

Question 1. Let $f_n(x) = \frac{\cos^n x}{n^3}$. Then

(1). Each $f'_n(x) = \frac{-\cos^{n-1} x \sin x}{n^2}$ is continuous on $(-\infty, +\infty)$.

(2). The series of functions $\sum_{n=1}^{\infty} f_n(x)$ absolutely converges on $(-\infty, +\infty)$ by the comparison test because $\left| \frac{\cos^n x}{n^3} \right| \leq \frac{1}{n^3}$ and the series $\sum_{n=1}^{\infty} \frac{1}{n^3}$ is convergent by the p -series. So it converges pointwise on $(-\infty, +\infty)$.

(3). The series of functions $\sum_{n=1}^{\infty} f'_n(x)$ converges uniformly on $(-\infty, +\infty)$ by the Weierstrass M -test because $\left| \frac{-\cos^{n-1} x \sin x}{n^2} \right| \leq \frac{1}{n^2}$ and the series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by the p -series.

Thus the function $f(x) = \sum_{n=1}^{\infty} \frac{\cos^n x}{n^3}$ is differentiable $(-\infty, +\infty)$.

□

Question 2 (a). Let b be any given positive number. Let $f_n(t) = \frac{t^n}{n!}$ and let

$$f(t) = \sum_{n=0}^{\infty} \frac{t^n}{n!}.$$

Then

- 1) $f'_n(t)$ exists and is continuous on $[-b, b]$;
- 2) the series of functions $\sum_{n=0}^{\infty} f_n(t)$ converges pointwise on $[-b, b]$ and
- 3) the series of functions $\sum_{n=0}^{\infty} f'_n(t)$ converges uniformly on $[-b, b]$, by the Weierstrass M -test, because

$$|f'_n(t)| = \left| \frac{t^{n-1}}{(n-1)!} \right| \leq \frac{b^{n-1}}{(n-1)!}$$

and $\sum_{n=1}^{\infty} \frac{b^{n-1}}{(n-1)!}$ converges.

Thus

$$f'(t) = \sum_{n=0}^{\infty} \left(\frac{t^n}{n!} \right)' = 0 + 1 + t + \frac{t^2}{2!} + \cdots = f(t)$$

for any $t \in [-b, b]$. Since b is any given positive number, $f'(t) = f(t)$ for all $t \in (-\infty, +\infty)$ and so $y = f(x)$ is a solution of $y' = y$. \square

Question 2 (b).

$$\begin{aligned} \frac{dy}{dt} = y &\Rightarrow \int \frac{dy}{y} = \int dt \\ \Rightarrow \ln |y| = t + k &\Rightarrow y = Ce^t, \end{aligned}$$

where $C = \pm e^k$. Let

$$f(t) = \sum_{n=0}^{\infty} \frac{t^n}{n!}.$$

From (i), $f(t) = Ce^t$ for certain constant C . Let $t = 0$, we have

$$C \cdot e^0 = f(0) = 1 + 0 + 0 + \cdots = 1$$

and so $f(t) = e^t$. Hence

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

for all $x \in (-\infty, +\infty)$. \square

Question 3. Given any $x \in (-1, 1)$, then

$$\begin{aligned} \ln(1+x) &= \int_0^x \frac{1}{1+t} dt = \int_0^x \sum_{n=0}^{\infty} (-1)^n t^n dt = \sum_{n=0}^{\infty} \int_0^x (-1)^n t^n dt \\ &= \sum_{n=0}^{\infty} (-1)^n \frac{x^{n+1}}{n+1} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^n}{n}, \end{aligned}$$

where

$$\int_0^x \sum_{n=0}^{\infty} (-1)^n t^n dt = \sum_{n=0}^{\infty} \int_0^x (-1)^n t^n dt$$

because the series of functions $\sum_{n=0}^{\infty} (-1)^n t^n$ converges uniformly for t between 0 and x by the Weierstrass M -test: $|(-1)^n t^n| \leq |x|^n$ and $\sum_{n=0}^{\infty} |x|^n$ converges the geometric series as $|x| < 1$. \square

Question 4 (i).

$$R = \frac{1}{\limsup \sqrt[n]{|a_n|}} = \frac{1}{\limsup \sqrt[n]{\left(1 + \frac{3}{n}\right)^{n^2}}} = \frac{1}{\lim_{n \rightarrow \infty} \left(1 + \frac{3}{n}\right)^n} = \frac{1}{e^3}.$$

\square

Question 4 (ii).

$$R = \frac{1}{\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|}} = \frac{1}{\lim_{n \rightarrow \infty} \frac{|-3|^{n+1} \cdot n!}{(n+1)! \cdot |-3|^n}} = \frac{1}{\lim_{n \rightarrow \infty} \frac{3}{n+1}} = +\infty.$$

□

Question 4 (iii). Since $a_n = \left(\frac{1}{5}\right)^n$ if n is odd and $\left(\frac{1}{6}\right)^n$ if n is even, $\sqrt[n]{|a_n|} = \frac{1}{5}$ if n is odd and $\frac{1}{6}$ if n is even. Thus

$$\{\sqrt[n]{|a_n|}\} = \left\{ \frac{1}{5}, \frac{1}{6}, \frac{1}{5}, \frac{1}{6}, \dots \right\}$$

and so $\limsup \sqrt[n]{|a_n|} = \frac{1}{5}$. It follows that

$$R = \frac{1}{\limsup \sqrt[n]{|a_n|}} = 5.$$

□

Question 4 (iv). Observe that

$$\sum_{n=1}^{\infty} \frac{(3x-2)^n}{n^2} = \sum_{n=1}^{\infty} \frac{3^n}{n^2} \cdot \left(x - \frac{2}{3}\right)^n.$$

Thus

$$R = \frac{1}{\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|}} = \frac{1}{\lim_{n \rightarrow \infty} \frac{3^{n+1} \cdot n^2}{(n+1)^2 \cdot 3^n}} = \frac{1}{\lim_{n \rightarrow \infty} \frac{3}{\left(1 + \frac{1}{n}\right)^2}} = \frac{1}{3}.$$

□