### **Fooling Newton's Method**

a) Find a formula for the Newton sequence, and verify that it converges to a nonzero of f.

$$x_{n+1} = x_n - \frac{1 - 2x\sin(\frac{1}{x})}{\frac{2}{x}\cos(\frac{1}{x}) - 2\sin(\frac{1}{x})}$$

$$x_1 = \frac{1}{2\pi}$$

$$x_2 = \frac{1}{2\pi} - \frac{1}{4\pi} = \frac{1}{4\pi}$$

$$x_3 = \frac{1}{4\pi} - \frac{1}{8\pi} = \frac{1}{8\pi}$$

$$x_n = \frac{1}{2^n \pi} \to 0 \ but \ f(0) \neq 0.$$

**b**) Find a formula for  $f'(x_n)$  and determine its behavior as  $n \to \infty$ .

$$f'(x_n) = \frac{2}{\frac{1}{2^n \pi}} \cos\left(\frac{1}{\frac{1}{2^n \pi}}\right) - 2\sin\left(\frac{1}{\frac{1}{2^n \pi}}\right)$$
$$= 2^{n+1} \pi \to \infty \text{ as } n \to \infty$$

# A Stirling-like Inequality

Integrate the left and right sides, exponentiate, and complete the inequality:

$$e \cdot \left(\frac{n}{e}\right)^n < n! < e \cdot \left(\frac{n+1}{e}\right)^{n+1}$$
.

II. Find the interval of convergence of the power series  $\sum_{n=1}^{\infty} \frac{n^n x^n}{n!}.$ 

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left( 1 + \frac{1}{n} \right)^n |x| = e|x|$$

So the radius of convergence is  $\frac{1}{e}$ .

At 
$$x = \frac{1}{e}$$
, the series is  $\sum_{n=1}^{\infty} \frac{n^n}{e^n n!}$ , but  $\frac{n^n}{e^n n!} > \frac{n^n}{e^n \left(\frac{n+1}{e}\right)^{n+1}} = \frac{1}{\left(1 + \frac{1}{n}\right)^n} \cdot \frac{1}{n+1} > \frac{1}{3} \cdot \frac{1}{n+1}$ , by Part

I.

So it diverges by comparison.

At  $x = -\frac{1}{e}$ , we get the alternating series  $\sum_{n=0}^{\infty} \frac{(-1)^n n^n}{e^n n!}$ . From the real Stirling Inequality, we

get that 
$$a_n = \frac{\left(\frac{n}{e}\right)^n}{n!} < \frac{\left(\frac{n}{e}\right)^n}{\left(\frac{n}{e}\right)^n \sqrt{2n\pi}} = \frac{1}{\sqrt{2n\pi}}, \text{ so } a_n = \frac{n^n}{e^n n!} \to 0.$$
 Also  $a_n = \frac{\left(\frac{n+1}{e}\right)^{n+1}}{\left(n+1\right)!} - \frac{\left(\frac{n}{e}\right)^n}{n!} = \frac{\left[\left(\frac{n+1}{e}\right)^n - e\left(\frac{n}{e}\right)^n\right]}{en!} = \frac{\left(n+1\right)^n - en^n}{e^{n+1}n!}$ 

$$=\frac{n^n\left[\left(1+\frac{1}{n}\right)^n-e\right]}{e^{n+1}n!}.$$

But  $\left[\left(1+\frac{1}{n}\right)^n-e\right]<0$ , so  $a_n$  decreases to zero. The Alternating Series Test implies that the series converges at  $x=-\frac{1}{e}$ . So the interval of convergence is  $\left[-\frac{1}{e},\frac{1}{e}\right]$ .

**III. a**) If k is a positive integer, find the radius of convergence of the power series  $\sum_{n=0}^{\infty} \frac{(n!)^k}{(kn)!} x^n$ .

