

Chapter 9 Notes

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Conventions

To establish a consistent naming convention; in these notes \mathbb{R} is the set of all real numbers $(-7, -2.5, \pi, 14, \dots)$, \mathbb{Z} is the set of all integers $(-2, -1, 0, 1, \dots)$, \mathbb{N} is the set of all natural numbers $(0, 1, 2, \dots)$, and \mathbb{Z}_+ is the set of all strictly positive integers $(1, 2, 3, \dots)$. Often, sigma notation (\sum) will be used without specifying an index to represent generic series in which the starting index is insignificant.

1 Day 1 | 9.1 Sequences & Factorials

1.1 Sequences

A sequence is a discrete function that maps a non-negative integer, typically denoted n , to a corresponding value in a set of numbers. Consider the sequences:

$$a_n = 2n - 5 \text{ whose first five terms are } \{-3, -1, 1, 3, 5\}.$$

Since $\lim_{n \rightarrow \infty} a_n = \infty$, a_n diverges.

$$a_n = \frac{1}{2^n} \text{ whose first five terms are } \left\{ \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \frac{1}{32} \right\}.$$

Since $\lim_{n \rightarrow \infty} a_n = 0$, a_n converges to 0.

$$a_n = \frac{(-1)^{n+1}}{n} \text{ whose first five terms are } \left\{ 1, -\frac{1}{2}, \frac{1}{3}, -\frac{1}{4}, \frac{1}{5} \right\}.$$

Since $\lim_{n \rightarrow \infty} a_n = 0$, a_n converges to 0.

$$a_n = \frac{5n+1}{2n} \text{ whose first five terms are } \left\{ 3, \frac{11}{4}, \frac{8}{3}, \frac{21}{8}, \frac{13}{5} \right\}.$$

Since $\lim_{n \rightarrow \infty} a_n = \frac{5}{2}$, a_n converges to $\frac{5}{2}$.

$$a_n = 3 + (-1)^n \text{ whose first five terms are } \{2, 4, 2, 4, 2\}.$$

Since $\lim_{n \rightarrow \infty} a_n$ does not exist, a_n diverges.

Definition 1.1: Convergence & Divergence of Sequences

If $\lim_{n \rightarrow \infty} a_n = c$ where c is finite and positive, then a_n converges to c .

If $\lim_{n \rightarrow \infty} a_n$ does not exist or equals $\pm\infty$, then a_n diverges.

A series is the sum of the terms in a sequence. The sum of the first k terms of a sequence a_n is symbolically represented with sigma notation as

$$\sum_{n=1}^k a_n.$$

1.2 Factorials

The factorial is a function defined on the input set $x \in \mathbb{N}$ that multiplies an input by every consecutive decreasing integer value, until 1.

Definition 1.2: Factorial

$$n! = n \times (n-1) \times (n-2) \times \cdots \times 1$$

$$\frac{10!}{7!} \text{ can be simplified to } \frac{10 \cdot 9 \cdot 8 \cdot 7!}{7!} = 10 \cdot 9 \cdot 8 = 720.$$

$0! = 1$ is a special factorial case.

2 Day 2 | 9.2 Series & Convergence

2.1 Geometric Series

A geometric sequence has a first term and a common ratio by which each subsequent term is multiplied. A geometric sequence where a is the first term and r is the common ratio has terms $\{a, ar, ar^2, ar^3, ar^4, \dots\}$. An infinite geometric series **converges** if $|r| < 1$ and **diverges** otherwise.

Consider: the infinite geometric series $\sum_{n=0}^{\infty} ar^n$ where $\lim_{n \rightarrow \infty} a_n = 0$.

Let S represent the value of the series.

$$S = ar^0 + ar^1 + ar^2 + ar^3 + \cdots$$

$$S = r(ar^{-1} + \underbrace{ar^0 + ar^1 + ar^2 + ar^3 + \cdots}_S)$$

$$S = r(ar^{-1} + S)$$

$$S = a + rS$$

$$S - rS = a$$

$$(1 - r)S = a$$

$$S = \frac{a}{1 - r}.$$

For fun, try factoring r^2 instead of r and continue with the proof.

