

1. Prove that  $1^2 + 2^2 + \cdots + n^2 = \frac{1}{6}n(n+1)(2n+1)$  for all  $n \in \mathbb{N}$ .

Show true for  $n = 1$ .

$\frac{1}{6}(1)(2)(3) = \frac{1}{6}(6) = 1$ , and  $1^2 = 1$ . Thus the identity is true for  $n = 1$

Assume  $1^2 + \cdots + n^2 = \frac{n(n+1)(2n+1)}{6}$  is true for a given  $n \in \mathbb{N}$ . Hence,

$$\begin{aligned} & 1^2 + \cdots + n^2 + (n+1)^2 \\ &= \frac{n(n+1)(2n+1)}{6} + (n+1)^2 \\ &= \frac{n+1}{6}(n(2n+1) + 6(n+1)) \\ &= \frac{n+1}{6}(2n^2 + n + 6n + 6) \\ &= \frac{n+1}{6}(2n^2 + 7n + 6) \\ &= \frac{n+1}{6}(2n+3)(n+2) \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \end{aligned}$$

which proves the identity for  $n+1$

Thus the identity is true for all  $n \in \mathbb{N}$ .

2. (a) A sequence  $(x_n)$  is Cauchy if

for every  $\epsilon > 0$  there is an integer  $H \in \mathbb{N}$  such that if  $m, n \geq H$  then  $|x_m - x_n| < \epsilon$ .

(b) Show that if  $(x_n)$  is convergent, then  $(x_n)$  is Cauchy.

Suppose that  $\lim x_n = x$ . Then if  $\epsilon > 0$ , there is an integer  $K \in \mathbb{N}$  such that if  $m \geq K$ , then  $|x_m - x| < \frac{\epsilon}{2}$ . Similarly,  $|x_n - x| < \frac{\epsilon}{2}$  if  $n \geq K$ . Hence,

$$|x_m - x_n| = |(x_m - x) - (x_n - x)| \leq |x_m - x| + |x_n - x| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

3. (a) A sequence of closed intervals  $I_1, I_2, \dots$  is nested if

$$I_1 \supset I_2 \supset \dots \supset I_n \supset \dots$$

(b) State the Nested Interval Property.

The Nested Interval Property states that there is a number  $\eta \in \mathbb{R}$  such that  $\eta \in I_n$  for all  $n = 1, 2, \dots$

(c) State the Bolzano-Weierstrass Theorem.

The Bolzano-Weierstrass Theorem states that if  $(x_n)$  is a closed bounded sequence, then there is a subsequence  $(x_{n_k})$  that converges to a number  $x$ .

4. Let  $x_1 = 6$  and  $x_{n+1} = \frac{1}{2}x_n + 2$  for  $n \in \mathbb{N}$ .

(a) Show that  $(x_n)$  is bounded and decreasing.

It is clear that if  $x_n > 0$ , then  $x_{n+1} > 0$ . Thus  $(x_n)$  is bounded below.

Note also that  $x_2 = 5$ . To show that  $(x_n)$  is decreasing, note that  $x_2 < x_1$ . Suppose by induction that  $x_{n+1} < x_n$ .

Then  $\frac{1}{2}x_{n+1} < \frac{1}{2}x_n$ , so  $\frac{1}{2}x_{n+1} + 2 < \frac{1}{2}x_n + 2$ . Hence,  $x_{n+2} < x_{n+1}$ .

(b) Find the limit.

The Monotone Convergence Theorem implies that there is an  $x$  so that  $\lim(x_n) = x$ , which implies that  $\lim(x_{n+1}) = x$ . Hence,  $x = \frac{1}{2}x + 2$  which implies that  $x = 4$ .

5. State and prove the Uniqueness of Limits.

The Uniqueness Theorem states that a sequence  $(x_n)$  can have at most one limit.

Suppose that a sequence has two distinct limits  $x'$  and  $x''$ . Let  $\epsilon > 0$ . Then there is an integer  $K_1$  so that  $|x_n - x'| < \frac{\epsilon}{2}$  if  $n > K_1$  and an integer  $K_2$  so that  $|x_n - x''| < \frac{\epsilon}{2}$  if  $n > K_2$ .

