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.....

Lecturer: Assistant Professor Thanatyod Jampawai, Ph.D.

[illegible]

Some Definition to prove this examination.

1. f is continuous at a $\iff \forall \varepsilon > 0 \exists \delta > 0, |x - a| < \delta \longrightarrow |f(x) - f(a)| < \varepsilon$
2. f is uniformly continuous on E $\iff \forall \varepsilon > 0 \exists \delta > 0 \forall x, a \in E, |x - a| < \delta \longrightarrow |f(x) - f(a)| < \varepsilon$
3. f is differentiable at a $\iff \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$ exists
4. f is increasing on E $\iff \forall x_1, x_2 \in E, x_1 < x_2 \longrightarrow f(x_1) < f(x_2)$
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7. Riemann sum converges to $I(f)$ $\iff \forall \varepsilon > 0 \exists P_\varepsilon \subseteq \{x_0, x_1, \dots, x_n\} \longrightarrow \left| \sum_{i=1}^n f(t_j) \Delta x_j - I(f) \right| < \varepsilon$
8. **Cauchy Criterion:** $\sum_{k=1}^{\infty} a_k$ converges $\iff \forall \varepsilon > 0 \exists N \in \mathbb{N}, m > n \geq N \longrightarrow \left| \sum_{k=n}^m a_k \right| < \varepsilon$

1. **(10 marks)** Use definition to prove that

$$f(x) = (x^2 - 1) + (x - 1)^2$$

is continuous at $x = 1$.

2. (10 marks) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be uniformly continuous on \mathbb{R} . Define

$$g(x) = x + f(x) \quad \text{where } x \in \mathbb{R}.$$

Prove that g is uniformly continuous on \mathbb{R} .

3. (10 marks) Use the **Mean Value Theorem (MVT)** to prove that

$$\frac{1}{x} \leq \sqrt{x} \quad \text{for all } x \geq 1.$$

4. **(10 marks)** Define $f(x) = x - e^{-x}$ where $x \in \mathbb{R}$.

Q1 **(5 marks)** Show that f is injective (one-to-one) on $x \in \mathbb{R}$.

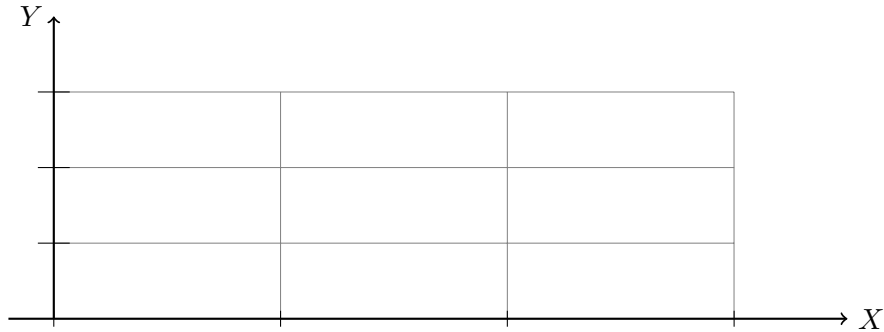
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$$f(x) = \begin{cases} 1 & \text{if } x \in (0, 1) \\ 2 & \text{if } x \in (1, 2) \\ 3 & \text{if } x = 1 \end{cases}$$

Draw the graph of f on $[0, 2]$ and use definition to show that f is integrable on $[0, 2]$.



6. (10 marks) Let $f(x) = (x^2 - 1) + (x - 1)^2$ where $x \in [0, 1]$ and

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Show that $\int_{-1}^0 f(x) dx + \int_0^1 g(x) dx = 0$.

Hint: Use integration by part to $\int_{-1}^0 f(x) dx$ and change variable.

8. (10 marks) Find $a \in \mathbb{R}$ satisfying

$$\sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \frac{5}{2}.$$

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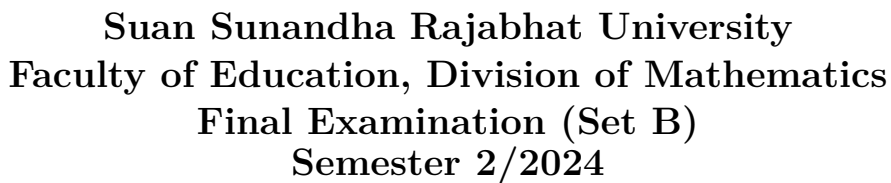
$$\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k} \right)^k \text{ converges or NOT.}$$

Verify your answer.

