

Chapter 1: Numerical Series

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1 Preamble

1.1 Vocabulary

In this chapter, we will use CVG for Convergence and DVG for Divergence. We will also use GT for General Term.

1.2 Remark

 Be careful, the series $\sum U_n$ is not the same as the sequence $(U_n)_{n \in \mathbb{N}}$. $\sum U_n$ is the series of general term U_n and $(U_n)_{n \in \mathbb{N}}$ is the sequence U_n .

2 General approach Convergence and Divergence

2.1 Definition

Let $(U_n)_{n \in \mathbb{N}}$ a sequence of real numbers, we call series of general term U_k and denote $\sum U_k$ the sequence of partial sums $(S_n)_{n \in \mathbb{N}}$ where for any integer $n \in \mathbb{N}$, $S_n = \sum_{k=0}^n U_k$. We say $\sum U_k$ is convergent if and only if $(S_n)_{n \in \mathbb{N}}$ is convergent.


2.1.1 Example: the geometric series

Let $q \in \mathbb{R}^*$ and let us consider the series $\sum q^k$. We have:

$$\forall n \in \mathbb{N}, S_n = \sum_{k=0}^n q^k = \begin{cases} \frac{1-q^{n+1}}{1-q} & \text{if } q \neq 1 \\ n+1 & \text{if } q = 1 \end{cases} \Rightarrow \begin{cases} \text{if } -1 < q < 1, \sum_{k=0}^{+\infty} q^k = \frac{1}{1-q} \sum U_k: \text{CVG} \\ \text{if } q > 1 \text{ or } q < -1, \sum U_k: \text{DVG} \\ \sum U_k: \text{DVG} \end{cases}$$

2.2 Propositions

Let $\sum U_k$ and $\sum V_k$ two series of general terms and $\lambda \in \mathbb{R}$. We have:

- If $[\sum U_k \text{ CVG and } \sum V_k \text{ CVG}]$, then $\sum (U_k + V_k) \text{ CVG}$
- If $[\sum U_k \text{ CVG}]$, then $\sum \lambda U_k \text{ CVG}$
- If $[\sum U_k \text{ CVG and } \sum V_k \text{ DVG}]$, then $\sum (U_k + V_k) \text{ DVG}$
-  $\sum U_k \text{ DVG and } \sum V_k \text{ DVG}$ does not imply $\sum (U_k + V_k) \text{ DVG}$

2.3 Sum and Remainder of a convergent series

Let $\sum U_k$ a convergent series. We call sum of the series $\sum U_k$ the following real number: $\sum_{k=0}^{+\infty} U_k = \lim_{n \rightarrow +\infty} S_n$ where $S_n = \sum_{k=0}^n U_k$. And we call remainder of the series

$\sum \mathbf{U}_k$ sequence (\mathbf{R}_n) defined as follows:

$$\forall n \in \mathbb{N}, R_n = \sum_{k=n+1}^{+\infty}$$

2.3.1 Example

$$\sum q^k \text{ CVG} \Leftrightarrow -1 < q < 1 : \mathbf{S} = \lim_{n \rightarrow +\infty} \mathbf{S}_n = \frac{1}{1-q}$$

2.4 Convergence necessary condition

2.4.1 Proposition

Let $\sum (\mathbf{U}_k)_{k \in \mathbb{N}}$ a sequence. We have:

$$\sum U_k \text{ CVG} \begin{matrix} \Rightarrow \\ \nLeftarrow \end{matrix} \left(U_k \xrightarrow[k \rightarrow +\infty]{} 0 \right)$$

2.4.2 Example

- Harmonic series: $\sum \frac{1}{n}, \left(\frac{1}{n}\right) \xrightarrow[n \rightarrow +\infty]{} 0$ but $\sum \frac{1}{n}$ DVG
- $\sum \frac{e^n}{n^{2023}}, \frac{e^n}{n^{2023}} \xrightarrow[n \rightarrow +\infty]{} +\infty \Rightarrow \sum \frac{e^n}{n^{2023}}$ DVG

3 Positive Term Series (P.T.S.)

3.1 Definition

Let $\sum \mathbf{U}_k$ a series. We say $\sum \mathbf{U}_k$ is a P.T.S., if and only if $\forall k \in \mathbb{N}, \mathbf{U}_k \geq 0$.
We say $\sum \mathbf{U}_k$ is a P.T.S. from $\mathbf{p} \in \mathbb{N}$ onwards, if and only if $\forall k \in \mathbb{N}, k \geq \mathbf{p} \Rightarrow \mathbf{U}_k \geq 0$.

