$$

since $a \leq ka \quad \forall k \geq 1$.

~~since $\sum_{k=1}^{\infty} \frac{1}{k}$ diverges to ∞~~

since $S'_n = \sum_{k=1}^n \frac{1}{k}$ diverges to ∞ .

~~S_n~~ $\left(\frac{1}{a+b}\right) S'_n = \frac{1}{a+b} \left(\sum_{k=1}^n \frac{1}{k}\right)$ also diverges to ∞ .

since $s_n \geq \frac{1}{a+b} s'_n$

and $s'_n \rightarrow \infty$.

we have $s_n \rightarrow \infty$.

Thus, $\sum_{k=1}^{\infty} \frac{1}{a+kb}$ diverges.