10. (10 marks) Determine whether

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^2} \right)$$

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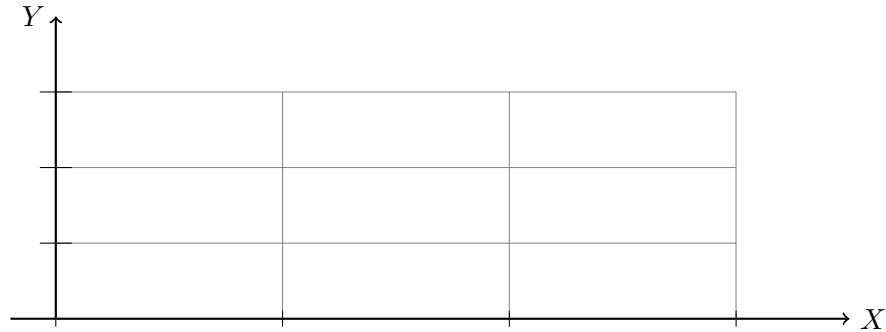
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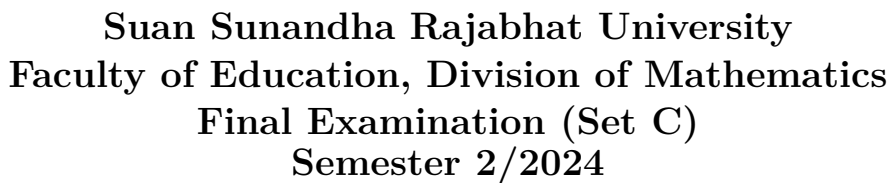
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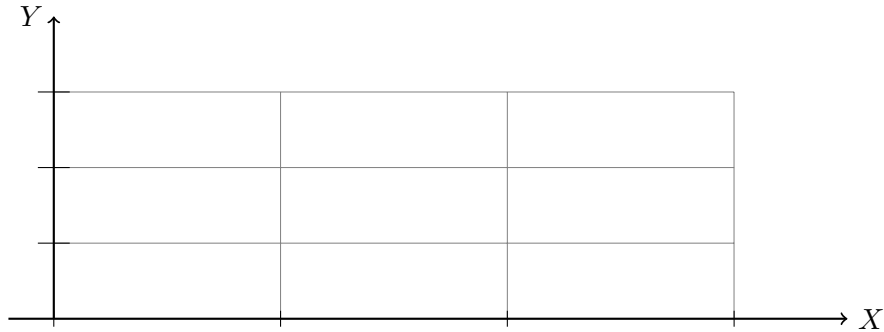
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$$\sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \frac{17}{4}.$$

Hint: Use Telescoping and Geometric Series.

9. (10 marks) Let $a \in \mathbb{R}$. Determine whether

$$\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k^3} \right)^k \text{ converges or NOT.}$$

Verify your answer.

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Solution Final Exam. 2/2024 MAC3309 Mathematical Analysis

Created by Assistant Professor Thanatyod Jampawai, Ph.D.

1. A (10 marks) Use definition to prove that

$$f(x) = (x^2 - 1) + (x - 1)^2$$

is continuous at $x = 1$.

Proof. Let $\varepsilon > 0$. Choose $\delta = \min\{1, \frac{\varepsilon}{4}\}$.

Let $x \in \mathbb{R}$ such that $|x - 1| < \delta$. Then $|x - 1| < 1$.

So, $|x| - |1| \leq |x - 1| < 1$. We obtain $|x| \leq 2$.

By triangle inequality, it follows that

$$\begin{aligned} |f(x) - f(1)| &= |(x^2 - 1) + (x - 1)^2 - 0| \\ &= |(x^2 - 1) + (x^2 - 2x + 1)| = |2x^2 - 2x| \\ &= |2x(x - 1)| = 2|x||x - 1| \\ &< 2(2)\delta \\ &= 4\delta < 4 \cdot \frac{\varepsilon}{4} = \varepsilon. \end{aligned}$$

Therefore, f is continuous at $x = 1$. □

1. B (10 marks) Use definition to prove that

$$f(x) = (x^2 - 1) + (x + 1)^2$$

is continuous at $x = -1$.

Proof. Let $\varepsilon > 0$. Choose $\delta = \min\{1, \frac{\varepsilon}{4}\}$.

Let $x \in \mathbb{R}$ such that $|x + 1| < \delta$. Then $|x + 1| < 1$.

So, $|x| - |1| \leq |x + 1| < 1$. We obtain $|x| \leq 2$.

By triangle inequality, it follows that

$$\begin{aligned} |f(x) - f(-1)| &= |(x^2 - 1) + (x + 1)^2 - 0| \\ &= |(x^2 - 1) + (x^2 + 2x + 1)| = |2x^2 + 2x| \\ &= |2x(x + 1)| = 2|x||x + 1| \\ &< 2(2)\delta \\ &= 4\delta < 4 \cdot \frac{\varepsilon}{4} = \varepsilon. \end{aligned}$$

Therefore, f is continuous at $x = -1$. □

1. C (10 marks) Use definition to prove that

$$f(x) = 2(x^2 - 1) + 2(x - 1)^2$$

is continuous at $x = 1$.

Proof. Let $\varepsilon > 0$. Choose $\delta = \min\{1, \frac{\varepsilon}{8}\}$.