3.2 Propositions

- Let $\sum \mathbf{U}_k$ a P.T.S. and $(\mathbf{S}_n)_{n \in \mathbb{N}}$ the associated partial sum sequence. Then:

$$\sum U_k \text{ CVG} \Leftrightarrow (S_n)_{n \in \mathbb{N}} \text{ is upper-bounded}$$

- Let $\sum \mathbf{U}_k$ and $\sum \mathbf{V}_k$ two series such that:
 $\forall k \in \mathbb{N}, 0 \leq \mathbf{U}_k \leq \mathbf{V}_k$. Then:

1. If $\sum \mathbf{V}_k$ CVG, then $\sum \mathbf{U}_k$ CVG
2. If $\sum \mathbf{U}_k$ DVG, then $\sum \mathbf{V}_k$ DVG

3.2.1 Example

What's the nature of $\sum \frac{1}{|n \cdot \sin(n)|}$?

$$\forall n \in \mathbb{N}^*, 0 < |\sin(n)| \leq 1 \Rightarrow 0 < \frac{1}{n} \leq \frac{1}{|n \cdot \sin(n)|}$$

$$\sum \frac{1}{n} \text{ (Harmonic) DVG} \Rightarrow \sum \frac{1}{|n \cdot \sin(n)|} \text{ DVG}$$

3.3 Riemann's series

3.3.1 Definition

We call Riemann's series any series of General Terms (GT) $\sum \frac{1}{n^\alpha}$ where $\alpha \in \mathbb{R}$.

3.3.2 Theorem (Riemann)

Let $\alpha \in \mathbb{R}$. Then:

$$\sum \frac{1}{n^\alpha} \text{ CVG} \iff \alpha > 1$$

3.3.2.1 Example

- $\sum \frac{1}{\sqrt{2}} = \sum \frac{1}{2^{\frac{1}{2}}} \implies \text{DVG}$
- $\sum \frac{1+\cos(n)}{n^4}$: $\forall n \in \mathbb{N}^*, 0 \leq 1 + \cos(n) \leq 2 \implies 0 \leq \frac{1+\cos(n)}{n^4} \leq \frac{2}{n^4}$
And $\sum \frac{2}{n^4}$ of same nature as $\sum \frac{1}{n^4}$ (Riemann's series) CVG $\implies \sum \frac{1+\cos(n)}{n^4} \text{ CVG}$

3.4 Comparison criteria

3.4.1 Proposition

Let $\sum U_n$ and $\sum V_n$ two P.T.S.


- ① If $U_n \underset{+\infty}{\sim} V_n$ then $\sum U_n$ and $\sum V_n$ are of same nature
- ② If $U_n = o(V_n)$ then [If $\sum V_n \text{ CVG}$ then $\sum U_n \text{ CVG}$]

3.4.1.1 Example

What's the nature of $\sum U_n$?

- $U_n = e^{-\sqrt{n}}$: Step 1: $n^2 \times U_n = \frac{n^2}{e^{\sqrt{n}}} = \frac{(\sqrt{n})^4}{e^{\sqrt{n}}} \xrightarrow{n \rightarrow +\infty} 0 \implies U_n = o(\frac{1}{n^2})$
Step 2: $\sum \frac{1}{n^2} \text{ CVG}$ (Riemann's series $\alpha = 2 > 1$) $\implies \sum U_n \text{ CVG}$

$$\forall n \in \mathbb{N}^*, \frac{n+1}{n} = 1 + \frac{1}{n} \implies \ln(1 + \frac{1}{n}) \underset{+\infty}{=} \frac{1}{n} + o(\frac{1}{n})$$