$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{(n+1)^k}{(kn+1)(kn+2)\cdots(kn+k)} |x| \to \frac{|x|}{k^k} \text{ as } n \to \infty. \text{ So the radius of convergence is } k^k$$

**b)** If k = 1 check the endpoints.

In this case the series is  $\sum_{n=0}^{\infty} x^n$ , which diverges for  $x = \pm 1$ .

c) If  $k \ge 2$ , use the result of I. to check the endpoints.

At  $x = k^k$ , we get the series  $\sum_{n=0}^{\infty} \frac{(n!)^k}{(kn)!} k^{nk}$ , but

$$\frac{(n!)^{k}}{(kn)!}k^{nk} > \frac{\left[e^{\left(\frac{n}{e}\right)^{n}}\right]^{k}k^{nk}}{e^{\left(\frac{kn+1}{e}\right)^{kn+1}}} = \frac{e^{n^{nk}}}{(kn+1)^{nk}(kn+1)} = e^{\left(k+\frac{1}{n}\right)^{-nk}} \cdot \frac{1}{kn+1}$$

$$= \frac{e}{(k^{k})^{n}\left[\left(1+\frac{1}{k}\right)^{n}\right]^{k}} \cdot \frac{1}{kn+1} > \frac{1}{k^{k}} \cdot \frac{1}{kn+1}$$

From Part I., so it diverges by comparison. We can actually use the Ratio test to determine convergence at both endpoints:

At 
$$x = \pm k^k$$
,  $\left| \frac{a_{n+1}}{a_n} \right| = \frac{\left(kn + k\right)^k}{\left(kn + 1\right)\left(kn + 2\right)\cdots\left(kn + k\right)} > 1$ , which implies that  $\left| a_{n+1} \right| > \left| a_n \right|$ , so  $\lim_{n \to \infty} \left| a_n \right| \neq 0$ , and hence  $\lim_{n \to \infty} a_n \neq 0$  and we get divergence at both endpoints.

# **Evaluating Proper/Improper Integrals with little or no Integration.**

I. For the improper integral 
$$\int_{0}^{\infty} \frac{\ln x}{1+x^2} dx$$

Use the substitution  $u = \frac{1}{x}$  to find its value.

$$\int_{0}^{\infty} \frac{\ln x}{1+x^{2}} dx = \int_{\infty}^{0} \frac{\ln\left(\frac{1}{u}\right)}{1+\frac{1}{u^{2}}} \cdot \frac{-1}{u^{2}} du = -\int_{0}^{\infty} \frac{\ln u}{1+u^{2}} du, \text{ so we can conclude that } \int_{0}^{\infty} \frac{\ln x}{1+x^{2}} dx = 0.$$

II. Evaluate 
$$\int_{0}^{\infty} \frac{\sqrt{x \ln x}}{(x+1)(x^2+x+1)} dx \text{ using the substitution } u = \frac{1}{x}.$$
 {Hint:  $\frac{1}{\sqrt{z}} = \frac{\sqrt{z}}{z}.$ }

$$\int_{0}^{\infty} \frac{\sqrt{x \ln x}}{(x+1)(x^{2}+x+1)} dx = \int_{\infty}^{0} \frac{\frac{1}{\sqrt{u}} \ln(\frac{1}{u})}{(\frac{1}{u}+1)(\frac{1}{u^{2}}+\frac{1}{u}+1)} \cdot \frac{-1}{u^{2}} du = -\int_{0}^{\infty} \frac{\sqrt{u \ln u}}{(u+1)(u^{2}+u+1)} du, \quad \text{so we can conclude}$$

$$\int_{0}^{\infty} \frac{\sqrt{x} \ln x}{(x+1)(x^2+x+1)} dx = 0.$$

III. If you use the substitution  $u = \frac{1}{x}$  in the integral  $\int_0^\infty \frac{x^2 - 1}{x^2} dx$ , you arrive at  $\int_0^\infty \frac{x^2 - 1}{x^2} dx = \int_{\infty}^0 \frac{\frac{1}{u^2} - 1}{\frac{1}{u^2}} \cdot \frac{-1}{u^2} du = \int_0^\infty \left(\frac{1}{u^2} - 1\right) du = -\int_0^\infty \frac{u^2 - 1}{u^2} du$ . Is it okay to conclude that  $\int_0^\infty \frac{x^2 - 1}{x^2} dx = 0$ ? Explain.

