Putnam Exam: Series problems

1986A3. Evaluate $\sum_{n=0}^{\infty} \operatorname{Arccot}(n^2+n+1)$, where $\operatorname{Arccot} t$ for $t \geq 0$ denotes the number θ in the interval $0 < \theta \leq \pi/2$ with $\cot\theta = t$.

1986A6. Let $a_1, a_2, \ldots, a_n$ be real numbers and let $b_1, b_2, \ldots, b_n$ be distinct positive integers. Suppose there is a polynomial $f(x)$ satisfying the identity

$$(1-x)^n f(x) = 1 + \sum_{i=1}^{n} a_i x^{b_i}.$$

Find a simple expression (not involving any sums) for $f(1)$ in terms of $b_1, b_2, \ldots, b_n$ and n (but independent of $a_1, a_2, \ldots, a_n$).

1987A6. For each positive integer n, let $a(n)$ be the number of zeros in the base 3 representation of n. For which positive real numbers x does the series

$$\sum_{n=1}^{\infty} \frac{x^{a(n)}}{n^3}$$

converge?

1988A3. Determine, with proof, the set of real numbers x for which

$$\sum_{n=1}^{\infty} \left(\frac{1}{n} \csc \frac{1}{n} - 1\right)^x$$

converges.

1988B4. Prove that if $\sum_{n=1}^{\infty} a_n$ is a convergent series of positive real numbers, then so is $\sum_{n=1}^{\infty} (a_n)^{n/(n+1)}$.

1990B2. Prove that for $|x| < 1$, $|z| > 1$,

$$1 + \sum_{j=1}^{\infty} (1+x^j) \frac{(1-z)(1-zx)(1-zx^2)\cdots(1-zx^{j-1})}{(z-x)(z-x^2)(z-x^3)\cdots(z-x^j)} = 0$$

1994A1. Suppose that a sequence $a_1, a_2, a_3, \ldots$ satisfies $0 < a_n \leq a_{2n} + a_{2n+1}$ for all $n \geq 1$. Prove that the series $\sum_{n=1}^{\infty} a_n$ diverges.

1996B4. For any square matrix A, we can define $\sin A$ by the usual power series:

$$\sin A = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} A^{2n+1}.$$

Prove or disprove: there exists a 2×2 matrix A with real entries such that

$$\sin A = \begin{pmatrix} 1 & 1996 \\ 0 & 1 \end{pmatrix}.$$

1997A3. Evaluate

$$\int_0^\infty \left(x - \frac{x^3}{2} + \frac{x^5}{2 \cdot 4} - \frac{x^7}{2 \cdot 4 \cdot 6} + \cdots\right)\left(1 + \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} + \frac{x^6}{2^2 \cdot 4^2 \cdot 6^2} + \cdots\right) dx.$$

1999A3. Consider the power series expansion

$$\frac{1}{1 - 2x - x^2} = \sum_{n=0}^{\infty} a_n x^n.$$

Prove that, for each integer $n \geq 0$ there is an integer m such that

$$a_n^2 + a_{n+1}^2 = a_m^2$$

1999A4. Sum the series

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{m^2 n}{3^m (n 3^m + m 3^n)}.$$

1999B3. Let $A = \{(x, y) : 0 \leq x, y \leq 1\}$. For $(x, y) \in A$, let

$$S(x, y) = \sum_{\frac{1}{2} \leq \frac{m}{n} \leq 2} x^m y^n,$$

where the sum ranges over all pairs (m, n) of positive integers satisfying the indicated inequalities. Evaluate

$$\lim_{\substack{(x,y) \to (1,1) \\ (x,y) \in A}} (1 - xy^2)(1 - x^2 y) S(x, y).$$

2000A1. Let A be a positive number. What are the possible values of $\sum_{j=0}^{\infty} x_j^2$, given that $x_0, x_1, \ldots$ are positive numbers for which $\sum_{j=0}^{\infty} x_j = A$?

2001B3. For any positive integer n, let $\langle n \rangle$ denote the closest integer to $\sqrt{n}$. Evaluate

$$\sum_{n=1}^{\infty} \frac{2^{\langle n \rangle} + 2^{-\langle n \rangle}}{2^n}.$$

2002A6. Fix an integer $b \geq 2$. Let $f(1) = 1$, $f(2) = 2$, and for each $n \geq 3$, define $f(n) = n f(d)$, where d is the number of base-b digits of n. For which values of b does

$$\sum_{n=1}^{\infty} \frac{1}{f(n)}$$

converge?