- $U_n = \ln(\frac{n+1}{n})$:  $\implies \begin{cases} \textcircled{1} \forall n \in \mathbb{N}, U_n > 0 \text{ since } 1 + \frac{1}{n} > 1 \\ \textcircled{2} U_n \underset{+\infty}{=} \frac{1}{n} \end{cases}$
 $\implies \sum U_n$ and $\sum \frac{1}{n}$ of same nature
and $\sum \frac{1}{n} \text{ DVG}$ (Harmonic series)

3.4.2 Proposition

Let $\sum U_n$ a numerical sequence. We have:

$$\sum \overbrace{(U_{n+1} - U_n)}^{w_n} \text{ CVG} \iff (U_n) \text{ CVG}$$

3.4.2.1 Example

1.  General Example, limit calculation:

$$\begin{aligned}
 S_n &= \sum_{k=0}^n W_k = \sum_{k=0}^n (U_{k+1} - U_k) = \sum_{k=0}^n U_{k+1} - \sum_{k=0}^n U_k \\
 &= \sum_{k=1}^{n+1} U_k - \sum_{k=0}^n U_k \\
 &= \left(\sum_{k=1}^n U_k + U_{n+1} \right) - \left(U_0 + \sum_{k=1}^n U_k \right) \\
 S_n &= \sum_{k=0}^n (U_{k+1} - U_k) = U_{n+1} - U_0
 \end{aligned}$$

2.
$$\sum \overbrace{\left(\frac{1}{n+1} - \frac{1}{n} \right)}^{w_n} : \left| \begin{array}{l} \sum W_n \text{ of same nature as } \sum \left(\frac{1}{n} \right)_{n \in \mathbb{N}^*} \left(\begin{array}{l} \frac{1}{n} \xrightarrow{n \rightarrow +\infty} 0 \text{ CVG} \\ \text{So: } \sum W_n \text{ CVG} \end{array} \right) \\ \text{calculation of the limit:} \\ S = \lim_{n \rightarrow +\infty} S_n = \sum_{k=1}^{+\infty} W_k = \lim_{n \rightarrow +\infty} \left(\frac{1}{n+1} - 1 \right) = -1 \end{array} \right.$$

3.5 Riemann's Rule

Let $\sum U_n$ a Positive numerical series. If $\exists \alpha > 1, n^\alpha \times U_n \xrightarrow{+\infty} 0$ then $\sum U_n$ CVG

3.5.1 Proof

$$\begin{aligned}
 &\exists \alpha > 1, n^\alpha \times U_n \xrightarrow{n \rightarrow +\infty} 0 \implies \frac{U_n}{n^\alpha} \xrightarrow{n \rightarrow +\infty} 0 \\
 \implies &\left\{ \begin{array}{l} U_n = o\left(\frac{1}{n^\alpha}\right) \\ \text{and} \\ \alpha > 1 \\ \text{and} \\ \sum U_n \text{ P.T.S.} \end{array} \right| \left[\sum \frac{1}{n^\alpha} \text{ CVG (Riemann's series)} \implies \sum U_n \text{ CVG} \right]
 \end{aligned}$$

3.6 D'Alembert's Rule (Ratio Test)

Let (U_n) be a strictly positive sequence such that:

$$\frac{U_{n+1}}{U_n} \xrightarrow{n \rightarrow +\infty} \ell \in \mathbb{R}_+ \cup \{+\infty\}$$

$$\begin{aligned}
 \ell < 1 &\implies \sum U_n \text{ CVG} \\
 \text{Then: } \ell > 1 &\implies \sum U_n \text{ DVG} \\
 \ell = 1 &\implies \text{no conclusion}
 \end{aligned}$$

3.6.1 Example

$$\sum \frac{1}{n!} : \forall n \in \mathbb{N}, \frac{1}{n!} > 0 \text{ (P.T.S.) and } \frac{U_{n+1}}{U_n} = \frac{\frac{1}{(n+1)!}}{\frac{1}{n!}} = \frac{1}{n+1} \xrightarrow{n \rightarrow +\infty} 0 < 1 \implies \sum \frac{1}{n!} \text{ CVG}$$

