

Convergence of integral and series (Integral convergence test) #theorem

Let f be a continuous, monotonically decreasing and positive function on $[a, \infty)$

$$\text{Then } \int_a^\infty f(x) dx \text{ converges} \iff \sum_{n=a}^\infty f(n) \text{ converges}$$

Note:

Integral and series might not converge to the same limit(!)

$$\sum_{n=1}^\infty \frac{1}{n^2} = \frac{\pi^2}{6} \text{ but } \int_1^\infty \frac{1}{x^2} dx = 1$$

$$\sum_{n=0}^\infty e^{-n} = \frac{1}{1 - \frac{1}{e}} \text{ but } \int_0^\infty e^{-x} dx = 1$$

$$\begin{aligned} \int_7^\infty \left(1 - \frac{1}{x}\right)^{x^2} dx &\iff \sum_{n=7}^\infty \left(1 - \frac{1}{n}\right)^{n^2} \iff \lim_{n \rightarrow \infty} \sqrt[n]{\left(1 - \frac{1}{n}\right)^{n^2}} < 1 \\ &\iff \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right)^n < 1 \iff e^{-1} < 1 \end{aligned}$$

$$\int_a^\infty f(x) dx \text{ converges} \stackrel{?}{\implies} \lim_{x \rightarrow \infty} f(x) = 0$$

No

$$\int_a^\infty \sin(x^6) dx \text{ converges, but } \lim_{x \rightarrow \infty} \sin(x^6) \neq 0$$
