

(1) Prove that the series

$$\sum_{n=1}^{\infty} \frac{\sin nx}{n^2},$$

defines a continuous function on \mathbb{R} .

(2) Prove that

$$\int_0^{\pi} \sum_{n=1}^{\infty} \frac{\sin nx}{n^2} dx = \sum_{n=1}^{\infty} \frac{2}{(2n-1)^3}.$$

(3) Let $p > -1$. Prove that

$$\lim_{n \rightarrow \infty} \int_1^n \left(1 - \frac{x}{n}\right)^n x^p dx = \int_1^{\infty} e^{-x} x^p dx.$$

(4) Can the series of functions $\sum_{n=1}^{\infty} \frac{\sin nx}{n^3}$ be differentiated term by term?

(5) Let $p > 0$. Consider the series $\sum_{n=1}^{\infty} \sin\left(\frac{x}{n^p}\right)$. Prove that the series

- (i) diverges for all $x \neq 0$ and $p \leq 1$, and
- (ii) converges absolutely uniformly on bounded intervals, but not uniformly on \mathbb{R} for all $p > 1$.
- (6) Let f_n be continuous and $f_n \downarrow 0$ on \mathbb{R} . Prove that if $[a, b]$ does not contain any odd multiple of π , then $\sum_{n=1}^{\infty} (-1)^n f_n(x) \cos nx$ converges uniformly on $[a, b]$.
- (7) Let $\{a_n\}$ be a sequence of real numbers such that $\sum_{n=1}^{\infty} \frac{1}{|a_n|}$ converges. Prove that $\sum_{n=1}^{\infty} \frac{1}{|x-a_n|}$ converges uniformly on bounded intervals not containing any a_n .
- (8) Let $\{a_n\}$ be a monotonic sequence of real numbers such that $a_n \rightarrow 0$. Prove that the series

$$\sum_n a_n \sin nx \quad \text{and} \quad \sum_n a_n \cos nx,$$

converge uniformly on $\{x : \delta \leq |x| \leq \pi\}$, where $0 < \delta < \pi$.