3.7 Cauchy's Rule

Let (U_n) be a strictly positive sequence such that:

$$\sqrt[n]{U_n} \xrightarrow{n \rightarrow +\infty} \ell \in \mathbb{R}_+ \cup \{+\infty\}$$

$$\begin{aligned} \ell < 1 &\implies \sum U_n \text{ CVG} \\ \text{Then: } \ell > 1 &\implies \sum U_n \text{ DVG} \\ \ell = 1 &\implies \text{no conclusion} \end{aligned}$$

3.7.1 Example

$$\begin{aligned} \sum \left(\frac{n}{n+1}\right)^{n^2} : \forall n \in \mathbb{N}, \left(\frac{n}{n+1}\right)^{n^2} > 0 \text{ (P.T.S.)}, \sqrt[n]{U_n} &= \left(\left(\frac{n}{n+1}\right)^{n^2}\right)^{\frac{1}{n}} = \left(\frac{n}{n+1}\right)^n = e^{n \ln(1 - \frac{n}{n+1})} \\ \ln(1 - \frac{n}{n+1}) \sim n \times \left(-\frac{n}{n+1}\right) \xrightarrow{n \rightarrow +\infty} -1 < 0 &\implies \sqrt[n]{U_n} \xrightarrow{n \rightarrow +\infty} e^{-1} = \frac{1}{e} < 1 \xRightarrow{\text{Cauchy}} \sum U_n \text{ CVG} \end{aligned}$$

3.8 Examples

$$\textcircled{1} \sum \left(1 + \frac{1}{n}\right)^n : 1 + \frac{1}{n} \not\xrightarrow{n \rightarrow +\infty} 0 \text{ (don't have the necessary condition)} \implies \sum \left(1 + \frac{1}{n}\right)^n \text{ DVG}$$

$$\textcircled{2} \sum \left(\left(1 + \frac{1}{n}\right)^n - e\right):$$

(a)

$$\begin{aligned} \left(\left(1 + \frac{1}{n}\right)^n - e\right) &= e^{n \times \ln(1 + \frac{1}{n})} - e = e^{n \times (\frac{1}{n} - \frac{1}{2n^2} + o(\frac{1}{n^2}))} - e \\ &= e^{1 - \frac{1}{2n} + o(\frac{1}{n})} - e \\ &= e \times e^{-\frac{1}{2n} + o(\frac{1}{n})} - e \\ &= e \times \left(1 - \frac{1}{2n} + o\left(\frac{1}{n}\right)\right) - e \\ &= -\frac{e}{2n} + o\left(\frac{1}{n}\right) \end{aligned}$$

$$\text{So } \left(\left(1 + \frac{1}{n}\right)^n - e\right) \underset{+\infty}{\sim} -\frac{e}{2n} \text{ (Can't use P.T.S. property)}$$

$$(b) \sum -\frac{e}{2n} < 0 \text{ for } n \in \mathbb{N}^*$$

$$(c) \exists p \in \mathbb{N}^*, (n \geq p) \implies \left(\left(1 + \frac{1}{n}\right)^n - e\right) \leq 0 \text{ (Same sign as } \sum -\frac{e}{2n})$$

$$\implies \sum \left(\left(1 + \frac{1}{n}\right)^n - e\right) \text{ has the same nature as } \sum -\frac{e}{2n} \text{ which is of same nature as } \sum \frac{1}{n} \text{ DVG}$$

$$\textcircled{3} \sum n^{2023} \times e^{-n} = \sum \frac{n^{2023}}{e^n} : n^{2023} = o(e^n) \text{ (growth comparison)} \quad n^{2025} \times e^{-n} = \frac{\frac{n^{2023}}{e^n}}{\frac{1}{n^2}} \xrightarrow{n \rightarrow +\infty} 0 \implies U_n = o\left(\frac{1}{n^2}\right) \xRightarrow{\text{Riemann}(\alpha=2>1)} \sum U_n \text{ CVG}$$

$$\textcircled{4} \sum n! \times e^{-n}$$

4 Alternating Series

4.1 Definition

Let $(U_n) \in \mathbb{R}^{\mathbb{N}}$, we say (U_n) is an alternating sequence thus $\sum U_n$ an alternating series, if there exists $\begin{cases} \text{a positive} \\ \text{a negative} \end{cases}$ sequence (a_n) such that:

$$\forall n \in \mathbb{N}, \begin{cases} U_n = (-1)^n \times a_n \\ U_n = (-1)^{n+1} \times a_n \end{cases}$$