Since the improper integral is divergent, we can't conclude that its value is zero.

IV. a) Use the substitution  $u = \frac{\pi}{2} - x$  along with the identities  $\sin\left(\frac{\pi}{2} - x\right) = \cos x$  and  $\cos\left(\frac{\pi}{2} - x\right) = \sin x$  to evaluate the definite integral  $\int_{0}^{\frac{\pi}{2}} \frac{\sin x}{\cos x + \sin x} dx$ .  $\int_{0}^{\frac{\pi}{2}} \frac{\sin x}{\cos x + \sin x} dx = -\int_{0}^{0} \frac{\sin\left(\frac{\pi}{2} - u\right)}{\cos\left(\frac{\pi}{2} - u\right) + \sin\left(\frac{\pi}{2} - u\right)} du = \int_{0}^{\frac{\pi}{2}} \frac{\cos u}{\sin u + \cos u} du$ 

This implies that
$$2\int_{0}^{\frac{\pi}{2}} \frac{\sin x}{\cos x + \sin x} dx = \int_{0}^{\frac{\pi}{2}} \frac{\sin x}{\cos x + \sin x} dx + \int_{0}^{\frac{\pi}{2}} \frac{\cos x}{\sin x + \cos x} dx$$

$$= \int_{0}^{\frac{\pi}{2}} dx = \frac{\pi}{2}$$

So 
$$\int_{0}^{\frac{\pi}{2}} \frac{\sin x}{\cos x + \sin x} dx = \frac{\pi}{4}.$$

**b)** Evaluate the definite integral  $\int_{0}^{\frac{\pi}{2}} \frac{(\sin x)^{n}}{(\cos x)^{n} + (\sin x)^{n}} dx$  for n a positive integer.

Same as the previous problem.

V. Evaluate  $\int_{0}^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx$  using the substitution  $u = \pi - x$  and the identities  $\sin(\pi - x) = \sin x$  and  $\cos(\pi - x) = -\cos x$ .

$$\int_{0}^{\pi} \frac{x \sin x}{1 + \cos^{2} x} dx = -\int_{\pi}^{0} \frac{(\pi - u) \sin(\pi - u)}{1 + \cos^{2}(\pi - u)} du$$

$$= \int_{0}^{\pi} \frac{(\pi - u) \sin u}{1 + \cos^{2} u} du$$

So we conclude that

$$2\int_{0}^{\pi} \frac{x \sin x}{1 + \cos^{2} x} dx = \pi \int_{0}^{\pi} \frac{\sin x}{1 + \cos^{2} x} dx$$
$$= \pi \int_{1}^{-1} \frac{-1}{1 + u^{2}} du = \pi \int_{-1}^{1} \frac{1}{1 + u^{2}} du = \pi \tan^{-1} u \Big|_{-1}^{1} = \frac{\pi^{2}}{2}$$
$$\operatorname{So} \int_{0}^{\pi} \frac{x \sin x}{1 + \cos^{2} x} dx = \frac{\pi^{2}}{4}.$$

**VI.** Show that if f is continuous then  $\int_{0}^{\pi} xf(\sin x)dx = \frac{\pi}{2}\int_{0}^{\pi} f(\sin x)dx$  by showing that

 $\int_{0}^{\pi} \left(x - \frac{\pi}{2}\right) f(\sin x) dx = 0 \quad \text{using the substitution} \quad u = x - \frac{\pi}{2}, \quad \sin\left(x + \frac{\pi}{2}\right) = \cos x, \quad \text{and} \quad \sin\left(x + \frac{\pi}{2}\right) = \cos x, \quad \sin\left(x + \frac{\pi}{2}\right) = \cos x.$ 

$$\int_{0}^{\pi} \left(x - \frac{\pi}{2}\right) f\left(\sin x\right) dx = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} u f\left(\sin\left(u + \frac{\pi}{2}\right)\right) du$$

$$= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \underbrace{u}_{ODD} \underbrace{f\left(\cos u\right)}_{EVEN} du$$

So we can conclude that the value of the integral is zero.