Theorem 2.1: Value of an Infinite Geometric Series

If an infinite geometric series converges ($|r| < 1$), then it does so to $\frac{a}{1-r}$.

2.2 n^{th} Term Test

If a sequence does not converge to 0, its series **cannot** converge because any nonzero number, no matter how small, diverges to $\pm\infty$ when added infinitely. However, the inverse statement is not necessarily true as a sequence that converges to 0 can still have a series that diverges. (consider $a_n = \frac{1}{x}$)

$$\text{Consider: } \sum_{n=1}^{\infty} \frac{n^2}{3n^2+1} = \frac{1}{4} + \frac{4}{13} + \frac{9}{28} + \frac{16}{49} + \cdots + \underbrace{\frac{1}{3} + \frac{1}{3} + \frac{1}{3}}_{\infty \text{ times}}.$$

$$\text{Therefore, } \sum_{n=1}^{\infty} \frac{n^2}{3n^2+1} \text{ diverges.}$$

Theorem 2.2: n^{th} Term Test

If $\lim_{n \rightarrow \infty} a_n \neq 0$, then $\sum_{n=1}^{\infty} a_n$ **diverges**.

If $\lim_{n \rightarrow \infty} a_n = 0$, then no definitive conclusion can be drawn.

2.3 Telescoping Series

Telescoping series are referred to as such because they expand infinitely and cancel to a finite value.

$$\text{Consider: } S_{\infty} = \sum_{n=1}^{\infty} \frac{1}{n^2 + 3n + 2}.$$

$$S_{\infty} = \sum_{n=1}^{\infty} \frac{1}{n^2 + 3n + 2} = \sum_{n=1}^{\infty} \frac{1}{(n+2)(n+1)} = \underbrace{\sum_{n=1}^{\infty} \frac{1}{n+1} - \frac{1}{n+2}}_{\text{by partial fraction decomposition}}$$

Generating terms:

$$\begin{aligned} S_1 &= \frac{1}{2} - \frac{1}{3} \\ S_2 &= \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} \\ S_3 &= \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} + \frac{1}{4} - \frac{1}{5} \\ S_4 &= \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} + \frac{1}{4} - \frac{1}{5} + \frac{1}{5} - \frac{1}{6} \end{aligned}$$

Following $\frac{1}{2}$, all terms cancel with subsequent terms—the defining characteristic of a telescoping series. Therefore, S_∞ converges to $\frac{1}{2}$.

3 Day 3 | 9.3 Integral Test

The integral test works by using an integral to approximate the value of a monotone decreasing series. If an integral converges, the infinite series it represents converges as well. If an integral diverges, the infinite series it represents must also diverge. The integral test is requisite to determine that harmonic series diverge.

Theorem 3.1: The Integral Test

If f is a function that is positive, continuous, and **monotone decreasing** over $[c, \infty]$ such that $f(n) = a_n$, then

$$\int_c^\infty f(x)dx \text{ and } \sum_{n=c}^\infty a_n \text{ behave the same way.}$$

Consider: $S_\infty = \sum_{n=1}^\infty \frac{n}{n^2 + 3}$. To evaluate, compare to $\int_1^\infty \frac{n}{n^2 + 3}$.

Using $u = n^2 + 3$

and $du = 2ndn$,

$$\begin{aligned} \int_1^\infty \frac{n}{n^2 + 3} dn &= \frac{1}{2} \int_4^\infty \frac{1}{u} du \\ &= \frac{1}{2} [\ln |u|]_4^\infty \\ &= \infty. \end{aligned}$$

Therefore, S_∞ diverges.

4 Day 3 | 9.4 Comparison Tests

4.1 Direct Comparison Test

The direct comparison test works by comparing an unknown series to a known series to determine the qualities of the unknown series. It relies on the principle that a series that is larger¹ than a series that diverges must also diverge. The contrapositive statement is also true.

Theorem 4.1: The Direct Comparison Test

For $0 \leq a_n \leq b_n$:

If $\underbrace{\sum_{n=1}^{\infty} b_n}_{\text{larger}}$ converges, then $\underbrace{\sum_{n=1}^{\infty} a_n}_{\text{smaller}}$ converges as well.

