

Problem 3

Proof. Define $a_n = \sqrt{2\pi n}$ and $b_n = \sqrt{(2n+1)\pi}$. We have

$$\int_0^\infty \sin(x) \sin(x^2) dx = \sum_{n=0}^\infty \int_{a_n}^{a_{n+1}} \sin(x) \sin(x^2) dx.$$

Now

$$\begin{aligned} \int_{a_n}^{a_{n+1}} \sin(x) \sin(x^2) dx &= \int_{a_n}^{b_n} \sin(x) \sin(x^2) dx + \int_{b_n}^{a_{n+1}} \sin(x) \sin(x^2) dx \\ &= \int_{2\pi n}^{(2n+1)\pi} \frac{\sin(\sqrt{u})}{2\sqrt{u}} \sin(u) du + \int_{(2n+1)\pi}^{2\pi n+2\pi} \frac{\sin(\sqrt{u})}{2\sqrt{u}} \sin(u) du \\ &= \frac{1}{2} \int_{2\pi n}^{(2n+1)\pi} \left(\frac{\sin(\sqrt{u})}{\sqrt{u}} - \frac{\sin(\sqrt{u+\pi})}{\sqrt{u+\pi}} \right) \sin(u) du. \end{aligned}$$

Now by Taylor's theorem for sufficiently large u

$$\begin{aligned} \sup_{x,y \in [\sqrt{u}, \sqrt{u+\pi}]} \left| \frac{\sin(x)}{x} - \frac{\sin(y)}{y} \right| &\leq (\sqrt{u+\pi} - \sqrt{u}) \sup_{x \in [\sqrt{u}, \sqrt{u+\pi}]} \left| \frac{\sin x}{x^2} \right| + \left| \frac{\cos x}{x} \right| \\ &\leq (\sqrt{u+\pi} - \sqrt{u}) \frac{2}{\sqrt{u}} \\ &= 2 \left(\sqrt{1 + \frac{\pi}{u}} - 1 \right) \\ &\leq \frac{2\pi}{u}. \end{aligned}$$

Thus

$$\begin{aligned} &\left| \int_{2\pi n}^{(2n+1)\pi} \left(\frac{\sin(\sqrt{u})}{\sqrt{u}} - \frac{\sin(\sqrt{u+\pi})}{\sqrt{u+\pi}} \right) \sin(u) du \right| \leq \\ &\int_{2\pi n}^{(2n+1)\pi} \left| \frac{\sin(\sqrt{u})}{\sqrt{u}} - \frac{\sin(\sqrt{u+\pi})}{\sqrt{u+\pi}} \right| \sin(u) du \\ &\leq \int_{2\pi n}^{(2n+1)\pi} \frac{2\pi}{u} \sin(u) du \\ &= 2\pi \int_0^\pi \frac{\sin(u)}{u + 2\pi n} du \leq \frac{C}{n}. \end{aligned}$$

Now this isn't quite enough to show convergence since we are left with the sum

$$K + \sum_{n=1}^{\infty} \frac{C}{n}$$

but we are nearly there. To fix this do integration by parts on the result from the u -substitution to ensure the exponent of u in the denominator is strictly greater than $\frac{1}{2}$. \square

Problem 4

Proof. We have by properties of the logarithm that

$$\begin{aligned} \sum_{n=2}^{\infty} \log\left(\frac{n^3-1}{n^3+1}\right) &= \sum_{n=2}^{\infty} \log(n-1) - \log(n+1) + \log(n^2+n+1) - \log(n^2-n+1) \\ &= \log(1) + \log(2) + \sum_{n=4}^{\infty} \log(n-1) - \sum_{n=2}^{\infty} \log(n+1) - \log(3) \\ &\quad - \sum_{n=3}^{\infty} \log(n^2-n+1) + \sum_{n=2}^{\infty} \log(n^2+n+1) \\ &= \log\left(\frac{2}{3}\right) + \sum_{n=2}^{\infty} \log((n+2)-1) - \log(n+1) \\ &\quad + \sum_{n=2}^{\infty} \log(n^2+n+1) - \log((n+1)^2 - (n+1) + 1) \\ &= \log\left(\frac{2}{3}\right). \end{aligned}$$

\square

Problem 6

Proof. Note g is differentiable on $(0, \infty)$ so it suffices to show $g'(x) > 0$. Now

$$\begin{aligned} \frac{d}{dx}g &= \frac{d}{dx} \frac{f(x)}{x} \\ &= \frac{f'(x)}{x} - \frac{f(x)}{x^2}. \end{aligned}$$

To establish the claim we therefore need to show that $f(x) < xf'(x)$. Now $f(x) = \int_0^x f'(y)dy$ since f is differentiable, and since f' is strictly increasing we can bound this integral above by $xf'(x)$ which shows $f(x) < xf'(x)$. Therefore we have the claim. \square