

Section 5.4

1 Evaluate the following improper integrals.

$$\begin{aligned} \text{(b)} \int_{-\infty}^{\infty} \frac{1}{1+x^2} dx &= \lim_{c \rightarrow -\infty} \lim_{d \rightarrow +\infty} \int_c^d \frac{1}{1+x^2} dx = \lim_{c \rightarrow -\infty} \lim_{d \rightarrow +\infty} (\arctan d - \arctan c) \\ &= \frac{\pi}{2} - \left(-\frac{\pi}{2}\right) = \pi \end{aligned}$$

$$\begin{aligned} \text{(c)} \int_0^{\pi/2} \frac{\cos x}{\sqrt[3]{\sin x}} dx &= \lim_{c \rightarrow 0^+} \int_c^{\pi/2} \frac{\cos x}{\sqrt[3]{\sin x}} dx = \lim_{c \rightarrow 0^+} \int_{\sin c}^1 \frac{1}{\sqrt[3]{u}} du = \lim_{c \rightarrow 0^+} \frac{u^{2/3}}{2/3} \Big|_{\sin c}^1 \\ &= \lim_{c \rightarrow 0^+} \left(\frac{3}{2} - \frac{3(\sin c)^{2/3}}{2} \right) = \frac{3}{2} \quad (\text{substitution: } u = \sin x) \end{aligned}$$

2(b) Find all values of $p \in \mathbb{R}$ for which $f(x) = \frac{1}{x^p}$ is improperly integrable on $I = (0, 1)$.

$$\text{if } p \neq 1, \text{ then } \int_0^1 \frac{1}{x^p} dx = \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{x^p} dx = \lim_{c \rightarrow 0^+} \frac{x^{1-p}}{1-p} \Big|_c^1 = \lim_{c \rightarrow 0^+} \left(\frac{1}{1-p} - \frac{c^{1-p}}{1-p} \right).$$

The limit is finite if and only if $1-p > 0$, i.e. $p < 1$.

$$\text{If } p = 1, \text{ then } \int_0^1 \frac{1}{x} dx = \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{x} dx = \lim_{c \rightarrow 0^+} \ln x \Big|_c^1 = \lim_{c \rightarrow 0^+} (\ln 1 - \ln c) = \infty.$$

Therefore the function $f(x) = \frac{1}{x^p}$ is improperly integrable on $I = (0, 1)$ if and only if $p < 1$.

4(e) Decide whether $f(x) = \frac{1 - \cos x}{x^2}$ is improperly integrable on $I = (0, \infty)$.

Yes. $\int_0^{\infty} \frac{1 - \cos x}{x^2} dx = \int_0^1 \frac{1 - \cos x}{x^2} dx + \int_1^{\infty} \frac{1 - \cos x}{x^2} dx$. We will show that each of these two integrals converges.

On $(0, 1]$, $g(x) = x^2 + \cos x - 1 > 0$ since $g(0) = 0$ and $g'(x) = 2x - \sin x > 0$ for $x \in (0, 1]$ (the latter holds because $g'(0) = 0$ and $g''(x) = 2 - \sin x > 0$).

Therefore $1 - \cos x < x^2$, so $\frac{1 - \cos x}{x^2} < 1$. Therefore $\int_0^1 \frac{1 - \cos x}{x^2} dx$ converges.

On $[1, \infty)$, $f(x) = \frac{1 - \cos x}{x^2} \leq \frac{2}{x^2}$ and $\int_1^{\infty} \frac{1}{x^2} dx$ converges, therefore $\int_1^{\infty} \frac{1 - \cos x}{x^2} dx$ converges.

5 Use the examples provided by Exercise 2b to show that the product of two improperly integrable functions might not be improperly integrable.

$\frac{1}{x^{1/2}}$ is improperly integrable on $(0, 1)$, but $\frac{1}{x^{1/2}} \cdot \frac{1}{x^{1/2}} = \frac{1}{x}$ is not.

Section 6.1

1 Show that $\sum_{k=n}^{\infty} x^k = \frac{x^n}{1-x}$ **for** $|x| < 1$ **and** $n = 0, 1, \dots$

If $n \geq 1$, then using Theorem 6.7, we have $\sum_{k=n}^{\infty} x^k = x^n + x^{n+1} + \dots = x^{n-1}(x^1 + x^2 + \dots)$

$$x^{n-1} \sum_{k=1}^{\infty} x^k = x^{n-1} \frac{x}{1-x} = \frac{x^n}{1-x}.$$

If $n = 0$, then $\sum_{k=0}^{\infty} x^k = 1 + \sum_{k=1}^{\infty} x^k = 1 + \frac{x}{1-x} = \frac{1}{1-x}$ (also, this formula was proved in class).

2(b) Prove that $\sum_{k=1}^{\infty} \frac{(-1)^k + 4}{5^k}$ **converges and find its value.**

$$\begin{aligned} \sum_{k=1}^{\infty} \frac{(-1)^k + 4}{5^k} &= \sum_{k=1}^{\infty} \frac{(-1)^k}{5^k} + \sum_{k=1}^{\infty} \frac{4}{5^k} = \sum_{k=1}^{\infty} \left(-\frac{1}{5}\right)^k + 4 \sum_{k=1}^{\infty} \left(\frac{1}{5}\right)^k = \frac{-\frac{1}{5}}{1 + \frac{1}{5}} + 4 \cdot \frac{\frac{1}{5}}{1 - \frac{1}{5}} = -\frac{1}{6} + 1 \\ &= \frac{5}{6}. \end{aligned}$$

(The series converges because it is a linear combination of two convergent geometric series.)

5(c) Prove that $\sum_{k=1}^{\infty} \frac{k+1}{k^2}$ **diverges.**

$\sum_{k=1}^{\infty} \frac{k+1}{k^2} = \sum_{k=1}^{\infty} \left(\frac{1}{k} + \frac{1}{k^2}\right)$. Since $\sum_{k=1}^{\infty} \frac{1}{k}$ is divergent (it's the harmonic series) and each partial sum of $\sum_{k=1}^{\infty} \frac{k+1}{k^2}$ is larger than the corresponding partial sum of $\sum_{k=1}^{\infty} \frac{1}{k}$, the sequence of partial sums of $\sum_{k=1}^{\infty} \frac{k+1}{k^2}$ diverges.

6(a) Prove that if $\sum_{k=1}^{\infty} a_k$ **converges, then its partial sums** s_n **are bounded.**

If $\sum_{k=1}^{\infty} a_k$, converges then the sequence of its partial sums $\{s_n\}$ converges. Since every convergent sequence is bounded (Theorem 2.8), $\{s_n\}$ is bounded.

6(b) Show that the converse of part (a) is false. Namely, show that a series $\sum_{k=1}^{\infty} a_k$ **may have bounded partial sums and still diverge.**

Let $a_k = (-1)^k$. Then the sequence of partial sums of $\sum_{k=1}^{\infty} a_k$ is $\{-1, 0, -1, 0, \dots\}$. It is bounded but divergent, so the series diverges.