4.1.1 Example

$\sum \frac{(-1)^n}{n}$ is an alternating series because $\forall n \in \mathbb{N}, \frac{(-1)^n}{n} = (-1)^n \times \frac{1}{n}$

4.2 Alternating Series Special Criteria (A.S.S.C.)

4.2.1 Theorem

Let (U_n) an alternating sequence, such that:

$$\left[\begin{array}{l} U_n \xrightarrow{n \rightarrow +\infty} 0 \\ (|U_n|)_{n \in \mathbb{N}} \text{ is decreasing} \end{array} \right] \implies \sum U_n \text{ CVG}$$

4.2.2 Explanation

An alternating sequence is of the form

$$\begin{array}{ll} U_n = (-1)^n \times a_n & \text{or} \\ |U_n| = |(-1)^n \times a_n| = |a_n| & \text{or} \end{array} \quad \begin{array}{l} U_n = (-1)^{n+1} \times a_n \\ |U_n| = |(-1)^{n+1} \times a_n| = |a_n| \end{array}$$

So $(|U_n|)_{n \in \mathbb{N}} = (a_n)_{n \in \mathbb{N}}$

5 Absolute Convergence

5.1 Definition

Let (U_n) a sequence, we say $\sum U_n$ is absolutely convergent if $\sum |U_n|$ is convergent.

5.1.1 Example

$\sum \frac{(-1)^n}{n^2}$ is absolutely convergent because $\sum \left| \frac{(-1)^n}{n^2} \right| = \sum \frac{1}{n^2}$ is convergent.

5.2 Proposition

Let $\sum U_n$ a series, if $\sum U_n$ is absolutely convergent then $\sum U_n$ is convergent.

$$\sum |U_n| \text{ CVG} \xRightarrow{\quad} \sum U_n \text{ CVG}.$$

5.2.1 Counter Example

$\sum \frac{(-1)^n}{n}$ is convergent BUT $\sum \left| \frac{(-1)^n}{n} \right| = \sum \frac{1}{n}$ is divergent.

5.3 Examples

5.3.1 Example 1

- $\sum \frac{(-1)^n}{n^\alpha}, \alpha \in \mathbb{R}$:
 - case $\alpha \leq 0$: $\sum \frac{(-1)^n}{n^\alpha} \not\rightarrow_{n \rightarrow +\infty} 0$ (necessary condition) $\Rightarrow \sum \frac{(-1)^n}{n^\alpha}$ DVG.
 - case $\alpha > 0$: $\sum \frac{1}{n^\alpha} > 0 \Rightarrow \sum \frac{(-1)^n}{n^\alpha}$ is an alternating series.

$$\left. \begin{array}{l} \frac{1}{n^\alpha} \xrightarrow{n \rightarrow +\infty} 0 \\ \left| \frac{1}{n^\alpha} \right| = \frac{1}{n^\alpha} \text{ is decreasing} \end{array} \right| \xRightarrow{\text{A.S.S.C.}} \sum \frac{(-1)^n}{n^\alpha} \text{ CVG.}$$

5.3.1.1 Proposition deduced from example 1

$\forall \alpha > 0, \sum \frac{(-1)^n}{n^\alpha}$ is convergent.

5.3.2 Example 2

- $\forall n \in \mathbb{N}, U_n = \frac{\sin(n)}{n^\alpha}: |U_n| = \frac{|\sin(n)|}{n^\alpha}, \Rightarrow 0 \leq |U_n| \leq \frac{1}{n^\alpha}$

If $\alpha > 1$, then $\sum \frac{1}{n^\alpha}$ CVG (Riemann $\alpha > 1$)
 then $\sum |U_n|$ CVG (Comparison test)
 then $\sum U_n$ Absolutely CVG (Proposition)
 then $\sum U_n$ CVG (Proposition)

6 Important Proof

6.1 Series whose general term is positive

6.1.1 Theorem (Comparison rules)

Consider two sequences (\mathbf{U}_n) and (\mathbf{V}_n) .

