

Question 11

**Question 0.1** Prove that the infinite series  $\sum_{n=1}^{+\infty} \frac{1}{n}$  is divergent.

Let  $s_m$  be the partial sum  $\sum_{n=1}^m \frac{1}{n}$

We claim that  $s_{2k} \geq \frac{k+1}{2} \forall k \in \mathcal{N}$ .

When  $k = 1$  the result is clear.

Now suppose that  $s_{2k-1} \geq \frac{k}{2}$  then

$$s_{2k} = s_{2k-1} + \frac{1}{2^{k-1} + 1} + \frac{1}{2^{k-1} + 2} + \dots + \dots + \frac{1}{2^k} \geq s_{2k-1} + 2^{k-1} \left( \frac{1}{2^k} \right) = s_{2k-1} + \frac{1}{2}$$

Therefore by induction on  $k$  it follows that  $s_{2k} \geq \frac{k+1}{2}$

$\implies$  the series  $s_1, s_2, s_3, \dots$  is not bounded and therefore cannot converge.

$\implies$  the series  $\sum_{n=1}^{+\infty} \frac{1}{n}$  is divergent. ■

**Question 0.2** Prove that the infinite series  $\sum_{n=2}^{+\infty} \frac{1}{n \log n}$

Let  $a_n = \frac{1}{n \log n}$  and let  $s_n = \sum_{m=2}^n \frac{1}{m \log m}$

$$\implies s_{2k} = \frac{1}{2 \log 2} + \left( \frac{1}{3 \log 3} + \frac{1}{4 \log 4} \right) + \left( \frac{1}{5 \log 5} + \frac{1}{6 \log 6} + \frac{1}{7 \log 7} + \frac{1}{8 \log 8} \right)$$

$$+ \dots + \left( \frac{1}{(2^{k-1} + 1) \log 2^{k-1}} + \dots + \frac{1}{2^k \log 2^k} \right) \geq \frac{1}{2 \log 2} + \frac{2}{2 \log 4} + \frac{4}{8 \log 8}$$

$$+ \dots + \frac{2^{k-1}}{2^k \log 2^k} = \frac{1}{2 \log 2} \left( 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{k} \right)$$

$$\implies s_{2k} \geq \frac{1}{2 \log 2} \sum_{n=2}^{+\infty} \frac{1}{n}$$

Therefore  $s_{2k} \rightarrow +\infty$  as  $n \rightarrow +\infty$  so the series is divergent. ■