If  $n \geq K = \text{Max} \{K_1, K_2\}$  then

$$|x' - x''| = |(x' - x_n) + (x'' - x_n)| \leq |x' - x_n| + |x'' - x_n| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Thus  $|x' - x''| < \epsilon$  for all  $\epsilon$ , which implies that  $x' - x'' = 0$ .

6. Show that if  $(x_n)$  is a bounded increasing sequence, then there is a number  $x$  such that  $\lim(x_n) = x$ .

Since  $(x_n)$  is a bounded increasing sequence, we can set  $x = \sup S$ , where  $S = \{x_n, n = 1, 2, \dots\}$ . Let  $\epsilon > 0$ . Then  $x - \epsilon$  is not an upper bound. Hence, there is an integer  $k$  so that  $x_k > x - \epsilon$ . Since  $(x_n)$  is increasing, it follows that if  $n \geq k$ , then  $x - \epsilon < x_k \leq x_n \leq x < x + \epsilon$ . Hence we get that  $x - \epsilon < x_n < x + \epsilon$  for all  $n \geq k$ .

Thus  $\lim_{n \rightarrow \infty} x_n = x$ .

7. State and prove the Product Rule for Sequences.

The Product Rule states that if  $(x_n)$  and  $(y_n)$  are sequences with  $\lim(x_n) = x$  and  $\lim(y_n) = y$  then  $\lim(x_n y_n) = xy$ .

Note that

$$|x_n y_n - xy| = |(x_n - x)y_n + x(y_n - y)| = |(x_n y_n - x y_n) + (x y_n - xy)|$$

$$\leq |x_n - x||y_n| + |x||y_n - y|$$

Let  $M_1 = \sup \{|y_n|\}$  and  $M_2 = |x|$ . Let  $M = \sup\{M_1, M_2\}$ . (The Boundedness Theorem states that  $(y_n)$  is bounded.)

Choose  $K$  sufficiently large so that if  $n \geq K$  then  $|x_n - x| < \frac{\epsilon}{2M}$  and  $|y_n - y| < \frac{\epsilon}{2M}$ .

$$\text{Hence } |x_n y_n - xy| < \frac{\epsilon}{2M} M + \frac{\epsilon}{2M} M < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Therefore,  $\lim x_n y_n = xy$

8. Consider the series  $\sum_{n=1}^{\infty} \frac{\sqrt{n^2+1}}{n^2+(-1)^n}$ .

Does the series converge or diverge? To receive credit, you must state the theorems you use to justify your answer.

Let  $a_n = \frac{\sqrt{1+\frac{1}{n^2}}}{1+\frac{(-1)^n}{n}}$ . The original series can be written as  $\sum_{n=1}^{\infty} \frac{a_n}{n}$ .

Using the Product Rule and the Sum Rule, it follows that  $\lim(1 + \frac{1}{n^2}) = 1$ .

Since  $\sqrt{x}$  is continuous at  $x = 1$ , we have  $\lim \sqrt{1 + \frac{1}{n^2}} = 1$ .

Similarly the Squeeze Rule and the Sum Rule imply that  $\lim(1 + \frac{(-1)^n}{n}) = 1$ , and then the Quotient Rule implies that  $\lim \frac{\sqrt{1+\frac{1}{n^2}}}{1+\frac{(-1)^n}{n}} = \lim a_n = 1$

Recall that the series can be written as  $\sum_{n=1}^{\infty} \frac{a_n}{n}$ .

Since  $\lim \frac{a_n}{\frac{1}{n}} = 1$  and since  $\sum \frac{1}{n}$  diverges, it follows from the Limit Comparison Test that  $\sum \frac{a_n}{n}$  diverges.

Therefore  $\sum_{n=1}^{\infty} \frac{\sqrt{n^2+1}}{n^2+(-1)^n}$  diverges.