Let $x \in \mathbb{R}$ such that $|x - 1| < \delta$. Then $|x - 1| < 1$.

So, $|x| - |1| \leq |x - 1| < 1$. We obtain $|x| \leq 2$.

By triangle inequality, it follows that

$$\begin{aligned} |f(x) - f(1)| &= |2(x^2 - 1) + 2(x - 1)^2 - 0| \\ &= |2(x^2 - 1) + 2(x^2 - 2x + 1)| = |4x^2 - 4x| \\ &= |4x(x - 1)| = 4|x||x - 1| \\ &< 4(2)\delta \\ &= 8\delta < 8 \cdot \frac{\varepsilon}{8} = \varepsilon. \end{aligned}$$

Therefore, f is continuous at $x = 1$.

□

2. A (10 marks) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be uniformly continuous on \mathbb{R} . Define

$$g(x) = x + f(x) \quad \text{where } x \in \mathbb{R}.$$

Prove that g is uniformly continuous on \mathbb{R} .

Proof. Assume that f be uniformly continuous on \mathbb{R} .

Let $\varepsilon > 0$. There is an $\delta_0 > 0$ such that

$$|x - a| < \delta_0 \text{ for all } x, a \in \mathbb{R} \quad \text{implies} \quad |f(x) - f(a)| < \frac{\varepsilon}{2}.$$

Choose $\delta = \min \left\{ \delta_0, \frac{\varepsilon}{2} \right\}$. Let $x, a \in \mathbb{R}$ such that $|x - a| < \delta$. So, $|x - a| < \delta_0$ and $|x - a| < \frac{\varepsilon}{2}$.
Apply the triangle inequality and assumption, it implies that

$$\begin{aligned} |g(x) - g(a)| &= |x + f(x) - (a + f(a))| \\ &= |f(x) - f(a) + x - a| \\ &= |f(x) - f(a)| + |x - a| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Thus, g is uniformly continuous on \mathbb{R} . □

2. B (10 marks) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be uniformly continuous on \mathbb{R} . Define

$$g(x) = x - f(x) \quad \text{where } x \in \mathbb{R}.$$

Prove that g is uniformly continuous on \mathbb{R} .

Proof. Assume that f be uniformly continuous on \mathbb{R} .

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Apply the triangle inequality and assumption, it implies that

$$\begin{aligned} |g(x) - g(a)| &= |x - f(x) - (a - f(a))| \\ &= |-(f(x) - f(a)) + x - a| \\ &\leq |-(f(x) - f(a))| + |x - a| \\ &= |f(x) - f(a)| + |x - a| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

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Apply the triangle inequality and assumption, it implies that

$$\begin{aligned} |g(x) - g(a)| &= |2x + f(x) - (2a + f(a))| \\ &= |f(x) - f(a) + 2(x - a)| \\ &= |f(x) - f(a)| + 2|x - a| \\ &< \frac{\varepsilon}{2} + 2 \cdot \frac{\varepsilon}{4} = \varepsilon. \end{aligned}$$

Thus, g is uniformly continuous on \mathbb{R} . □

3. A (10 marks) Use the **Mean Value Theorem (MVT)** to prove that

$$\frac{1}{x} \leq \sqrt{x} \quad \text{for all } x \geq 1.$$

Proof. Let $a > 1$ and define

$$f(x) = \frac{1}{x} - \sqrt{x} \quad \text{where } x \in [1, a].$$

Then f is continuous on $[1, a]$ and differentiable on $(1, a)$. It follows that

$$\begin{aligned} f(1) &= 0 \\ f'(x) &= -\frac{1}{x^2} - \frac{1}{2\sqrt{x}} \end{aligned}$$

By the Mean Value Theorem, there is a $c \in (1, a)$ such that

$$\begin{aligned} f(a) - f(1) &= f'(c)(a - 1) \\ \frac{1}{a} - \sqrt{a} - 0 &= \left(-\frac{1}{c^2} - \frac{1}{2\sqrt{c}} \right) (a - 1) \end{aligned}$$

Obviously, we see that $-\frac{1}{c^2} - \frac{1}{2\sqrt{c}} < 0$ for $c \in (1, a)$

Since $a > 1$, $a - 1 > 0$. It implies that

$$\frac{1}{a} - \sqrt{a} = \left(-\frac{1}{c^2} - \frac{1}{2\sqrt{c}} \right) (a - 1) < 0$$

We conclude that $\frac{1}{x} \leq \sqrt{x}$ for all $x \geq 1$. □

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Then f is continuous on $[1, a]$ and differentiable on $(1, a)$. It follows that

$$\begin{aligned} f(1) &= 0 \\ f'(x) &= -\frac{3}{x^4} - \frac{1}{2\sqrt{x}} \end{aligned}$$

By the Mean Value Theorem, there is a $c \in (1, a)$ such that

$$\begin{aligned} f(a) - f(1) &= f'(c)(a - 1) \\ \frac{1}{a^3} - \sqrt{a} - 0 &= \left(-\frac{3}{c^4} - \frac{1}{2\sqrt{c}} \right) (a - 1) \end{aligned}$$

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We conclude that $\frac{1}{x^3} \leq \sqrt{x}$ for all $x \geq 1$. □

4. A(10 marks) Define $f(x) = x - e^{-x}$ where $x \in \mathbb{R}$.

Q1 (5 marks) Show that f is injective (one-to-one) on $x \in \mathbb{R}$.

