

1. Prove the conditional convergence of each of the following series:

$$(a) \sum_{n=1}^{\infty} (-1)^n \frac{\ln n}{n} \qquad (b) \sum_{n=1}^{\infty} \frac{\sin n}{n}$$

2. Suppose  $\lim_{n \rightarrow \infty} na_n = A \neq 0$ . Prove that  $\sum_{n=1}^{\infty} a_n$  diverges.

3. Determine the convergence/divergence of the following series:

$$(a) 1 + \frac{1}{2} - \frac{1}{3} + \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} + \frac{1}{8} - \frac{1}{9} + \dots$$

$$(b) 1 - \frac{1}{2} - \frac{1}{3} + \frac{1}{4} + \frac{1}{5} - \frac{1}{6} - \frac{1}{7} + \frac{1}{8} + \frac{1}{9} + \dots$$

4. If  $\sum_{n=1}^{\infty} a_n$  converges conditionally, prove there exist rearrangements  $a'_n$  and  $\tilde{a}_n$  such that

$$\sum_{n=1}^{\infty} a'_n = \infty \quad \text{and} \quad \sum_{n=1}^{\infty} \tilde{a}_n = -\infty.$$

5. Prove the following:

$$(a) \sum_{n=1}^{\infty} |a_n|^2 < \infty \text{ and } \sum_{n=1}^{\infty} |b_n|^2 < \infty \implies \sum_{n=1}^{\infty} a_n b_n \text{ converges absolutely.}$$

$$(b) \sum_{n=1}^{\infty} |a_n| < \infty \text{ and } \sum_{n=1}^{\infty} b_n < \infty \implies \sum_{n=1}^{\infty} a_n b_n \text{ converges absolutely.}$$

6. Prove that  $\ell^1 \subsetneq \ell^2 \subsetneq \ell^\infty$ .

7. Prove that the following are normed linear spaces:

$$(a) (\ell^p, \|\cdot\|_p) \text{ for } p = 1, 2, \infty.$$

$$(b) (\mathcal{B}[0, 1], \|\cdot\|_\infty), \quad (\mathcal{R}[0, 1], \|\cdot\|_\infty), \quad (\mathcal{C}[0, 1], \|\cdot\|_\infty).$$

8. Find the pointwise limit of each of the following sequences of functions:

$$(a) f_n(x) = \frac{\sin nx}{1 + nx} \text{ on } [0, \infty) \qquad (b) f_n(x) = nxe^{-nx^2} \text{ on } \mathbb{R}.$$

9. Let  $f_n: \mathbb{N} \rightarrow \mathbb{R}$  defined by  $f_n(m) = \frac{n}{m+n}$ . Show that  $\lim_{m \rightarrow \infty} \lim_{n \rightarrow \infty} f_n(m) \neq \lim_{n \rightarrow \infty} \lim_{m \rightarrow \infty} f_n(m)$ .

10. For  $n \geq 2$ , define  $f_n(x) = \begin{cases} n^2x & \text{on } [0, \frac{1}{n}], \\ 2n - n^2x & \text{on } (\frac{1}{n}, \frac{2}{n}], \\ 0 & \text{on } (\frac{2}{n}, 1], \end{cases}$  Sketch  $f_n(x)$  and show that

$$\lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx \neq \int_0^1 \lim_{n \rightarrow \infty} f_n(x) dx.$$