

Panel 1

$$\sum_{n=12}^{\infty} \left(\frac{9}{11}\right)^n = \left(\frac{9}{11}\right)^{12} + \left(\frac{9}{11}\right)^{13} + \left(\frac{9}{11}\right)^{14} + \dots$$

$$= \left(\frac{9}{11}\right)^{12} \left( 1 + \frac{9}{11} + \left(\frac{9}{11}\right)^2 + \dots \right)$$

Know  $\left(\frac{1}{1-\frac{9}{11}}\right)$

$$= \left(\frac{9}{11}\right)^{12} \cdot \frac{11}{2}$$

$$\sum r^n = \frac{1}{1-r}, |r| < 1 \quad (12) \text{ done}$$

$$\textcircled{1} - \frac{1}{2} + \textcircled{\frac{1}{3}} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} + \dots \quad 1 + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} + \frac{1}{7} + \frac{1}{9} - \frac{1}{4}$$

Panel 2

Series: Convergence Tests

Cauchy Criterion for Series:

$\sum_{j=1}^{\infty} a_j$  converges iff  $\forall \epsilon > 0$  there is  $N$

s.t. whenever  $n > m \geq N$  then

$$\left| \sum_{j=m}^n a_j \right| < \epsilon$$

Proof: If  $|S_m - S_n| = \left| \sum_{j=m}^n a_j \right| < \epsilon$ ,  $\{S_n\}$  is Cauchy, hence converges

Panel 3

Divergence Test: If  $\sum a_n$  converges,  $\lim_{n \rightarrow \infty} a_n = 0$

Ex:  $\sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^n$  ~~not~~ applies, if  $\sum$  did conv.  $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$  which it is not!

Proof:

$$S_n - S_{n-1} = a_n$$

$$\lim_{n \rightarrow \infty} S_n - S_{n-1} = \lim_{n \rightarrow \infty} a_n \quad \lim_{n \rightarrow \infty} S_n = L \text{ by assumpt}$$

$$0 = L - L = \lim_{n \rightarrow \infty} a_n$$

#

3

Panel 4

Comparison Test:

(1) Suppose  $\sum b_n$  converges absolutely, and  $|a_n| \leq |b_n|$  then  $\sum a_n$  conv. absolutely

(2) Suppose  $\sum a_n$  diverges to  $+\infty$ , and  $b_n \geq a_n$  then  $\sum b_n$  diverge as well.

Trick:  $|a_n| \leq |b_n|$   $\left\{ \begin{array}{l} \text{if } \sum b_n \text{ conv.} \Rightarrow \sum a_n \text{ conv} \\ \text{if } \sum a_n \text{ div} \Rightarrow \sum b_n \text{ div} \end{array} \right.$

Ex:  $\sum_{n=0}^{\infty} \frac{1}{n-1}$

$$\frac{1}{n-1} > \frac{1}{n}$$

$$\sum \frac{1}{n} = \infty \text{ thus} \\ \sum \frac{1}{n-1} = \infty$$

4

Panel 5

$$\sum \frac{1}{n+1}, \quad \frac{1}{n+1} \leq \frac{1}{n}$$

$$\Rightarrow \sum \frac{1}{n+1} \in \sum \frac{1}{n} = \infty$$

Comp. test does apply to  $\sum \frac{1}{n+1}$ , but not  
to  $\sum \frac{1}{n+1}$  (which also diverges)

5

Panel 6

### Limit Comparison Test

Suppose  $\{a_n\}, \{b_n\}$  are two sequences.

Define  $r = \lim \left| \frac{a_n}{b_n} \right|$ . If  $0 < r < \infty$

then  $\sum a_n$  conv. abs iff  $\sum b_n$  conv. abs

Ex.  $\sum_{n=1}^{\infty} \frac{n+5}{n^2-7n+1} \sim \sum_{n=1}^{\infty} \frac{1}{n}$  Thus, both diverge

$$\lim_{n \rightarrow \infty} \frac{n+5}{n^2-7n+1} \cdot \frac{n}{1} = 1 \quad \sum \frac{1}{n+1} \sim \sum \frac{1}{n} \quad \frac{n}{n+1} \rightarrow 1$$

6

Panel 7

Proof:  $r = \lim \frac{|a_n|}{|b_n|}$

$\Rightarrow \exists c, C$  st.  $c \leq \frac{|a_n|}{|b_n|} \leq C \quad \forall n \in \mathbb{N}$

Thus  $c|b_n| \leq |a_n|$  by comp. if  $\sum a_n$  conv,  $\sum b_n$  conv

$|a_n| \leq C|b_n|$  if  $\sum a_n$  div,  $\sum b_n$  div.