If $\underbrace{\sum_{n=1}^{\infty} a_n}_{\text{smaller}}$ diverges, then $\underbrace{\sum_{n=1}^{\infty} b_n}_{\text{larger}}$ diverges as well.

Consider: $S_{\infty} = \sum_{n=1}^{\infty} \frac{1}{n^3 + 1}$. To evaluate, compare to $\sum_{n=1}^{\infty} \frac{1}{n^3}$ which is known to converge.

Since $\sum_{n=1}^{\infty} \frac{1}{n^3 + 1} \leq \sum_{n=1}^{\infty} \frac{1}{n^3}$ and $\sum_{n=1}^{\infty} \frac{1}{n^3}$ converges, $\sum_{n=1}^{\infty} \frac{1}{n^3 + 1}$ converges as well.

4.2 Limit Comparison Test

The limit comparison test is used more often than the direct comparison test and provides a more concrete result. It compares the ratio of two similar discrete functions to determine whether they behave similarly.

Theorem 4.2: The Limit Comparison Test

For $a_n \geq 0$ and $b_n \geq 0$:

If $\frac{a_n}{b_n} = L$ where L is finite and **strictly positive**, then
 $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ behave the same way.

¹Both series must be greater than zero, so it is not possible for a series to be *more negative than* (less than) another with this test.

Consider: $\sum_{n=5}^{\infty} \frac{n^2 - 10}{4n^5 - n^3 + 7}$. To evaluate, compare to $\sum_{n=5}^{\infty} \frac{1}{n^3}$.

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{\frac{n^2 - 10}{4n^5 - n^3 + 7}}{\frac{1}{n^3}} \\ = \lim_{n \rightarrow \infty} \frac{n^5 - 10n^3}{4n^5 - n^3 + 7} = \frac{1}{4}. \end{aligned}$$

5 Day 4 | 9.5 Alternating Series Test

Alternating series have both positive and negative terms. In *strictly* alternating series, positive and negative terms must be immediately adjacent.

Theorem 5.1: Alternating Series Test

$$\sum_{n=1}^{\infty} (-1)^n a_n \text{ converges } \mathbf{only} \text{ if } a_{n+1} \leq a_n \text{ and } \lim_{n \rightarrow \infty} a_n = 0.$$

$$\sum_{n=1}^{\infty} \frac{1}{n} \text{ is known to converge. Now consider: } S_{\infty} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$$

$$\text{When expanded, } S_{\infty} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} \cdots$$

$$\text{First, isolate the alternator by rewriting } S_{\infty} \text{ as } \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}.$$

$$\frac{1}{n+1} \leq \frac{1}{n} \text{ is always true.}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0 \text{ is always true.}$$

Therefore, S_{∞} converges by the AST.

This alternating variant of the simple harmonic series converges, but the standard harmonic series does not. This is known as *conditional convergence*.

Definition 5.1: Conditional & Absolute Convergence

Conditional convergence: $\sum_{n=1}^{\infty} (-1)^n a_n$ converges, but $\sum_{n=1}^{\infty} a_n$ diverges.

Absolute convergence: $\sum_{n=1}^{\infty} (-1)^n a_n$ converges, and $\sum_{n=1}^{\infty} a_n$ converges.

6 Day 5 | 9.5 Alternating Series Error Bound

Consider: $S_{\infty} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$

The partial sums are:

$$S_1 = 1$$

$$S_2 = \frac{1}{2}$$

$$S_3 = \frac{5}{6}$$

$$S_4 = \frac{7}{12}$$

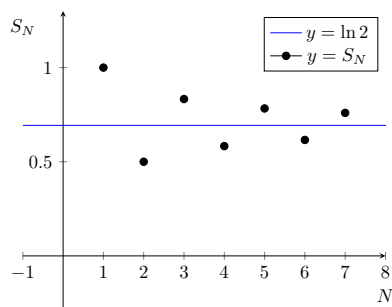


Figure 1: Graph of S_N with respect to N

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \text{ converges to } \ln 2.$$

Theorem 6.1: Error Bound

The sum of a convergent, *strictly*^a alternating series of infinite terms S_∞ will differ from the partial sum of N terms S_N by no more than the value of the **first omitted term** (a_{N+1}).

