1. Consider $\{y_n\}_{n=1}^{\infty}$ given by

$$y_n = \sum_{k=0}^n \frac{1}{k!}$$

for all $n \in \mathbb{N}$. Using the comparison test appropriately show that $\{y_n\}_{n=1}^{\infty}$ converges to a number between 2 and 3. We call this limiting number e.

- 2. Suppose $\{z_n\}_{n=1}^{\infty}$ is a sequence of real numbers. Decide whether the series $\sum_{n=0}^{\infty} z_n$ converges in each of the following cases:
 - (a) $x \in \mathbb{R}$ and for $n \ge 0, z_n = nx^n$
 - (b) $x \in \mathbb{R}$ and for $n \ge 0$, $z_n = \frac{x^n}{n!}$
 - (c) $x \in \mathbb{R}$ and for $n \ge 0$, $z_n = \frac{(x+5)^n}{n(n+1)}$
- 3. (Exponential function : e^x) Consider the function $E: \mathbb{R} \to \mathbb{R}$ given by

$$E(x) = 1 + \sum_{n=1}^{\infty} \frac{x^n}{n!}.$$

- (a) Show that E is well-defined and E(x+y) = E(x)E(y), for all $x, y \in \mathbb{R}$.
- (b) Show that E is a continuous and monotonically increasing (strictly) function on \mathbb{R} .
- (c) Let e = E(1). Show that $E(x) = e^x$ for all $x \in \mathbb{R}$.
- (d) Show that $\lim_{x\to\infty} x^n e^{-x} = 0$ for all $n \in \mathbb{N}$.

- 1. Let y_n and e be as in Problem 1 of Worksheet 2. Show that $0 < e y_n < \frac{1}{n!n}$ and conclude that e is not rational.
- 2. Suppose $\{z_n\}_{n=1}^{\infty}$ is a sequence of real numbers. Decide whether the series $\sum_{n=0}^{\infty} z_n$ converges in each of the following cases:
 - (a) $z_n = \frac{n!}{n^n} x^n$

(b)
$$z_n = \frac{(n!)^2}{n^n} x^n$$

- (b) $z_n = \frac{n^n}{n^n} x^n$ (c) $z_n = \frac{n!}{n^n} (x-2)^n$
- 3. Let $\{a_n\}_{n\geq 1}$ be a sequence of numbers such $0\leq a_n<1$.
 - (a) Using induction, show that $\prod_{i=1}^{n} (1-a_i) \ge 1 \sum_{k=1}^{n} a_k$.
 - (b) Show that $1-a \leq e^{-a}$ for any $a \in [0,1)$.
 - (c) For any $n \ge 1$, let $b_n = \prod_{i=1}^n (1 a_i)$.

 - i. Show that b_n converges to 0 if $\sum_{k=1}^{\infty} a_k = \infty$. ii. Show that b_n converges to $b \in (0, 1)$ if $\sum_{k=1}^{\infty} a_k < \infty$.