#### **Limit Problems**

**I.** What happens if you try L'Hopital's Rule on  $\lim_{x\to\infty} \frac{x\sin x}{x^2+1}$ ?

$$\frac{\left(x\sin x\right)'}{\left(x^2+1\right)'} = \frac{x\cos x + \sin x}{2x}$$
$$\frac{\left(x\cos x + \sin x\right)'}{\left(2x\right)'} = \frac{-x\sin x + 2\cos x}{2}$$

 $\lim_{x\to\infty} \frac{-x\sin x + 2\cos x}{2}$  doesn't exist, so L'Hopital doesn't apply.

$$\mathbf{II.} \lim_{x \to \infty} \frac{x + \sin x}{x}.$$

$$\frac{\left(x+\sin x\right)'}{\left(x\right)'} = \frac{1+\cos x}{1}$$

Again,  $\lim_{x\to\infty} \frac{1+\cos x}{1}$  doesn't exist, so L'Hopital doesn't apply, but we can use the double inequality

$$\frac{x-1}{x} \le \frac{x+\sin x}{x} \le \frac{x+1}{x}.$$

III. Find the value of c so that  $\lim_{x\to\infty} \left(\frac{x+c}{x-c}\right)^x = 9$ .

$$\ln\left[\left(\frac{x+c}{x-c}\right)^{x}\right] = x \ln\left(\frac{x+c}{x-c}\right) = \frac{\ln\left(\frac{x+c}{x-c}\right)}{\frac{1}{x}}$$

$$\lim_{x \to \infty} \frac{\ln\left(\frac{x+c}{x-c}\right)}{\frac{1}{x}} \quad has the form \left(\frac{0}{0}\right),$$

$$\int_{x \to \infty} \frac{\left[\ln\left(\frac{x+c}{x-c}\right)\right]'}{\left(\frac{1}{x}\right)'} = \frac{\frac{x-c}{x+c} \cdot \frac{x-c-(x+c)}{(x-c)^{2}}}{\frac{-1}{x^{2}}}$$

$$= \frac{2cx^{2}}{(x+c)(x-c)}$$

$$\lim_{x \to \infty} \frac{2cx^{2}}{(x+c)(x-c)} = 2c$$
So 
$$\lim_{x \to \infty} \left(\frac{x+c}{x-c}\right)^{x} = e^{2c}, \text{ and hence that } e^{2c} = 9 \Rightarrow c = \ln 3.$$

**IV.** Find a simple formula for  $\lim_{x\to b} \frac{x^b - b^x}{x^x - b^b}$ , for b > 0.

$$\frac{\left(x^{b} - b^{x}\right)'}{\left(x^{x} - b^{b}\right)'} = \frac{bx^{b-1} - b^{x} \ln b}{x^{x} \left(1 + \ln x\right)}$$

$$\lim_{x \to b} \frac{bx^{b-1} - b^{x} \ln b}{x^{x} \left(1 + \ln x\right)} = \frac{b^{b} - b^{b} \ln b}{b^{b} \left(1 + \ln b\right)} = \frac{1 - \ln b}{1 + \ln b}; \left(b \neq e^{-1}\right)$$

V. Find  $\lim_{x\to 0} \frac{x^2 \sin\left(\frac{1}{x}\right)}{\tan x}$ . L'Hopital's Rule won't work, so try something else.

