

Math 335 Sample Problems

One notebook sized page of notes will be allowed on the test. The test will cover through §7.6

- Using power expansions of elementary transcendental functions prove that

$$\frac{1}{2!} + \frac{2}{3!} + \frac{3}{4!} + \cdots = 1.$$

- Prove that

$$\frac{1}{n!} > \sum_{j=n+1}^{\infty} \frac{1}{j!},$$

for $n \geq 1$.

- Suppose that $a_n \geq 0$ and $\sum_{n=0}^{\infty} a_n$ diverges; and suppose that $\sum_{n=0}^{\infty} a_n x^n$ converges for $|x| < 1$. Prove

$$\lim_{x \rightarrow 1^-} \sum_{n=0}^{\infty} a_n x^n = +\infty.$$

- Suppose f_n is a sequence of continuous functions that converges uniformly on a set W . Let p_n be a sequence of points in W that converges to a point $p \in W$. Prove that $\lim_{n \rightarrow \infty} f_n(p_n) = f(p)$.
- Let be a sequence of continuous functions in $I = [a, b]$ and suppose $f_n(x) \geq f_{n+1}(x) \geq 0$ for all $x \in I$. Suppose $\lim_{n \rightarrow \infty} f_n(x) = 0$ for all $x \in I$ (point-wise convergence to 0). Is the convergence uniform? Give a proof or a counterexample.

- Prove that $\sum_{n=0}^{\infty} \frac{x}{(1+|x|)^n}$ converges for all x , but the convergence is not uniform.

- Assume $p \geq 1$, $q \geq 1$. Prove that

$$\int_0^1 \frac{t^{p-1}}{1+t^q} dt = \frac{1}{p} - \frac{1}{p+q} + \frac{1}{p+2q} \cdots$$

Give careful justification of any manipulations.

8. Suppose $a_n > b_n > 0$, $a_n > a_{n+1}$ and $\lim_{n \rightarrow \infty} a_n = 0$. Does $\sum_1^{\infty} (-1)^n b_n$ converge? Give a proof or a counterexample.

9. Prove that $\sum_{n=1}^{\infty} \frac{\cos nx}{n}$ converges uniformly for $x \in [a, b]$, $0 < a < b < 2\pi$, but does not converge absolutely for any x .

10. Prove that

$$\int_0^1 \left(\frac{\log(1/t)}{t} \right)^{1/2} dt = \sqrt{2\pi}.$$

11. Prove that $\sum_1^{\infty} (-1)^n \frac{\sin nx}{n}$ converges uniformly on $\{|x| < 1\}$ to a continuous function.

12. Folland §7.5, #9.

13. Let f_n be a sequence of functions defined on the open interval (a, b) . Suppose $\lim_{x \rightarrow a^+} f_n(x) = a_n$ for all n . Suppose $\sum_1^{\infty} f_n$ converges uniformly on (a, b) to a function f . Prove that $\sum_1^{\infty} a_n$ converges and $\lim_{x \rightarrow a^+} f(x) = \sum_1^{\infty} a_n$. Do not assume f_n is continuous on (a, b) .

14. Folland, §7.5, #14.

15. Suppose the series $\sum_1^{\infty} a_n$ converges. Prove that $\sum_1^{\infty} \frac{a_n}{n^x}$ converges for $x \geq 0$. Let $f(x) = \sum_1^{\infty} \frac{a_n}{n^x}$. Prove that $\lim_{x \rightarrow 0^+} f(x) = \sum_1^{\infty} a_n$.

16. Problem #13, §7.5 of Folland.

17. Let $p_j(t) = e^{-t} \frac{t^j}{j!}$.

(a) Suppose $\sum_0^{\infty} a_n$ converges. Let $s_n = \sum_0^n a_j$. Prove that

$$\lim_{t \rightarrow \infty} \sum_0^{\infty} s_j p_j(t) = \sum_0^{\infty} a_n.$$

(b) Compute this limit in the case that $a_n = x^n$ for those x for which the limit exists (even in the case that $\sum x^n$ does not converge). This limit is called the Borel regularized value. What does this give for the *Borel regularized value* of $1 - 2 + 4 - 8 + 16 \pm \dots$?

18. Prove that

$$\int_0^1 \frac{\log(x)}{x-1} = \sum_{k=1}^{\infty} \frac{1}{k^2}.$$

The integral is improper. Write the integrand as a series, integrate term-by-term and use Abel's theorem.

19. You will need to know the definitions of the following terms and statements of the following theorems.

- (a) Abel's theorem
- (b) Uniform convergence of a sequence or series of functions
- (c) Weierstrass M-test
- (d) Continuity of a uniform limit of continuous functions
- (e) Integration and differentiation of a sequence or series
- (f) Power series
- (g) Radius of convergence of a power series
- (h) Integration and differentiation of a power series
- (i) Improper integrals dependent on a parameter
- (j) Uniform convergence of an improper integral
- (k) Integration and differentiation of an improper integral
- (l) Gamma function

20. There may be homework problems or example problems from the text on the midterm.