

2.2.4

Thm 2 (The Integral Test)

Suppose $a_1, a_2, a_3, \dots \geq 0$

Extend a_n to $a(x)$ where

$a(x)$ is continuous,

$a(n) = a_n$ and $a(x) \downarrow$

Then $\sum_n a_n < \infty$ iff $\int_1^{\infty} a(x) dx < \infty$

Pf:

$$\int_1^{\infty} a(x) dx = \sum_{n=1}^{\infty} \int_n^{n+1} a(x) dx$$

$$\leq \sum_{n=1}^{\infty} \int_n^{n+1} a_n dx$$

$$= \sum_{n=1}^{\infty} a_n$$