Proof. Let $x, y \in \mathbb{R}$ and $x \neq y$. WLOG $x < y$. So, $-x > -y$ We obtain

$$e^{-x} > e^{-y}.$$

Thus, $-e^{-x} < -e^{-y}$. It follows that

$$\begin{aligned} x - e^{-x} &< y - e^{-y} \\ f(x) &< f(y) \end{aligned}$$

So, $f(x) \neq f(y)$. Therefore, f is injective on \mathbb{R} . □

Q2 (2 marks) Use the result from 4.1 and the Inverse Function Theorem (IFT) to explain that f^{-1} differentiable on \mathbb{R} .

Solution. Since f is injective, f^{-1} exists. It is clear that f is continuous on \mathbb{R} . By IFT, we conclude that f^{-1} differentiable on \mathbb{R} .

Q3 (3 marks) Compute $(f^{-1})'(1)$.

Solution. We see that $f'(x) = 1 + e^{-x}$ and

$$f(0) = 0 - e^0 = -1.$$

So $f^{-1}(-1) = 0$. By IFT,

$$\begin{aligned} (f^{-1})'(-1) &= \frac{1}{f'(f^{-1}(-1))} \\ &= \frac{1}{f'(0)} \\ &= \frac{1}{1 + e^0} \\ &= \frac{1}{1 + 1} \\ &= \frac{1}{2} \quad \# \end{aligned}$$

4. B(10 marks) Define $f(x) = x - e^{-2x}$ where $x \in \mathbb{R}$.

Q1 (5 marks) Show that f is injective (one-to-one) on $x \in \mathbb{R}$.

Proof. Let $x, y \in \mathbb{R}$ and $x \neq y$. WLOG $x < y$. So, $-2x > -2y$. We obtain

$$e^{-2x} > e^{-2y}.$$

Thus, $-e^{-2x} < -e^{-2y}$. It follows that

$$\begin{aligned}x - e^{-2x} &< y - e^{-2y} \\f(x) &< f(y)\end{aligned}$$

So, $f(x) \neq f(y)$. Therefore, f is injective on \mathbb{R} . □

Q2 (2 marks) Use the result from 4.1 and the Inverse Function Theorem (IFT) to explain that f^{-1} differentiable on \mathbb{R} .

Solution. Since f is injective, f^{-1} exists. It is clear that f is continuous on \mathbb{R} . By IFT, we conclude that f^{-1} differentiable on \mathbb{R} .

Q3 (3 marks) Compute $(f^{-1})'(1)$.

Solution. We see that $f'(x) = 1 + 2e^{-2x}$ and

$$f(0) = 0 - e^0 = -1.$$

So $f^{-1}(-1) = 0$. By IFT,

$$\begin{aligned}(f^{-1})'(-1) &= \frac{1}{f'(f^{-1}(-1))} \\&= \frac{1}{f'(0)} \\&= \frac{1}{1 + 2e^0} \\&= \frac{1}{1 + 2} \\&= \frac{1}{3} \quad \# \end{aligned}$$

4. C(10 marks) Define $f(x) = 2x - e^{-x}$ where $x \in \mathbb{R}$.

Q1 (5 marks) Show that f is injective (one-to-one) on $x \in \mathbb{R}$.

Proof. Let $x, y \in \mathbb{R}$ and $x \neq y$. WLOG $x < y$. So, $2x < 2y$ and $-x > -y$. We obtain

$$e^{-x} > e^{-y}.$$

Thus, $-e^{-x} < -e^{-y}$. It follows that

$$\begin{aligned} 2x - e^{-x} &< 2y - e^{-y} \\ f(x) &< f(y) \end{aligned}$$

So, $f(x) \neq f(y)$. Therefore, f is injective on \mathbb{R} . □

Q2 (2 marks) Use the result from 4.1 and the Inverse Function Theorem (IFT) to explain that f^{-1} differentiable on \mathbb{R} .

Solution. Since f is injective, f^{-1} exists. It is clear that f is continuous on \mathbb{R} . By IFT, we conclude that f^{-1} differentiable on \mathbb{R} .

Q3 (3 marks) Compute $(f^{-1})'(1)$.