$$\frac{\left[x^2 \sin\left(\frac{1}{x}\right)\right]'}{\left(\tan x\right)'} = \frac{-\cos\left(\frac{1}{x}\right) + 2x \sin\left(\frac{1}{x}\right)}{\sec^2 x}$$
But  $\lim_{x \to 0} \frac{-\cos\left(\frac{1}{x}\right) + 2x \sin\left(\frac{1}{x}\right)}{\sec^2 x}$  doesn't exist, so L'Hopital doesn't apply.

$$\frac{x^2 \sin\left(\frac{1}{x}\right)}{\tan x} = \frac{x}{\tan x} \cdot \frac{\sin\left(\frac{1}{x}\right)}{\frac{1}{x}}$$

$$\lim_{x \to 0} \frac{x}{\tan x} = 1 \text{ and } \lim_{x \to 0^{\pm}} \frac{\sin\left(\frac{1}{x}\right)}{\frac{1}{x}} = \lim_{t \to \pm \infty} \frac{\sin t}{t} = 0,$$

So the limit is 0.

VI. Find the following limits:

$$\mathbf{a)} \lim_{x \to 0} \frac{\ln\left(\frac{e^x - 1}{x}\right)}{x}$$

First let's verify that L'Hopital's rule applies:  $\lim_{x\to 0} \frac{e^x - 1}{x} = \lim_{x\to 0} \frac{e^x}{1} = 1$ , so  $\lim_{x\to 0} \frac{\ln\left(\frac{e^x - 1}{x}\right)}{x}$  has the  $\left(\frac{0}{0}\right)$  form.

$$\frac{\left[\ln\left(\frac{e^{x}-1}{x}\right)\right]'}{(x)'} = \frac{\frac{x}{e^{x}-1} \cdot \frac{xe^{x}-e^{x}+1}{x^{2}}}{1} = \frac{xe^{x}-e^{x}+1}{xe^{x}-x} \left(\frac{0}{0}\right)$$

$$\frac{(xe^{x} - e^{x} + 1)'}{(xe^{x} - x)'} = \frac{xe^{x}}{xe^{x} + e^{x} - 1} \left(\frac{0}{0}\right)$$
$$\frac{(xe^{x})'}{(xe^{x} + e^{x} - 1)'} = \frac{xe^{x} + e^{x}}{xe^{x} + 2e^{x}}$$
$$\lim_{x \to 0} \frac{xe^{x} + e^{x}}{xe^{x} + 2e^{x}} = \frac{1}{2}$$

$$\mathbf{b)} \lim_{x \to \infty} \frac{\ln\left(\frac{e^x - 1}{x}\right)}{x}$$

$$\frac{\left[\ln\left(\frac{e^{x}-1}{x}\right)\right]'}{(x)'} = \frac{\frac{x}{e^{x}-1} \cdot \frac{xe^{x}-e^{x}+1}{x^{2}}}{1} = \frac{xe^{x}-e^{x}+1}{xe^{x}-x}$$

$$= \frac{1-\frac{1}{x} + \frac{1}{xe^{x}}}{1-\frac{1}{e^{x}}} \to 1$$

**VII.** Find  $\lim_{n\to\infty} \frac{\sqrt[n]{(n+1)(n+2)\cdots(n+n)}}{n}$  by observing the following:

$$\ln\left[\frac{\sqrt[n]{(n+1)(n+2)\cdots(n+n)}}{n}\right] = \frac{1}{n}\left[\ln(n+1) + \ln(n+2) + \dots + \ln(n+n)\right] - \ln n$$

$$= \frac{1}{n}\left[\ln(n(1+\frac{1}{n})) + \ln(n(1+\frac{2}{n})) + \dots + \ln(n(1+\frac{n}{n}))\right] - \ln n$$

$$= \frac{1}{n}\left[\ln(1+\frac{1}{n}) + \ln(1+\frac{2}{n}) + \dots + \ln(1+\frac{n}{n})\right] + \frac{1}{n}\left[\frac{\ln n + \ln n + \dots + \ln n}{n \text{ terms}}\right] - \ln n$$

$$= \frac{1}{n}\left[\ln(1+\frac{1}{n}) + \ln(1+\frac{2}{n}) + \dots + \ln(1+\frac{n}{n})\right]$$

The last expression is a Riemann sum of some definite integral.

$$\int_{0}^{1} \ln(1+x) dx = \ln 4 - 1$$

**VIII.** The alternating series  $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$  converges by the Alternating Series Test, but what does it converge to?

