

MT H 212 24th May 2024.

Absolute Value Theorem.

For the sequence $\{a_n\}$ if $\lim_{n \rightarrow \infty} |a_n| = 0$

then $\lim_{n \rightarrow \infty} a_n = 0$

Proof: Consider the two sequences $\{|a_n|\}$ and $\{-|a_n|\}$. Since both of these sequences converge to 0 and since $-|a_n| \leq a_n \leq |a_n|$

We can apply the squeeze theorem and conclude that $\{a_n\}$ converges to 0.

Def. of Monotonic Sequence: A sequence $\{a_n\}$ is monotonic if its terms are non-decreasing

$$a_1 \leq a_2 \leq a_3 \leq \dots \leq a_n \leq \dots$$

or if its terms are non-increasing

$$a_1 \geq a_2 \geq a_3 \geq \dots \geq a_n \geq \dots$$

Monotone Convergence Theorem.

A monotone sequence (either non-increasing or non-decreasing) that is bounded converges.

A Bounded Sequence. [Definition.]

~~The terms of a sequence sets~~ A sequence $\{a_n\}$ if there is a positive real number M such that the absolute value of $|a_n| \leq M$ for all n

Convergence of Series of a Real Number.

A series of real numbers $\sum_{n=1}^{\infty} a_n$ converges to sum S if the sequence of partial sum $S_n = \sum_{n=1}^n a_n$ converges to S . This means that for every $\epsilon > 0$, $\exists n \in \mathbb{N} \mid \forall m \geq n$, the partial sum S_m satisfies $|S_m - S| < \epsilon$. The series $\sum_{n=1}^{\infty} a_n$ converges if and only if the limit of the sequence of partial

sums exist and is finite. I.e. The geometric series $\sum_{n=0}^{\infty} r^n$ converges if $|r| < 1$. In this case,

the S of the series is $S = \frac{1}{1-r}$

N.B: If the sequence of partial sum $\{S_n\}$ converges to S , then we say that the series $\sum_{n=0}^{\infty} a_n$ converges also if the sum $\{S_n\}$ diverges, then we say that the series also diverges.

Some Important Tests For Series Convergence.

The n th term test.

If $\lim_{n \rightarrow \infty} a_n \neq 0$, the series $\sum_{n=1}^{\infty} a_n$ diverges

If $\lim_{n \rightarrow \infty} a_n = 0$, the test is inconclusive.

- Direct Comparison Test: Compare $\sum a_n$ with the known series $\sum b_n$: (i) If $0 \leq a_n \leq b_n$ and $\sum b_n$ converges, then $\sum a_n$ converges.

(ii) If $0 \leq b_n \leq a_n$ and $\sum b_n$ diverges, then $\{a_n\}$ diverges.

- Limit Comparison test: Compare $\sum a_n$ with $\sum b_n$ by considering the limit

252

May

• If $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$ where c is a finite positive

number, both series either converges or diverges
together

③ Ratio Test: $\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = L$

If $L < 1$, the Series Converges

If $L > 1$ the Series diverges

If $L = 1$ the test is inconclusive

④ Root Test: $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L$

If $L < 1$, the Series Converges

If $L > 1$, the Series diverges

If $L = 1$, the test is inconclusive

5. Integral Test \rightarrow let $a_n = f(n)$ for a continuous, positive decreasing function $f(x)$. Then the series $\sum_{n=1}^{\infty} a_n$ converges if and only if the improper integral $\int_1^{\infty} f(x) dx$ converges.

Only if the improper integral $\int_1^{\infty} f(x) dx$ converges

④ Special Series

Geometric Series $\sum_{n=0}^{\infty} ar^n$ Converges

if $|r| < 1$ and diverges if $|r| \geq 1$

p-Series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ Converges if $p > 1$ and diverges if $p \leq 1$

⑤ Alternating Series Test (Leibniz's Test)

An alternating Series

$\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ (where $a_n \geq 0$) Converges

if a_n is monotonically decreasing and $\lim_{n \rightarrow \infty} a_n = 0$

⑥ Absolute and Conditional Convergence

A Series $\sum_{n=1}^{\infty} a_n$ is absolutely

Convergent if $\sum_{n=1}^{\infty} |a_n|$ Converges

A Series that Converges but does not
Converge absolutely is Conditionally Convergent
i.e $\sum a_n$ is Conditionally Convergent

if $\sum a_n$ Converges but $\sum |a_n|$ diverges