1. Problem Set 10

Problem 1. Suppose $\{a_n\}$ converges to L and $f : \mathbb{R} \to \mathbb{R}$ is continuous. Show that $\{f(a_n)\}$ converges to f(L).

Problem 2. Define $f : \mathbb{R} \to \mathbb{R}$ to be a contraction map if there exists $c \in (0,1)$ such that |f(x) - f(y)| < c|x - y|

for all $x, y \in \mathbb{R}$. Show that if f is a contraction map then for any $x \in \mathbb{R}$, the sequence

$$x, f(x), f(f(x)), f(f(f(x))), \ldots$$

converges.

Problem 3. Suppose $f : \mathbb{R} \to \mathbb{R}$ is continuous and a contraction map. Show that there exists $x \in \mathbb{R}$ such that f(x) = x.

Problem 4. Suppose $f : \mathbb{R} \to \mathbb{R}$ is positive, continuous, and nonincreasing, and $\{a_n\}$ is the sequence given by $a_n = f(n)$ for all $n \in \mathbb{N}$. Show that

$$\sum_{n=1}^{\infty} a_n \text{ converges if and only if } \int_1^{\infty} f(t)dt < \infty$$

Problem 5. Suppose $\{a_n\}$ and $\{b_n\}$ are positive sequences, and

$$\lim_{n \to \infty} \frac{a_n}{b_n} = L \neq 0.$$

Show that $\{a_n\}$ is summable if and only if $\{b_n\}$ is summable.

Problem 6. Suppose $\{a_n\}$ is a positive nonincreasing sequence which converges to zero. Show that

$$\sum_{n=1}^{\infty} (-1)^{n+1} a_n$$

converges. Hint: consider the subsequence of partial sums s_2, s_4, s_6, \ldots and the subsequence of partial sums s_1, s_3, s_5, \ldots separately – show that one of these subsequences is increasing, another is decreasing, and obtain a relationship between the subsequences.

Problem 7. A sequence $\{a_n\}$ is defined to be Cesaro summable with Cesaro sum L if the partial sums $\{s_n\}$ have the property that

$$\lim_{n \to \infty} \frac{s_1 + \ldots + s_n}{n} = L.$$

Show that if $\{a_n\}$ is summable with sum L, then $\{a_n\}$ is Cesaro summable with Cesaro sum L. Show that the converse does not hold: there exists a sequence which is Cesaro summable but not summable.

Problem 8. Suppose $\{a_n\}$ is summable but not absolutely summable. Define the sequences $\{a_n^+\}$ and $\{a_n^-\}$ by

$$a_n^{\pm} = \begin{cases} a_n & \text{if } \pm a_n > 0\\ 0 & \text{otherwise} \end{cases}$$

Show that neither $\{a_n^+\}$ nor $\{a_n^-\}$ are summable.

Problem 9 (Optional). Suppose $\{a_n\}$ is summable but not absolutely summable. Show that for any $L \in \mathbb{R}$, there is a rearrangement of $\{a_n\}$ whose sum converges to L. Hint: if L > 0 then try to add terms of $\{a_n^+\}$ until you are greater than L and then add terms of $\{a_n^-\}$ until you are less than L. Try to convince yourself that this process makes sense and gives a sum that converges to L!