Find 
$$\lim_{n\to\infty} \left( \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n} \right)$$
, and you'll know the sum of the series.

**Method 1:** Calculate 
$$\lim_{n\to\infty} \left[ \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+n} \right]$$
 by rewriting it as

$$\lim_{n\to\infty} \frac{1}{n} \left| \frac{1}{1+\frac{1}{n}} + \frac{1}{1+\frac{2}{n}} + \dots + \frac{1}{1+\frac{n}{n}} \right|$$
 and identifying it as a definite integral.

$$\int_{0}^{1} \frac{1}{1+x} dx = \ln 2$$

Method 2:

$$\int_{n+1}^{2n+1} \frac{1}{x} dx < \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+n} < \int_{n}^{2n} \frac{1}{x} dx$$

$$\ln\left(\frac{2n+1}{n+1}\right) < \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+n} < \ln 2$$

IX. Telescopers

$$\mathbf{a}) \sum_{n=1}^{\infty} \left( n^{\frac{1}{n}} - \left( n+1 \right)^{\frac{1}{n+1}} \right) = \lim_{N \to \infty} \left[ \left( 1 - 2^{\frac{1}{2}} \right) + \left( 2^{\frac{1}{2}} - 3^{\frac{1}{3}} \right) + \dots + \left( N^{\frac{1}{N}} - \left( N+1 \right)^{\frac{1}{N+1}} \right) \right]$$
$$= \lim_{N \to \infty} \left( 1 - \left( N+1 \right)^{\frac{1}{N+1}} \right) = 0$$

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

$$\mathbf{b}) = \lim_{N \to \infty} \left[ \left( 1 - \frac{1}{\sqrt{2}} \right) + \left( \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{3}} \right) + \dots + \left( \frac{1}{\sqrt{N}} - \frac{1}{\sqrt{N+1}} \right) \right]$$
$$= \lim_{N \to \infty} \left( 1 - \frac{1}{\sqrt{N+1}} \right) = 1$$

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

$$= \lim_{N \to \infty} \left[ \left( \tan^{-1} 2 - \tan^{-1} 1 \right) + \dots + \left( \tan^{-1} (N + 1) - \tan^{-1} (N) \right) \right]$$

$$= \lim_{N \to \infty} \left( \tan^{-1} (N + 1) - \tan^{-1} 1 \right) = \frac{\pi}{4}$$

#### **Assorted Series**

$$I. \sum_{n=2}^{\infty} \frac{1}{(\ln n)^{\ln n}}$$

For  $n > e^{e^2}$ ,  $(\ln n)^{\ln n} > (e^2)^{\ln n}$ , so  $\frac{1}{(\ln n)^{\ln n}} < \frac{1}{(e^2)^{\ln n}} = \frac{1}{n^2}$ , so we have convergence by comparison.

II. 
$$\sum_{n=3}^{\infty} \frac{1}{\left(\ln(\ln n)\right)^{\ln n}}$$

For  $n > e^{e^{e^2}}$ ,  $\left(\ln(\ln n)\right)^{\ln n} > \left(e^2\right)^{\ln n}$ , so  $\frac{1}{\left(\ln(\ln n)\right)^{\ln n}} < \frac{1}{\left(e^2\right)^{\ln n}} = \frac{1}{n^2}$ , so we have convergence by comparison.