\*

Panel 8

Geometric Series Test:

$\sum_{n=0}^{\infty} r^n = 1 + r + r^2 + r^3 + \dots$   $\left\{ \begin{array}{l} \text{conv. if } |r| < 1 \\ \text{div. if } |r| \geq 1 \end{array} \right.$

Moreover  $\sum_{n=0}^{\infty} r^n = \frac{1}{1-r}$ ,  $|r| < 1$ . (know the actual limit! Wow)

Proof:  $S_N = 1 + r + r^2 + \dots + r^N$

$r S_N = r + r^2 + \dots + r^{N+1}$

$S_N - r S_N = 1 - r^{N+1}$

$S_N(1-r) = 1 - r^{N+1} \Rightarrow S_N = \frac{1 - r^{N+1}}{1-r}$

$r = -1$ :  $\sum_{n=0}^{\infty} (-1)^n$  div. by dir. test. also  $\sum r^n$ ,  $|r| \geq 1$

Panel 9

Geometric Series is one of the very few series where we actually know the limit:

$$\text{Ex: } \sum_{n=0}^{\infty} \left(\frac{3}{8}\right)^n /$$

$$\sum_{n=10}^{\infty} \left(\frac{3}{4}\right)^n / = \left(\frac{3}{4}\right)^{10} \frac{1}{1-\frac{3}{4}}$$

$$\sum_{n=1}^{\infty} \frac{2^{n+3}}{3^n - 7} \quad \text{limit-compare with } \sum_{n=0}^{\infty} \frac{2^n}{3^n} = \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n, \text{ conv.} = \frac{1}{1-\frac{2}{3}}$$

$$\frac{2^{n+3}}{3^n - 7} \cdot \frac{3^n}{2^n} \rightarrow 1 \quad \text{limit comp. applies!}$$

9

Panel 10

p-Series Test:  $\sum_{n=1}^{\infty} \frac{1}{n^p}$  is called a p-series

if  $p \leq 1$ : div

if  $p > 1$ : conv.

$$\text{Ex: } \sum \frac{1}{1+n^2} \text{ conv. by limit comp with p-series, } p=2$$

$$\sum \frac{1}{3-\sqrt{n}} \text{ div. by limit comp with p-series, } p=1/2$$

$$\sum \frac{1}{n} \text{ conv.}$$

10

Panel 11

Ratio Test: Consider  $\sum_{n=0}^{\infty} a_n$ . works well for factorials

$$\lim \left| \frac{a_{n+1}}{a_n} \right| < 1 \rightarrow \text{conv.}$$

$$\lim \left| \frac{a_{n+1}}{a_n} \right| > 1 \rightarrow \text{div}$$

$$\lim \left| \frac{a_{n+1}}{a_n} \right| = 1 : \text{worst case}$$

Note: The proper conditions involve  $\lim \sup$ !

Ex:  $\sum_{n=0}^{\infty} \frac{1}{n!}$  conv.  $\frac{a_{n+1}}{a_n} = \frac{1/(n+1)!}{1/n!} = \frac{n!}{(n+1)!} = \frac{n!}{(n+1)n!} = \frac{1}{n+1} \rightarrow 0$

$\sum_{n=0}^{\infty} \frac{2^n}{2^n}$  conv.  $\frac{a_{n+1}}{a_n} = \frac{(n+1)! \cdot 2^{n+1}}{2^{n+1} \cdot n!} = \left(\frac{n+1}{n}\right)^2 \cdot \frac{1}{2} \rightarrow \frac{1}{2}$

11

Panel 12

$$\sum_{n=0}^{\infty} \frac{2^n}{n!} \quad \frac{2^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n} = \frac{2}{n+1} \rightarrow 0$$

So  $\sum_{n=0}^{\infty} \frac{2^n}{n!}$  converges

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{2^n}{n!} = 0$$

which means fact. grows even faster than exp.

12

Panel 13

Proof: next time

13

Panel 14

Root Test. Consider  $\sum_{n=0}^{\infty} a_n$ .

$$\lim_{n \rightarrow \infty} |a_n|^{1/n} < 1: \text{conv}$$

$$\lim_{n \rightarrow \infty} |a_n|^{1/n} > 1: \text{div}$$

$$\lim_{n \rightarrow \infty} |a_n|^{1/n} = 1: \text{no info!}$$

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

HW

$$\sum \frac{2^n}{n^2}$$

14

Panel 15

Abel's Convergence Test

Consider the series  $\sum a_n b_n$ . Suppose

next time

Then series converges.