408L CLASS PROBLEMS

APRIL 6TH, 2020

Problem 1. Does $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converge or diverge? If it converges, find an upper bound for its value.

Solution. By the integral test, the series converges because:

$$\int_1^\infty \frac{dx}{x^2} = -\frac{1}{x}\Big|_1^\infty = 1$$

converges.

We can bound the sum using:

$$1 = \int_{1}^{\infty} \frac{dx}{x^2} > \sum_{n=2}^{\infty} \frac{1}{n^2}$$
$$\Rightarrow \boxed{2} = \frac{1}{1^2} + 1 > \frac{1}{1^2} + \sum_{n=2}^{\infty} \frac{1}{n^2} = \sum_{n=1}^{\infty} \frac{1}{n^2}$$

(In fact, in 1735, Euler famously showed that this sum is exactly $\frac{\pi^2}{6} \approx 1.645 < 2$.)

Problem 2. Does $\sum_{n=1}^{\infty} ne^{-n}$ converge or diverge? If it converges, find an upper bound for its value.

Solution. We can apply the integral test with $f(x) = xe^{-x}$. Using familiar integration by parts, we find:

$$\int xe^{-x}dx = -(x+1)e^{-x}$$

so:

$$\int_{1}^{\infty} x e^{-x} dx = -(x+1)e^{-x}\Big|_{1}^{\infty} = \left(-\lim_{x \to \infty} (x+1)e^{-x}\right) - (-2e^{-1}).$$

Using L'Hôpital's rule, we find that the limit exists and is zero, so the integral converges with value $2e^{-2}$.

As in the previous problem, we have:

$$\sum_{n=1}^{\infty} ne^{-n} < 1 * e^{-1} + \int_{1}^{\infty} xe^{-x} dx = \boxed{3e^{-1}}.$$

(For a challenge beyond the scope of this class, you can try to show that this sum is exactly $\frac{e}{(e-1)^2}$. There is a tricky way to apply the geometric series formula to find this. As a sanity check, note that $\frac{e}{(e-1)^2} \approx .921 < 1.104 \approx 3e^{-1}$.)

Problem 3. Does the series:

$$1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \frac{1}{\sqrt{5}} \dots$$

converge or diverge? If it converges, find an upper bound for its value.

Solution. The integral:

$$\int_{1}^{\infty} \frac{dx}{x^{\frac{1}{2}}} = 2x^{\frac{1}{2}} \Big|_{1}^{\infty}$$

diverges, so the sum diverges as well.

Problem 4. Does $\sum_{n=2}^{\infty} \frac{1}{n \log(n)}$ converge or diverge? If it converges, find an upper bound for its value.

Solution. Using u-substitution with $u = \log(x)$, we find:

$$\int \frac{dx}{x \log(x)} = \int \frac{du}{u} = \log(u) = \log(\log(x)).$$

We see that the integral:

$$\int_{2}^{\infty} \frac{dx}{x \log(x)}$$

diverges, because $\log(\log(x)) \to \infty$ as $x \to \infty$. Therefore, the sum diverges as well.

Problem 5. Does $\sum_{n=2}^{\infty} \frac{1}{n \log(n)^2}$ converge or diverge? If it converges, find an upper bound for its value.

Using u-substitution with $u = \log(x)$ as in the previous problem, we find:

$$\int \frac{dx}{x \log(x)^2} = \int \frac{du}{u^2} = -\frac{1}{u} = -\frac{1}{\log(x)}$$

Therefore, we can evaluate the integral:

$$\int_{2}^{\infty} \frac{dx}{x \log(x)^{2}} = -\frac{1}{\log(x)} \Big|_{2}^{\infty} = -\frac{1}{\log(\infty)} - \left(-\frac{1}{\log(2)}\right) = \frac{1}{\log(2)}.$$

As the integral converges, the sum converges as well.

We find an upper bound as in the first problem:

$$\sum_{n=2}^{\infty} \frac{1}{n \log(n)^2} = \frac{1}{2 \log(2)} + \sum_{n=3}^{\infty} \frac{1}{n \log(n)^2} < \frac{1}{2 \log(2)} + \int_2^{\infty} \frac{dx}{x \log(x)^2} = \boxed{\frac{3}{2 \log(2)}}.$$

(Here the infinite sum does not admit a pithy closed form expression, but you can show that its decimal expansion begins 2.109742801..., so our sanity check is $\sum_{n=2}^{\infty} \frac{1}{n \log(n)^2} = 2.1097... < 2.1640... = \frac{3}{2 \log(2)}$.)