Solution. We see that $f'(x) = 2 + e^{-x}$ and

$$f(0) = 0 - e^0 = -1.$$

So $f^{-1}(-1) = 0$. By IFT,

$$\begin{aligned} (f^{-1})'(-1) &= \frac{1}{f'(f^{-1}(-1))} \\ &= \frac{1}{f'(0)} \\ &= \frac{1}{2 + e^0} \\ &= \frac{1}{2 + 1} \\ &= \frac{1}{3} \quad \# \end{aligned}$$

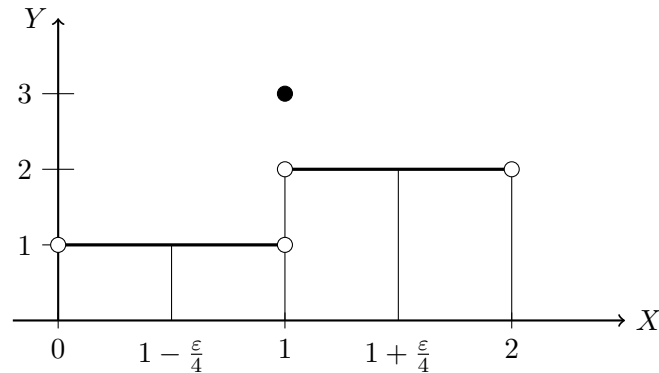
5. A,B,C (10 marks) Define

$$f(x) = \begin{cases} 1 & \text{if } x \in (0, 1) \\ 2 & \text{if } x \in (1, 2) \\ 3 & \text{if } x = 1 \end{cases}$$

Draw the graph of f on $[0, 2]$ and use definition to show that f is integrable on $[0, 2]$.

Proof. Let $\varepsilon > 0$.

Case $\varepsilon < 4$. So, $0 < \frac{\varepsilon}{4} < 1$. Choose $P = \left\{0, 1 - \frac{\varepsilon}{4}, 1, 1 + \frac{\varepsilon}{4}, 2\right\}$.



We obtain

$$\begin{aligned} U(f, P) &= 1 \left(1 - \frac{\varepsilon}{4}\right) + 1 \left(\frac{\varepsilon}{4}\right) + 2 \left(\frac{\varepsilon}{4}\right) + 2 \left(1 - \frac{\varepsilon}{4}\right) \\ L(f, P) &= 1 \left(1 - \frac{\varepsilon}{4}\right) + 1 \left(\frac{\varepsilon}{4}\right) + 2 \left(\frac{\varepsilon}{4}\right) + 2 \left(1 - \frac{\varepsilon}{4}\right) \\ U(f, P) - L(f, P) &= 2 \left(\frac{\varepsilon}{4}\right) + 1 \left(\frac{\varepsilon}{4}\right) = \frac{3}{4} \cdot \varepsilon < 1 \cdot \varepsilon = \varepsilon. \end{aligned}$$

Case $\varepsilon \geq 4$. Choose $P = \{0, 1, 2\}$. Then

$$\begin{aligned} U(f, P) &= 3(1 - 0) + 3(2 - 1) \\ L(f, P) &= 1(1 - 0) + 2(2 - 1) \\ U(f, P) - L(f, P) &= 2 + 1 = 3 < 4 \leq \varepsilon. \end{aligned}$$

Thus, f is integrable on $[0, 2]$. □

6. A,B,C (10 marks) Let $f(x) = (x^2 - 1) + (x - 1)^2$ where $x \in [0, 1]$ and

$$P = \left\{ \frac{j}{n} : j = 0, 1, \dots, n \right\} = \left\{ 0, \frac{1}{n}, \frac{2}{n}, \frac{3}{n}, \dots, 1 \right\}$$

be a partition of $[0, 1]$. Find the **Riemann sum** of f and find $I(f)$ on $[0, 1]$.

Solution. Choose **The Right End Point**, i.e., $f(t_j) = f\left(\frac{j}{n}\right)$ on the subinterval $[x_{j-1}, x_j]$ and

$$\Delta x_j = \frac{j}{n} - \frac{(j-1)}{n} = \frac{1}{n} \quad \text{for all } j = 1, 2, 3, \dots, n.$$

From $f(x) = (x^2 - 1) + (x - 1)^2 = 2x^2 - 2x$. We obtain

$$\begin{aligned} \sum_{j=1}^n f(t_j) \Delta x_j &= \sum_{j=1}^n f\left(\frac{j}{n}\right) \frac{1}{n} = \frac{1}{n} \sum_{j=1}^n \left[2 \left(\frac{j}{n}\right)^2 - 2 \left(\frac{j}{n}\right) \right] \\ &= \frac{1}{n} \left[\sum_{j=1}^n \frac{2j^2}{n^2} - \sum_{j=1}^n \frac{2j}{n} \right] \\ &= \frac{1}{n} \left[\frac{2}{n^2} \sum_{j=1}^n j^2 - \frac{2}{n} \sum_{j=1}^n j \right] \\ &= \frac{1}{n} \left[\frac{2}{n^2} \cdot \frac{n(n+1)(2n+1)}{6} - \frac{2}{n} \cdot \frac{n(n+1)}{2} \right] \\ &= \frac{(n+1)(2n+1)}{3n^2} - \frac{n+1}{n} \end{aligned}$$

