

HOMEWORK 5, M 523

Problem 1. Consider the series $\sum_{k=0}^{\infty} (-1)^k \frac{1}{\sqrt{k+1}}$ which converges by the Leibniz criterion. Show that the Cauchy product of this series with itself is divergent. (Hint: estimate the “inside” finite sum in the Cauchy product uniformly away from zero).

Problem 2. Show that the Cauchy product of the two divergent series

$$(2 + 2 + 2^3 + 3^4 + 2^5 + \dots)(-1 + 1 - 1 + 1 - 1 + 1 \dots)$$

is absolutely convergent.

Problem 3. Prove the functional relation of the exponential function:

$$\exp(z + w) = \exp(z) \exp(w)$$

for $z, w \in \mathbb{C}$.

Problem 4. Show the following properties of the exponential function:

- (i) $\exp(z) \neq 0$ for all $z \in \mathbb{C}$.
- (ii) $\exp(0) = 1$.
- (iii) $\exp(-z) = \frac{1}{\exp(z)}$

Problem 5. Show that the “infinite triangle inequality”

$$\left| \sum_{k=1}^{\infty} z_k \right| \leq \sum_{k=1}^{\infty} |z_k|$$

holds (independent of convergence).

Problem 6. Sometimes the elements of an infinite series $\sum_{k=0}^{\infty} z_k(n)$ depend on a parameter $n \in \mathbb{N}_0$ and we want to calculate $\lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} z_k(n)$ by interchanging the limit with the sum.

- (i) Find an example where

$$\lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} z_k(n) \neq \sum_{k=0}^{\infty} \lim_{n \rightarrow \infty} z_k(n).$$

- (ii) Show that the assumptions $z_k(n+1) \geq z_k(n) \geq 0$ for all $k, n \in \mathbb{N}_0$ and $\sum_{k=0}^n z_k(n) \leq B$ for all $n \in \mathbb{N}_0$ imply convergence of the series and that the limit can be interchanged with the sum. (Hint: consider $a_{k,l} := z_k(l) - z_k(l-1)$ so that $\sum_{l=0}^n a_{k,l} = z_k(n)$ and try to apply the theorem about summation of an infinite matrix array).

Problem 7. Show that the sequence $x_n = (1 + 1/n)^n$ converges to *Euler's number* $e := \exp(1)$. Use both the series and the sequence to calculate an approximate value for e . Which method works better? Can you give an error estimate, i.e., how far to you have to compute to be sure that your value is correct up to say 5 decimal points (without of course knowing the precise value for e).