

Tests for Convergence of Series 1

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recall the MCT (monotone convergence theorem)

corollary of MCT: suppose (a_n) is non-negative, then $\sum_{n=1}^{\infty} a_n$ converges \iff partial sums $S_m = a_1 + \dots + a_m$ bounded (above since $a_n \geq 0$)

"if & only if"

ex 1) $\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$ converge?

since $a_n = \frac{1}{n^2}$ is non-negative, suffice (by thm) that S_m bounded

$$S_m = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{m^2} \leq \frac{1}{1^2} + \frac{1}{2 \cdot 1} + \frac{1}{3 \cdot 2} + \dots + \frac{1}{m(m-1)}$$

$$= \frac{-1}{m} + \frac{1}{m-1} = \frac{1}{m-1} - \frac{1}{m}$$

$$= 1 + \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \dots + \left(\frac{1}{m-1} - \frac{1}{m}\right) = 2 - \frac{1}{m} < 2$$

$$\left[\frac{A}{m} + \frac{B}{m-1} = \frac{1}{m(m-1)} \right]^{m(m-1)}$$

$$A(m-1) + Bm = 1$$

$$A + Bm - A = 1$$

$$-A = 1 \quad (A+B) = 0$$

$$A = -1 \quad B = 1$$

$$\frac{-1}{m} + \frac{1}{m-1} = \frac{1}{m(m-1)}$$

(telescoping theories)

$S_1 \leq S_m \leq 2$ bounded \rightarrow converges

converges

(thm 9)

integral test: suppose $a_n = f(n)$ with $f: \mathbb{R} \rightarrow \mathbb{R}$ (decreasing), then

"continuous sum"

$$\int_1^{\infty} f(x) dx \approx \sum_{n=1}^{\infty} a_n$$

changed to 1st
doesn't tell st

either both convergence or divergence

not decreasing, diverge

"discrete sum"

application of integral test: series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ ($p \in \mathbb{R}$) = $\begin{cases} \text{converges} & \text{for } p > 1 \\ \text{diverges} & \text{for } p \leq 1 \end{cases}$

ex 1) $p=1 \quad \sum_{n=1}^{\infty} \frac{1}{n} \rightarrow f = \frac{1}{x}$
 $p=\frac{1}{2} \quad \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \rightarrow f = \frac{1}{\sqrt{x}}$

apply integral test to $\int_1^{\infty} \frac{1}{x^p} dx$

$$\int \frac{1}{x} = \ln|x| \rightarrow \infty$$

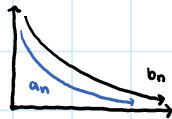
$$\int \frac{1}{\sqrt{x}} = \int x^{-1/2} = 2x^{1/2} \rightarrow \infty$$

$$\int \frac{1}{x^2} = \int x^{-2} = -1x^{-1} = -\frac{1}{x} \rightarrow 0$$

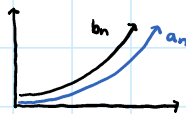
(thm 10)

direct comparison: $\sum a_n$ & $\sum b_n$ two series where $0 \leq a_n \leq b_n$ then...

1) $\sum b_n$ converges $\rightarrow \sum a_n$ converges



2) $\sum a_n$ diverges $\rightarrow \sum b_n$ diverges



(thm 11)

limit comparison: suppose that a_n, b_n sequences ($a_n, b_n > 0$) ...

- similar growth: $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} > 0$ finite then $\sum a_n$ & $\sum b_n$ both converge or diverge
- grows faster: $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$ then $\sum a_n$ converges if $\sum b_n$ converges
- grows faster: $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \infty$ then $\sum a_n$ diverges if $\sum b_n$ diverges

* choose b_n similar in rate of change as a_n , but simpler *

$\lim_{n \rightarrow \infty} \frac{3^n - n}{3^n} = \lim_{n \rightarrow \infty} \frac{3^n - n}{3^n} = 1$

grows faster

diverges

$$\text{ex 1) } \sum_{n=1}^{\infty} \frac{3^n - n}{n^2} = \sum_{n=1}^{\infty} a_n$$

make $= a_n$
if then choose b_n

$$a_n = \frac{3^n - n}{n^2} \quad b_n = \frac{3^n}{n^2}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{3^n - n}{n^2} \cdot \frac{n^2}{3^n} = \lim_{n \rightarrow \infty} \frac{3^n - n}{3^n} = \lim_{n \rightarrow \infty} \frac{3^n}{3^n} - \frac{n}{3^n} = 1 - 0 = 1$$

$\lim_{n \rightarrow \infty} b_n = \infty$ $\sum b_n$ converges, then $b_n \rightarrow 0$
 b_n diverges, $\sum b_n$ diverges (theorem 6)

$\sum b_n = \text{diverges}$

$\sum a_n = \text{diverges}$

$$\boxed{\sum_{n=1}^{\infty} \frac{3^n - n}{n^2} = \text{diverges}}$$

$$\text{ex 2) } \sum_{n=1}^{\infty} \frac{n^2 + 3n}{\sqrt[3]{n^3} - 7} = \sum_{n=1}^{\infty} a_n$$

$$a_n = \frac{n^2 + 3n}{n^{2/3} - 7} \quad b_n = \frac{n^2}{n^{2/3}}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{n^2 + 3n}{n^{2/3} - 7} \cdot \frac{n^{2/3}}{n^2}$$

$$= \lim_{n \rightarrow \infty} \frac{n^{4/3} + 3n^{1/3}}{n^{4/3} - 7n^{2/3}}$$

$$= 1$$

$$\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} \frac{1}{n^{1/3}} = \text{diverges}$$

* p Series *

$$b_n = \frac{n^2}{n^{2/3}}$$

$$= \frac{n^{6/3}}{n^{2/3}}$$

$$= n^{4/3}$$

$$= \frac{1}{n^{1/3}}$$

$\sum a_n = \text{diverge}$

$$\boxed{\sum_{n=1}^{\infty} \frac{n^2 + 3n}{\sqrt[3]{n^3} - 7} = \text{diverge}}$$