Thus,

$$I(f) = \lim_{\|P\| \rightarrow 0} \sum_{j=1}^n f(t_j) \Delta x_j = \lim_{n \rightarrow \infty} \frac{(n+1)(2n+1)}{3n^2} - \frac{n+1}{n} = \frac{1}{3} - 1 = -\frac{1}{3} \quad \#$$

7. A,B,C (10 marks) Let g be differentiable and integrable on \mathbb{R} . Define

$$f(x) = \int_1^{-x} 2g(t^2) dt \quad \text{where } x \in \mathbb{R}.$$

Show that $\int_{-1}^0 f(x) dx + \int_0^1 g(x) dx = 0$.

Hint: Use integration by part to $\int_{-1}^0 f(x) dx$ and change variable.

Solution. By the First Fundamental Theorem of Calculus and Chain rule,

$$f'(x) = 2g((-x)^2) \cdot (-x)' = 2g(x^2) \cdot (-1) = -2g(x^2).$$

We have

$$f(-1) = \int_1^1 2g(t^2) dt = 0$$

By integration by part, we obtain

$$\begin{aligned} \int_{-1}^0 f(x) dx &= \int_{-1}^0 x' f(x) dx = [x f(x)]_{-1}^0 - \int_{-1}^0 x f'(x) dx \\ &= 0f(0) - (-1)f(-1) - \int_{-1}^0 x \cdot (-2)g(x^2) dx \\ &= 0 - 0 + \int_{-1}^0 2x \cdot g(x^2) dx \\ &= \int_{-1}^0 g(x^2) \cdot (x^2)' dx \\ &= \int_{-1}^0 g(\phi(x))\phi'(x) dx && \text{Change of Variable } \phi(x) = x^2 \\ &= \int_{\phi(-1)}^{\phi(0)} g(t) dt \\ &= \int_1^0 g(t) dt \\ &= - \int_0^1 g(t) dt \\ &= - \int_0^1 g(x) dx \end{aligned}$$

Thus, $\int_{-1}^0 f(x) dx + \int_0^1 g(x) dx = 0$.

8. A (10 marks) Find $a \in \mathbb{R}$ satisfying

$$\sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \frac{5}{2}.$$

Hint: Use Telescoping and Geometric Series.

Solution. We consider

$$\begin{aligned} \frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} &= \left(\frac{a}{a+1} \right)^k + \frac{ak}{a^{k+1}} - \frac{k+1}{a^{k+1}} \\ &= \left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right). \end{aligned}$$

So, the above sequence consist of a geometric and telescoping sequences. It follows that

$$\begin{aligned} \frac{5}{2} &= \sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \sum_{k=1}^{\infty} \left[\left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right) \right] \\ &= \sum_{k=1}^{\infty} \left(\frac{a}{a+1} \right)^k + \sum_{k=1}^{\infty} \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right) \\ &= \frac{\frac{a}{a+1}}{1 - \frac{a}{a+1}} + \left(\frac{1}{a} - \lim_{k \rightarrow \infty} \frac{1}{(k+1)a^{k+1}} \right) \quad \text{if } a > 1 \\ &= a + \left(\frac{1}{a} - 0 \right) = \frac{a^2 + 1}{a} \end{aligned}$$

We obtain $5a = 2(a^2 + 1)$ or $(2a - 1)(a - 2) = 2a^2 - 5a + 2 = 0$.

Then, $a = 2, \frac{1}{2}$. But $a > 1$. Thus, $a = 2 \quad \#$

8. B (10 marks) Find $a \in \mathbb{R}$ satisfying

$$\sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \frac{10}{3}.$$

Hint: Use Telescoping and Geometric Series.

Solution. We consider

$$\begin{aligned} \frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} &= \left(\frac{a}{a+1} \right)^k + \frac{ak}{a^{k+1}} - \frac{k+1}{a^{k+1}} \\ &= \left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right). \end{aligned}$$

So, the above sequence consist of a geometric and telescoping sequences. It follows that

$$\begin{aligned} \frac{10}{3} &= \sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \sum_{k=1}^{\infty} \left[\left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right) \right] \\ &= \sum_{k=1}^{\infty} \left(\frac{a}{a+1} \right)^k + \sum_{k=1}^{\infty} \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right) \\ &= \frac{\frac{a}{a+1}}{1 - \frac{a}{a+1}} + \left(\frac{1}{a} - \lim_{k \rightarrow \infty} \frac{1}{(k+1)a^{k+1}} \right) \quad \text{if } a > 1 \\ &= a + \left(\frac{1}{a} - 0 \right) = \frac{a^2 + 1}{a} \end{aligned}$$

We obtain $10a = 3(a^2 + 1)$ or $(3a - 1)(a - 3) = 3a^2 - 10a + 3 = 0$.