1. If for all $n \in \mathbb{N}$, $u_n \leq v_n$, then

(a) $\sum \mathbf{v}_n$ converges $\implies \sum u_n$ converges

(b) $\sum \mathbf{u}_n$ diverges $\implies \sum v_n$ diverges

If $\mathbf{u}_n \sim \mathbf{v}_n$ then the series $\sum \mathbf{u}_n$ and $\sum \mathbf{v}_n$ have the same nature.

6.1.1.1 Remarks

- Property 1 remains true if the relation $\mathbf{u}_n \leq \mathbf{v}_n$ satisfied only above a certain rank, instead of for all $n \in \mathbb{N}$. That is, it is true if there exists $n_0 \in \mathbb{N}$ such that

$$\forall n \in \mathbb{N}, n \geq n_0 \implies u_n \leq v_n$$

- Property 1 includes the case $u_n = o(v_n)$. Indeed, in this case, the relation $\mathbf{u}_n \leq \mathbf{v}_n$ is satisfied above a certain rank.

6.1.1.2 Proof

1. Let (\mathbf{S}_n) denote the partial sums of $\sum \mathbf{u}_n$ and (\mathbf{T}_n) the partial sums of $\sum \mathbf{v}_n$. To start with, note that the sequences (\mathbf{S}_n) and (\mathbf{T}_n) are both increasing. Indeed, for all $n \in \mathbb{N}$,

$$S_{n+1} - S_n = u_{n+1} \geq 0 \quad \text{and} \quad T_{n+1} - T_n = v_{n+1} \geq 0$$

Thus, we know that

$$(S_n) \text{ converges} \iff (S_n) \text{ is bounded above}$$

Furthermore, since for all $n \in \mathbb{N}$, $u_n \leq v_n$, we can write:

$$\forall n \in \mathbb{N}, \quad S_n \leq T_n$$

Thus, if $\sum \mathbf{v}_n$ converges, then (\mathbf{T}_n) is bounded. It hence admits an upper bound M . Then for all $n \in \mathbb{N}$:

$$S_n \leq T_n \leq M$$

and M is also an upper bound of (\mathbf{S}_n) . The sequence (\mathbf{S}_n) is hence bounded above and, since it is increasing, it converges. This proves the property (a).

Proving property (b) is now straightforward: it is the contrapositive of property (a).

2. Assume that $(u_n) \sim (v_n)$. Then there exists a sequence (ϵ_n) such that

$$\forall n \in \mathbb{N}, u_n = v_n \times (1 + \epsilon_n) \quad \text{and} \quad \epsilon_n \xrightarrow{n \rightarrow +\infty} 0$$

Since (ϵ_n) converges to 0, it remains between $-\frac{1}{2}$ and $\frac{1}{2}$ above a certain rank: there exists $n_0 \in \mathbb{N}$ such that

$$\begin{aligned} \forall n \in \mathbb{N}, n \geq n_0 &\implies -\frac{1}{2} \leq \epsilon_n \leq \frac{1}{2} \\ &\implies \frac{1}{2} \leq 1 + \epsilon_n \leq \frac{3}{2} \\ &\implies \frac{1}{2}v_n \leq u_n \leq \frac{3}{2}v_n \end{aligned}$$

If $\sum \mathbf{u}_n$ converges then, using property 1 and the relation $\frac{1}{2}v_n \leq u_n$, we know that $\sum \frac{1}{2}\mathbf{v}_n$ converges. Thus, $\sum \mathbf{v}_n$ converges.

If $\sum \mathbf{u}_n$ diverges then, using property 1 and the relation $u_n \leq \frac{3}{2}v_n$, we know that $\sum \frac{3}{2}\mathbf{v}_n$ diverges. Thus, $\sum \mathbf{v}_n$ diverges.

6.1.2 Theorem (Riemann series)

Let $\alpha \in \mathbb{R}$. The series $\sum \frac{1}{n^\alpha}$ converges if and only if $\alpha > 1$.