3.7 Infinite Series

To define an infinite series of the form $\sum_{n=1}^{\infty} x_n$,

we define a sequence

$$S_N = \sum_{n=1}^{N} x_n \quad \text{for } N = 1, 2, \ldots$$

If the sequence S_N converges to S, we say the series converges and we write $\sum_{n=1}^{\infty} x_n = S$.

Ex. Consider the series

$$\sum_{n=0}^{\infty} r^n . \quad \text{If } r \neq 0, \text{ then}$$

$$S_N = \sum_{n=0}^{N} r^n = \frac{1 - r^{N+1}}{1-r} .$$

When $|r| < 1$, S_N converges

to $\frac{1}{1-r}$. Hence

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r} .$$

Telescoping Series.

Ex. Show that $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$ converges and find its value.

Note that $\displaystyle\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$

$$\therefore S_N = \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \cdots$$

$$+ \left(\frac{1}{N-1} - \frac{1}{N}\right) + \left(\frac{1}{N} - \frac{1}{N+1}\right).$$

By cancellation :

$$S_N = \frac{1}{1} - \frac{1}{N+1} \longrightarrow 1 \quad \text{as } N \to \infty.$$

Suppose $\sum_{n=1}^{\infty} x_n$ converges.

Since $S_N \to S$ as $N \to \infty$,

given $\varepsilon > 0$, there is a K,

so that if $j \geq K$, then

$|S_j - S| < \varepsilon$.

But if $N \geq K+1$, then $N-1 \geq K$,

so $|S_{N-1} - S| < \varepsilon$.

Hence S_N and S_{N-1} both

converge to S.

If we write $S_N - S_{N-1} = x_N$,

then by letting $N \to \infty$, we

get $S - S = \lim_{N \to \infty} x_N$.

It follows that if $\sum_{n=1}^{\infty} x_n$ converges,

then $\underline{\lim x_n = 0}$

Does $\displaystyle\sum_{n=1}^{\infty} \frac{\sqrt{2n^2-1}}{3n+5}$ converge?

Compute $\displaystyle\lim \frac{\sqrt{2n^2-1}}{3n+5}$

$$= \frac{n\sqrt{2-\frac{1}{n^2}}}{n\left(3+\frac{5}{n}\right)} \to \frac{\sqrt{2}}{3} \neq 0$$

as $n \to \infty$

Since (X_n) does NOT approach 0,

it follows that the series

diverges.

Ex. Prove that $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges.

Look at

$$S_{2^k} = 1 + \left(\frac{1}{2}\right) + \left(\frac{1}{3} + \frac{1}{4}\right)$$

$$+ \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right)$$

$$\vdots$$

$$+ \left(\frac{1}{2^{k-1}+1} + \cdots + \frac{1}{2^k}\right)$$

$$> 1 + \frac{1}{2} + \frac{2}{4} + \frac{4}{8} + \cdots + \frac{2^{k-1}}{2^k}$$

$$= 1 + \frac{k}{2} \longrightarrow \infty \text{ as } k \to \infty.$$

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

when $p>1$, it is useful to

prove the Integral Test.

Suppose that $f(x)$ is a

decreasing continuous positive

function on $[1, \infty)$, then

$\sum_{n=1}^{\infty} x_n$ converges if and only

if $\int_1^{\infty} f(x)\,dx$ converges.

The last conclusion actually follows from the following:

Comparison Test. Suppose that (x_n) and (y_n) satisfy

$0 \leq x_n \leq y_n$, if $n \geq K$. Then

(a) The convergence of $\sum y_n$ implies the convergence of $\sum x_n$

(b) The divergence of $\sum x_n$ implies the divergence of $\sum y_n$.

For (a). Let S_N be the partial sum of $\sum_{n=1}^{\infty} x_n$ and let T_N be the partial sum of $\sum_{n=1}^{\infty} y_n$.

Clearly $S_N \leq T_N$. Since T_N is bounded for all n, it follows that $\sum_{n=K}^{\infty} x_n \leq \sum_{n=K}^{\infty} y_n$.

(b) The divergence of $\sum_{n=1}^{\infty} x_n$ implies the divergence of $\sum_{n=1}^{\infty} y_n$.

For (a), let S_N be partial sum of $\sum_{n=1}^{\infty} x_n$ and let T_N be partial sum of $\sum_{n=1}^{\infty} y_n$.

Clearly $S_N \leq T_N$. Since $\sum_{n=1} y_n$ converges to some number T, it follows from the Monotone Convergence Theorem that S_N converges to some number $S \leq T$, which proves (a).

The case of (b) is similar.

Ex. Determine the convergence

of $\displaystyle\sum_{n=1}^{\infty} \frac{\sqrt{2n^2-1}}{3n^3-4}$

The n-th term is $\sim \dfrac{n}{n^3}$.

But if the denominator were

$3n^3+4$, we could use the

usual comparison test.

$$\frac{\sqrt{2n^2-1}}{3n^3+4} \le \frac{\sqrt{2n^2}}{3n^3} = \frac{\sqrt{2}}{3}\frac{1}{n^2}$$

It's better to use the Limit Comparison Test.

Suppose (x_n) and (y_n) are both positive and satisfy

$$r = \lim \left(x_n / y_n \right) \neq 0 .$$

Then $\sum x_n$ converges if and only if $\sum y_n$ converges.

Proof $\varepsilon = \frac{\pi}{2}$. Then there is a whole number K so that if $n \geq K$, then

$$\pi - \varepsilon < \frac{x_n}{y_n} < \pi + \varepsilon.$$

or $$\frac{\pi}{2} < \frac{x_n}{y_n} < \frac{3\pi}{2}.$$

$$\left.\begin{array}{ll} \text{Then} & x_n < \frac{3\pi}{2} y_n \\ \text{and} & y_n < \frac{2}{\pi} x_n \end{array}\right\} \begin{array}{l} \text{conv.} \\ \text{of one} \\ \Rightarrow \text{conv.} \\ \text{of other} \end{array}$$

For $\sum \dfrac{\sqrt{2n^2-1}}{3n^3-4}$, $\longleftarrow x_n$

Set $y_n = \dfrac{\sqrt{n^2}}{n^3} = \dfrac{1}{n^2}$.

Must show

$$\lim \frac{\dfrac{\sqrt{2n^2-1}}{3n^3-4}}{\dfrac{1}{n^2}} = \frac{n^2 \cdot n\sqrt{2-1/n^2}}{n^3(3-4/n^3)}$$

$\rightarrow \dfrac{\sqrt{2}}{3}$ as $n \to \infty$. Since

$\sum \frac{1}{n^2}$ conv., so does $\sum x_n$

The Limit Comp. Test does not apply to $\sum_{n=1}^{\infty} \frac{1}{n(\ln n)}$.

There's no way to simplify x_n.

The integral test is best here.

$$\int_3^{\infty} \frac{1}{x \ln x}\,dx = \ln(\ln x)\Big]_3^{\infty} = \infty - \ln(\ln 3)$$

Also L'Hopital's Rule works,

but we'll learn about these later.