MAA 4227 ADVANCED CALCULUS II **HOMEWORK** 1

BOWERS

Theorem 1 (Kummer's Test). Let $\sum a_n$ be a positive series and $\{p_n\}$ a sequence of positive constants such that

$$\lim_{n \to \infty} \left[p_n \frac{a_n}{a_{n+1}} - p_{n+1} \right] = L$$

exists, $-\infty \leq L \leq \infty$. If $0 < L \leq \infty$, then the series $\sum a_n$ converges. If $-\infty \leq L < 0$ and if $\sum \frac{1}{p_n}$ diverges, then the series $\sum a_n$ diverges.

Theorem 2 (Raabe's Test). Let $\sum a_n$ be a positive series and assume that

$$\lim_{n \to \infty} n \left(\frac{a_n}{a_{n+1}} - 1 \right) = L$$

exists, $-\infty \leq L \leq \infty$. (i) If $1 < L \le \infty$, then $\sum a_n$ converges; (ii) if $-\infty \le L < 1$, then $\sum a_n$ diverges; (iii) if L = 1, then $\sum a_n$ may either converge or diverge and the test fails.

Theorem 3. Let $\sum a_n$ be a positive series and assume that

$$\lim_{n \to \infty} \log n \left[n \left(\frac{a_n}{a_{n+1}} - 1 \right) - 1 \right] = L$$

exists, $-\infty \leq L \leq \infty$.

(i) If $1 < L \leq \infty$, then $\sum a_n$ converges; (ii) if $-\infty \leq L < 1$, then $\sum a_n$ diverges;

(iii) if L = 1, then $\sum a_n$ may either converge or diverge and the test fails.

Exercise 1. Item (i) is used in the proof of item (ii). (i) Prove that

$$\lim_{n \to \infty} (n+1) \log\left(\frac{n+1}{n}\right) = 1.$$

You may assume that the logarithm function satisfies $\lim_{x\to a} \log x = \log a$ for each positive real number a.

(ii) Prove that Theorem 3 follows from applying Kummer's Test with $p_n =$ $n\log n$.

Exercise 2. In each of (i) through (iii), decide for either convergence or divergence.

Date: Due: 11am–Monday–2–February–2004.

BOWERS

(i)
$$\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2 \cdot 4 \cdots 2n} \cdot \frac{1}{2n+1}.$$

(ii)
$$\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2 \cdot 4 \cdots 2n} \cdot \frac{4n+3}{2n+2}.$$

(iii)
$$\sum_{n=1}^{\infty} \left[\frac{2 \cdot 4 \cdots 2n}{1 \cdot 3 \cdot 5 \cdots (2n+1)}\right]^p, \text{ where } p > 0.$$

Exercise 3. Define for each real number a and positive integer n the rising factorial $(a)_n$ by

$$(a)_n = a(a+1)\cdots(a+n-1).$$

For convenience, also define $(a)_0 = 1$. Notice that for each nonnegative integer $n, n! = (1)_n$. For real numbers a, b, c with c not zero or a negative integer, prove that the **hypergeometric series**

$$\sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(1)_n (c)_n}$$

converges if and only if c - a - b > 0.

Exercise 4. Problem 16, page 81 of Rudin.

Exercise 5. Problem 17, page 81 of Rudin.

 $\mathbf{2}$