Then, $a = 3, \frac{1}{3}$. But $a > 1$. Thus, $a = 3 \quad \#$

8. C (10 marks) Find $a \in \mathbb{R}$ satisfying

$$\sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \frac{17}{4}.$$

Hint: Use Telescoping and Geometric Series.

Solution. We consider

$$\begin{aligned} \frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} &= \left(\frac{a}{a+1} \right)^k + \frac{ak}{a^{k+1}} - \frac{k+1}{a^{k+1}} \\ &= \left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right). \end{aligned}$$

So, the above sequence consist of a geometric and telescoping sequences. It follows that

$$\begin{aligned} \frac{17}{4} &= \sum_{k=1}^{\infty} \left[\frac{a^k}{(a+1)^k} + \frac{ak - k - 1}{a^{k+1}} \right] = \sum_{k=1}^{\infty} \left[\left(\frac{a}{a+1} \right)^k + \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right) \right] \\ &= \sum_{k=1}^{\infty} \left(\frac{a}{a+1} \right)^k + \sum_{k=1}^{\infty} \left(\frac{k}{a^k} - \frac{k+1}{a^{k+1}} \right). \\ &= \frac{\frac{a}{a+1}}{1 - \frac{a}{a+1}} + \left(\frac{1}{a} - \lim_{k \rightarrow \infty} \frac{1}{(k+1)a^{k+1}} \right) \quad \text{if } a > 1 \\ &= a + \left(\frac{1}{a} - 0 \right) = \frac{a^2 + 1}{a} \end{aligned}$$

We obtain $17a = 4(a^2 + 1)$ or $(4a - 1)(a - 4) = 4a^2 - 17a + 4 = 0$.

Then, $a = 4, \frac{1}{4}$. But $a > 1$. Thus, $a = 4$ #

9. A (10 marks) Let $a \in \mathbb{R}$. Determine whether

$$\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k} \right)^k \text{ converges or NOT.}$$

Verify your answer.

Solution.

Proof. Use the Root Test, we consider

$$\begin{aligned} r &= \limsup_{k \rightarrow \infty} \left| \left(\frac{a + (-1)^k}{k} \right)^k \right|^{\frac{1}{k}} \\ &= \limsup_{k \rightarrow \infty} \left| \frac{a + (-1)^k}{k} \right| \\ &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k}, \frac{|a+1|}{k} \right\} \end{aligned}$$

Whatever we obtain $\sup \left\{ \frac{|a-1|}{k}, \frac{|a+1|}{k} \right\} = \frac{|a-1|}{k}$ or $\frac{|a+1|}{k}$. For any $a \in \mathbb{R}$, it's clear that

$$\begin{aligned} r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k}, \frac{|a+1|}{k} \right\} = \lim_{n \rightarrow \infty} \frac{|a-1|}{k} = 0 < 1 \\ r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k}, \frac{|a+1|}{k} \right\} = \lim_{n \rightarrow \infty} \frac{|a+1|}{k} = 0 < 1 \end{aligned}$$

We conclude that $\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k} \right)^k$ converges absolutely for all $a \in \mathbb{R}$. □

9. B (10 marks) Let $a \in \mathbb{R}$. Determine whether

$$\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k^2} \right)^k \text{ converges or NOT.}$$

Verify your answer.

Solution.

Proof. Use the Root Test, we consider

$$\begin{aligned} r &= \limsup_{k \rightarrow \infty} \left| \left(\frac{a + (-1)^k}{k^2} \right)^k \right|^{\frac{1}{k}} \\ &= \limsup_{k \rightarrow \infty} \left| \frac{a + (-1)^k}{k^2} \right| \\ &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^2}, \frac{|a+1|}{k^2} \right\} \end{aligned}$$

Whatever we obtain $\sup \left\{ \frac{|a-1|}{k^2}, \frac{|a+1|}{k^2} \right\} = \frac{|a-1|}{k^2}$ or $\frac{|a+1|}{k^2}$. For any $a \in \mathbb{R}$, it's clear that

$$\begin{aligned} r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^2}, \frac{|a+1|}{k^2} \right\} = \lim_{n \rightarrow \infty} \frac{|a-1|}{k^2} = 0 < 1 \\ r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^2}, \frac{|a+1|}{k^2} \right\} = \lim_{n \rightarrow \infty} \frac{|a+1|}{k^2} = 0 < 1 \end{aligned}$$

We conclude that $\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k^2} \right)^k$ converges absolutely for all $a \in \mathbb{R}$. □

9. C (10 marks) Let $a \in \mathbb{R}$. Determine whether

$$\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k^3} \right)^k \text{ converges or NOT.}$$

Verify your answer.

Solution.