^aIf $S_4 = 1 + 2 - 3 - 4$, S is **not** strictly alternating.

Problems you could be given include:

- Approximate the infinite sum using N terms.
- Determine the error bound for a partial sum of N terms.
- Determine the number of terms required to approximate the infinite sum within (some given error) (ex. error less than $\frac{1}{10}$). The first term less than $\frac{1}{10}$ is $\frac{1}{11}$. Therefore, ten terms are required for the error bound to be less than $\frac{1}{10}$.
- Which term represents (some given error bound)?

Consider:
$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!}.$$

First, perform a simple AST test. Is $a_{n+1} < a_n$?

$$\frac{1}{(2n+3)!} < \frac{1}{(2n+1)!} \text{ is true.}$$

Then, generate terms.

$$\frac{1}{1!} - \frac{1}{3!} + \frac{1}{5!} - \frac{1}{7!} + \cdots$$

Compute partial sums.

$$S_2 = \frac{5}{6} \text{ whose error bound is } \frac{1}{5!} = \frac{1}{120}.$$

$$S_3 = \frac{101}{120} \text{ whose error bound is } \frac{1}{7!} = \frac{1}{5040}.$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \text{ converges to } \sin 1.$$

7 Day 6 | 9.6 Ratio Test & n^{th} Root Test

7.1 Ratio Test

If every term in a sequence is less than its preceding term (the sequence is decreasing quickly), then its series must converge. The inverse statement is also true.

Theorem 7.1: Ratio Test

$$\sum_{n=0}^{\infty} a_n \text{ converges absolutely if } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$$

$$\sum_{n=0}^{\infty} a_n \text{ diverges absolutely if } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| > 1$$

$$\sum_{n=0}^{\infty} a_n \text{ is inconclusive if } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 1$$

Determine if $\sum_{n=0}^{\infty} \frac{2^n}{n!}$ converges.

$$\text{Ratio test: } \lim_{n \rightarrow \infty} \left| \frac{\frac{2^{n+1}}{(n+1)!}}{\frac{2^n}{n!}} \right| = \lim_{n \rightarrow \infty} \left| \frac{2^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n} \right| = \lim_{n \rightarrow \infty} \left| \frac{2}{n+1} \right| = 0 < 1$$

Therefore, $\sum_{n=0}^{\infty} \frac{2^n}{n!}$ converges.

Determine if $\sum_{n=0}^{\infty} \frac{(-1)^n \cdot n^3 \cdot 2^{n+2}}{3^n}$ converges.

$$\text{Let } S_{\infty} = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot n^3 \cdot 2^{n+2}}{3^n}$$

$$\text{Ratio test: } \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} \cdot (n+1)^3 \cdot 2^{n+3}}{3^{n+1}} \cdot \frac{3^n}{(-1)^n \cdot n^3 \cdot 2^{n+1}} \right| = \frac{2}{3} < 1$$

Therefore, $\sum_{n=0}^{\infty} \frac{(-1)^n \cdot n^3 \cdot 2^{n+2}}{3^n}$ converges.

Determine if $\sum_{n=1}^{\infty} \frac{n^n}{n!}$ converges.

$$\text{Let } S_{\infty} = \sum_{n=1}^{\infty} \frac{n^n}{n!}$$

$$\text{Ratio test: } \lim_{n \rightarrow \infty} \left| \frac{(n+1)^{n+1}}{(n+1)!} \cdot \frac{n!}{n^n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^n}{n^n} \right| = \lim_{n \rightarrow \infty} \left| \left(1 + \frac{1}{n}\right)^n \right| = e > 1$$

Therefore, $\sum_{n=1}^{\infty} \frac{n^n}{n!}$ converges.

7.2 n^{th} Root Test

$$\text{Let } \sqrt[n]{|a_n|} \leq k < 1.$$

$$\text{Then, } |a_n| \leq k^n < 1.$$

By the direct comparison test, since $\sum_{n=1}^{\infty} k^n$ converges when $k < 1$, $\sqrt[n]{|a_n|}$ also converges.

Theorem 7.2: n^{th} Root Test

If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} < 1$, then a_n converges absolutely.