III. a) Show that 
$$\left(1 + \frac{1}{n}\right)^{n+1} - \left(1 + \frac{1}{n}\right)^n = \frac{\left(1 + \frac{1}{n}\right)^n}{n}$$
.  
 $\left(1 + \frac{1}{n}\right)^{n+1} - \left(1 + \frac{1}{n}\right)^n = \left(1 + \frac{1}{n}\right)^n \left(1 + \frac{1}{n} - 1\right)$ 

**b)** Show that if  $\{a_n\}$  is a sequence of positive numbers, then if  $\{\ln(a_n)\}$  is decreasing, then  $\{a_n\}$  is decreasing. In other words, show that if  $\ln(a_{n+1}) \le \ln(a_n)$ , then  $a_{n+1} \le a_n$ .

Suppose that  $\ln(a_{n+1}) \le \ln(a_n)$ . Since the natural exponential function is monotone,  $e^{\ln(a_{n+1})} \le e^{\ln(a_n)} \Rightarrow a_{n+1} \le a_n$ 

c) For x > 0, show that  $\ln(1+x) \le x$ .

Since 
$$\ln(1+x) = \int_0^x \frac{1}{1+t} dt$$
 and  $\frac{1}{1+t} < 1$ , we get that  $\ln(1+x) < \int_0^x dt = x$ 

**d)** Show that  $a_n = \ln\left(\frac{\left(1 + \frac{1}{n}\right)^n}{n}\right)$  is a decreasing sequence by showing that  $f(x) = x \ln\left(1 + \frac{1}{x}\right) - \ln x$  has a negative derivative.

$$\left[x\ln\left(1+\frac{1}{x}\right)-\ln x\right]' = \ln\left(1+\frac{1}{x}\right)-\frac{1}{x+1}-\frac{1}{x}$$

$$= \left[\ln\left(1 + \frac{1}{x}\right) - \frac{1}{x}\right] - \frac{1}{\underbrace{x+1}} < 0$$

e) Determine whether the alternating series  $\sum_{n=1}^{\infty} (-1)^n \left[ \left( 1 + \frac{1}{n} \right)^{n+1} - \left( 1 + \frac{1}{n} \right)^n \right]$  is absolutely convergent, conditionally convergent, or divergent using the previous results.

It is convergent by the Alternating Series Test. The series of absolute values is  $\sum_{n=1}^{\infty} \frac{\left(1 + \frac{1}{n}\right)^n}{n},$ 

but  $\frac{\left(1+\frac{1}{n}\right)^n}{n} > \frac{1}{n}$ , so it's not absolutely convergent. Therefore the series is conditionally convergent.

- **IV. a)** Starting with  $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$ , you get that  $xe^x = \sum_{n=0}^{\infty} \frac{x^{n+1}}{n!}$ . Now integrate from x = 0 to
  - x = 1 and get  $\int_{0}^{1} xe^{x} dx = \sum_{n=0}^{\infty} \frac{\int_{0}^{1} x^{n+1} dx}{n!}$ . Evaluate the integrals on both sides of the equation and find the sum of a series.

$$\sum_{n=0}^{\infty} \frac{1}{(n+2)n!} = 1$$

**b)** You can verity the sum you found in part a) by noticing that  $\sum_{n=0}^{\infty} \frac{1}{(n+2)n!} = \sum_{n=0}^{\infty} \frac{(n+1)}{(n+2)!} = \sum_{n=0}^{\infty} \frac{(n+2)-1}{(n+2)!} = \sum_{n=0}^{\infty} \left(\frac{1}{(n+1)!} - \frac{1}{(n+2)!}\right).$  So find the sum of this telescopic series and verify the previous result.

$$\sum_{n=0}^{\infty} \left( \frac{1}{(n+1)!} - \frac{1}{(n+2)!} \right) = \lim_{N \to \infty} \left[ \left( 1 - \frac{1}{2!} \right) + \left( \frac{1}{2!} - \frac{1}{3!} \right) + \dots + \left( \frac{1}{(N+1)!} - \frac{1}{(N+2)!} \right) \right]$$

$$= \lim_{N \to \infty} \left( 1 - \frac{1}{(N+2)!} \right) = 1$$