Proof. Use the Root Test, we consider

$$\begin{aligned} r &= \limsup_{k \rightarrow \infty} \left| \left(\frac{a + (-1)^k}{k^3} \right)^k \right|^{\frac{1}{k}} \\ &= \limsup_{k \rightarrow \infty} \left| \frac{a + (-1)^k}{k^3} \right| \\ &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^3}, \frac{|a+1|}{k^3} \right\} \end{aligned}$$

Whatever we obtain $\sup \left\{ \frac{|a-1|}{k^3}, \frac{|a+1|}{k^3} \right\} = \frac{|a-1|}{k^3}$ or $\frac{|a+1|}{k^3}$. For any $a \in \mathbb{R}$, it's clear that

$$\begin{aligned} r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^3}, \frac{|a+1|}{k^3} \right\} = \lim_{n \rightarrow \infty} \frac{|a-1|}{k^3} = 0 < 1 \\ r &= \lim_{n \rightarrow \infty} \sup \left\{ \frac{|a-1|}{k^3}, \frac{|a+1|}{k^3} \right\} = \lim_{n \rightarrow \infty} \frac{|a+1|}{k^3} = 0 < 1 \end{aligned}$$

We conclude that $\sum_{k=1}^{\infty} \left(\frac{a + (-1)^k}{k^3} \right)^k$ converges absolutely for all $a \in \mathbb{R}$. □

10. A (10 marks) Determine whether

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^2} \right)$$

is conditionally convergent or NOT.

Solution. We consider

$$\sum_{k=1}^{\infty} \left| (-1)^k \ln \left(1 + \frac{1}{k^2} \right) \right| = \sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^2} \right).$$

Use the limit comparison test by $b_k = \frac{1}{k^2}$,

$$\lim_{k \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{k^2} \right)}{\frac{1}{k^2}} = \lim_{k \rightarrow \infty} \frac{\frac{1}{1 + \frac{1}{k^2}} \cdot \left(-\frac{2}{k^3} \right)}{-\frac{2}{k^3}} = \lim_{k \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{k^2}} \right) = 1 > 0$$

Since $\sum_{k=1}^{\infty} b_k = \sum_{k=1}^{\infty} \frac{1}{k^2}$ converges ($p = 2$), by the Limit Comparison Test, it implies that

$$\sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^2} \right) \quad \text{converges.}$$

Thus,

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^2} \right) \quad \text{is absolutely convergent.}$$

Therefore, we conclude that

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^2} \right) \quad \text{is not conditionally convergent.}$$

10. B (10 marks) Determine whether

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^3} \right)$$

is conditionally convergent or NOT.

Solution. We consider

$$\sum_{k=1}^{\infty} \left| (-1)^k \ln \left(1 + \frac{1}{k^3} \right) \right| = \sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^3} \right).$$

Use the limit comparison test by $b_k = \frac{1}{k^3}$,

$$\lim_{k \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{k^3} \right)}{\frac{1}{k^3}} = \lim_{k \rightarrow \infty} \frac{\frac{1}{1 + \frac{1}{k^3}} \cdot \left(-\frac{3}{k^4} \right)}{-\frac{3}{k^4}} = \lim_{k \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{k^3}} \right) = 1 > 0$$

Since $\sum_{k=1}^{\infty} b_k = \sum_{k=1}^{\infty} \frac{1}{k^3}$ converges ($p = 3$), by the Limit Comparison Test, it implies that

$$\sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^3} \right) \quad \text{converges.}$$

Thus,

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^3} \right) \quad \text{is absolutely convergent.}$$

Therefore, we conclude that

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^3} \right) \quad \text{is not conditionally convergent.}$$

10. C (10 marks) Determine whether

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^4} \right)$$

is conditionally convergent or NOT.

Solution. We consider

$$\sum_{k=1}^{\infty} \left| (-1)^k \ln \left(1 + \frac{1}{k^4} \right) \right| = \sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^4} \right).$$

Use the limit comparison test by $b_k = \frac{1}{k^4}$,

$$\lim_{k \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{k^4} \right)}{\frac{1}{k^4}} = \lim_{k \rightarrow \infty} \frac{\frac{1}{1 + \frac{1}{k^4}} \cdot \left(-\frac{4}{k^5} \right)}{-\frac{4}{k^5}} = \lim_{k \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{k^4}} \right) = 1 > 0$$

Since $\sum_{k=1}^{\infty} b_k = \sum_{k=1}^{\infty} \frac{1}{k^4}$ converges ($p = 4$), by the Limit Comparison Test, it implies that

$$\sum_{k=1}^{\infty} \ln \left(1 + \frac{1}{k^4} \right) \quad \text{converges.}$$

Thus,

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^4} \right) \quad \text{is absolutely convergent.}$$

Therefore, we conclude that

$$\sum_{k=1}^{\infty} (-1)^k \ln \left(1 + \frac{1}{k^4} \right) \quad \text{is not conditionally convergent.}$$