If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} > 1$, then a_n diverges absolutely.

If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = 1$, then the test is inconclusive.

Determine if $\sum_{n=1}^{\infty} \frac{e^{2n}}{n^n}$ converges.

$$\text{Using the } n^{\text{th}} \text{ root test, } \lim_{n \rightarrow \infty} \sqrt[n]{\frac{e^{2n}}{n^n}} = \lim_{n \rightarrow \infty} \frac{e^2}{n} = 0 < 1$$

Therefore, $\sum_{n=1}^{\infty} \frac{e^{2n}}{n^n}$ converges.

8 Day 1 | 9.7 Taylor Polynomials

Polynomial functions are often more cooperative and nicer to deal with than non-polynomial functions. Taylor Polynomials² allow for approximating non-polynomial functions with polynomial functions.

Consider the generic fifth-degree polynomial $P(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5$ where a_n represents the coefficient of the n^{th} power of x .

$$\begin{aligned}f'(x) &= a_1 + 2a_2x + 3a_3x^2 + 4a_4x^3 + 5a_5x^4 \\f''(x) &= 2a_2 + 6a_3x + 12a_4x^2 + 20a_5x^3 \\f'''(x) &= 6a_3 + 24a_4x + 60a_5x^2 \\f^{(4)}(x) &= 24a_4 + 120a_5x \\f^{(5)}(x) &= 120a_5\end{aligned}$$

To construct a polynomial function P such that $P(0) = 10$, $P'(0) = 9$, $P''(0) = 8$, $P'''(0) = 7$, $P^{(4)}(0) = 6$, and $P^{(5)}(0) = 5$:

$$\begin{array}{ll}n = 0 & a_0 = \frac{10}{0!} \\n = 1 & a_1 = \frac{9}{1!} \\n = 2 & a_2 = \frac{8}{2!} \\n = 3 & a_3 = \frac{7}{3!} \\n = 4 & a_4 = \frac{6}{4!} \\n = 5 & a_5 = \frac{5}{5!}\end{array}$$

$$P(x) = 10 + 9x + 4x^2 + \frac{7}{6}x^3 + \frac{1}{4}x^4 + \frac{1}{24}x^5$$

These conditions were arbitrary and therefore generate a function with no significant properties. However, this method can be used to generate polynomial approximations to more useful functions.

² *Taylor Polynomials* are partial sums of *Taylor Series*.

To create a polynomial P that matches the behavior of $f(x) = \ln(x+1)$ through its first five derivatives, first compute coefficients:

$$\begin{array}{lll} n=0 & a_0 = \ln 1 & = 0 \\ n=1 & a_1 = \frac{1}{0+1} & = 1 \\ n=2 & a_2 = -\frac{1}{(0+1)^2} & = -1 \\ n=3 & a_3 = \frac{2}{(0+1)^3} & = 2 \\ n=4 & a_4 = -\frac{6}{(0+1)^4} & = -6 \\ n=5 & a_5 = \frac{24}{(0+1)^5} & = 24 \end{array}$$

$$\begin{aligned} P(x) &= \frac{0}{0!} + \frac{1}{1!}x + \frac{-1}{2!}x^2 + \frac{2}{3!}x^3 + \frac{-6}{4!}x^4 + \frac{24}{5!}x^5 \\ &= 1 + x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \frac{1}{5}x^5 \end{aligned} \tag{1}$$

Theorem 8.1: Taylor Series & Maclaurin Polynomials

A function f can be approximated by an n^{th} -degree polynomial $P_n(x)$ centered at $x = c$ according to the formula:

$$\begin{aligned} f(x) \approx P_n(x) &= \underbrace{f(c) + f'(c)(x-c)}_{\text{tangent line}} + \frac{f''(c)}{2!}(x-c)^2 + \cdots + \frac{f^{(n)}(c)}{n!}(x-c)^n \\ &= \sum_{k=1}^n \frac{f^{(k)}(c)}{k!}(x-c)^k \end{aligned}$$

When $c = 0$, this polynomial is referred to as a *Maclaurin Polynomial*.

Since $\sin x$'s Taylor Polynomial yields a zero every other term, it can be optimized by re-indexing as such:

WIP