

What tools do we have so far?

Rules for Series.

$\sum a_n + b_n$ converges if $\sum a_n$ AND $\sum b_n$ converge

$\sum k a_n$ converges if $\sum a_n$ converges.

Changing a finite # of terms doesn't change convergence

Divergence Test. $\sum a_n$ diverges if $\lim_{n \rightarrow \infty} a_n \neq 0$

$\sum k a_n$ diverges if $\sum a_n$ diverges.

Integral Test — $a_n = f(n)$ where $f(x)$ is positive decreasing and continuous.

$\int_1^{\infty} f(x) dx$ converges then $\sum a_n$ converges

$\int_1^{\infty} f(x) dx$ diverges then $\sum a_n$ diverges.

Comparison Test $0 \leq a_n \leq b_n$ beyond a certain value of n then

$\sum b_n$ converges $\Rightarrow \sum a_n$ converges (b_n is the ceiling)

$\sum a_n$ diverges $\Rightarrow \sum b_n$ diverges (a_n is the floor)

Limit Comparison Test compare w/ behavior of a_n as $n \rightarrow \infty$

choose b_n based on what a_n "does" at $n \rightarrow \infty$

if $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$ $c > 0$ and finite

then $\sum a_n$ and $\sum b_n$ either both converge or both diverge.

Important Sequences

$$\sum_{n=1}^{\infty} a x^{n-1}$$

geom. series
converges $|x| < 1$

$$\sum_{n=1}^{\infty} \frac{1}{n^p}$$

p-series
converges $p > 1$

~~Today~~ ~~2015~~

• How do we deal with non-positive series?

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \dots \quad \text{diverges ... very slowly.}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \dots \quad \text{converges because the } a_n \rightarrow 0 \text{ quickly enough.}$$

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots \quad \text{converges!}$$

Why does this converge? Because the terms are canceling out. The $+ - + -$ helps this converge.

ABSOLUTE CONVERGENCE The series $\sum a_n$ converges absolutely if $\sum |a_n|$ converges.

Absolute convergence implies convergence... "absolute" is a much stronger condition.

CONDITIONAL CONVERGENCE an infinite series converges conditionally if $\sum a_n$ converges by $\sum |a_n|$ diverges.

If a series is not absolutely convergent... how can we know if the series converges.

LEIBNIZ TEST for ALTERNATING SERIES

Alternating
Series
Test.

Assume a_n is a positive sequence that is decreasing and converges to zero
 $a_1 > a_2 > a_3 > \dots > 0 \quad \lim_{n \rightarrow \infty} a_n = 0$

Then the alternating series

$$S = \sum_{n=1}^{\infty} (-1)^{n-1} a_n \quad \text{converges.}$$

AND

$$0 < S < a_1$$

First... one more test for convergence that is widely used.

3

RATIO TEST. Assume the following limit exists

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$$

1. If $\rho < 1$ then $\sum a_n$ converges absolutely
2. If $\rho > 1$ then $\sum a_n$ diverges
3. If $\rho = 1$ the test is inconclusive.

Ex Prove that $\sum_{n=1}^{\infty} \frac{2^n}{n!}$ converges.

1. Compute the ratio: $a_{n+1} = \frac{2^{n+1}}{(n+1)!}$ $a_n = \frac{2^n}{n!}$

$$\frac{a_{n+1}}{a_n} = \frac{2^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n}$$
$$= \frac{2}{n+1} \quad \text{here } \frac{2^{n+1}}{2^n} = 2 \quad \frac{n!}{(n+1)!} = \frac{1}{n+1}$$

2. Take the limit. (of the absolute value)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{2}{n+1} \right| = 0$$

so by the ratio test $\sum_{n=1}^{\infty} \frac{2^n}{n!}$ converges.

Ex. Does $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$ converge?

1. Find the ratio $\frac{a_{n+1}}{a_n} = \frac{\frac{(n+1)^2}{2^{n+1}}}{\frac{n^2}{2^n}} = \frac{(n+1)^2}{2^{n+1}} \cdot \frac{2^n}{n^2}$

$$= \frac{n^2 + 2n + 1}{n^2} \cdot \frac{1}{2} = \frac{1}{2} \left(1 + \frac{2}{n} + \frac{1}{n^2} \right)$$

2. Take the limit. (of the absolute value)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{1}{2} \left(1 + \frac{2}{n} + \frac{1}{n^2} \right) \right| = \frac{1}{2}$$

so by the ratio test
 $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$ converges.

The hardest part is often the algebra. Work carefully doing algebra before taking the limit.

Ex $\sum_{n=1}^{\infty} \frac{1}{n!} = 1 + \frac{1}{2!} + \frac{1}{3!} + \dots = 1 + \frac{1}{2} + \frac{1}{6} + \dots$

guess - converge since $a_n \rightarrow 0$
as $n \rightarrow \infty$ faster than $\frac{1}{n}$.

Ratio Test.

$$a_n = \frac{1}{n!} \quad \text{and} \quad a_{n+1} = \frac{1}{(n+1)!}$$

$$\frac{a_{n+1}}{a_n} = \frac{\frac{1}{(n+1)!}}{\frac{1}{n!}} = \frac{1 \cdot 2 \cdot 3 \cdot 4 \cdot \dots \cdot n+1}{1 \cdot 2 \cdot 3 \cdot 4 \cdot \dots \cdot n}$$

$$= \frac{1/n+1}{1} = \frac{1}{n+1}$$

then $\lim_{n \rightarrow \infty} \left| \frac{1}{n+1} \right| = 0$ since $\rho < 1$

$\sum_{n=1}^{\infty} \frac{1}{n!}$ converges absolutely.

More examples in class!!