Alternating Series and Conditional Convergence

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November 2, 2023

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Alternating Harmonic Series: An Analysis

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$$

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1$$

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2}$$

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3}$$

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

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \cdots$$

Consider the following series:

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \cdots$$

This series appears to be related to the harmonic series, but also very different:

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

Harmonic Series

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \cdots$$

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \cdots$$
$$\ge 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{4} + \frac{1}{8} + \cdots$$

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$$\geq 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{4} + \frac{1}{8} + \cdots$$

$$= 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \cdots$$

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$$\geq 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{4} + \frac{1}{8} + \cdots$$

$$= 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \cdots$$

$$= \infty$$

$$s_n = \sum_{k=1}^n \frac{(-1)^{n+1}}{n}$$

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 $s_1 = 1$

$$s_n = \sum_{k=1}^n \frac{(-1)^{n+1}}{n}$$

$$s_1 = 1$$

$$s_2 = \frac{1}{2}$$

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$$s_3 = \frac{5}{6}$$

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$$s_1 = 1$$

$$s_2 = \frac{1}{2}$$

$$s_3 = \frac{5}{6}$$

$$s_4 = \frac{7}{12}$$

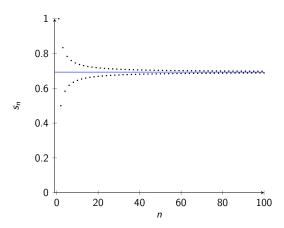
$$\vdots$$

Convergence?

Clearly, this sequence does not grow without bound — it is bounded above by 1, and doesn't seem to dip below $\frac{1}{2}$.

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Convergence? cont'd

The alternating harmonic does converge. Courtesy of Wolfram MathWorld, we know that the series converges to the following:

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

Convergence? cont'd

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...or does it?

Rearranging the Alternating Harmonic Series

Rearrange the series as follows:

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots = \left(1 - \frac{1}{2}\right) - \frac{1}{4} + \left(\frac{1}{3} - \frac{1}{6}\right) - \frac{1}{8} + \dots$$

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Rearranging the Alternating Harmonic Series

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$$= \frac{1}{2} - \frac{1}{4} + \frac{1}{6} - \frac{1}{8} + \dots$$

$$= \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$$

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

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Introduction to Conditional Convergence

► We saw that our alternating harmonic series converges to ln 2, but should it not converge to ln 2 all the time?

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$$\sum_{n=0}^{\infty} \frac{1}{2^n},$$

The sum should always equal 1.

Introduction to Conditional Convergence

- ► We saw that our alternating harmonic series converges to ln 2, but should it not converge to ln 2 all the time?
- ► For example, no matter how we arrange

$$\sum_{n=0}^{\infty} \frac{1}{2^n},$$

The sum should always equal 1.

► Maybe we should redefine convergence?

Alternating Series

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- ► The answer is that the alternating harmonic series is conditionally convergent.
- ► We can always rearrange the terms of the alternating harmonic series to form whatever sum we want.
- ▶ In general, alternating series, of the form

$$\sum_{n=1}^{\infty} (-1)^{n+1} a_n$$

can be convergent, while at the same time

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

Alternating Series Test

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Alternating Series Test

- ► In general, we can find if an alternating series is *conditionally* convergent as follows:
 - ► The (absolute value) series terms are strictly positive and decreasing.

$$0 < a_{n+1} < a_n$$

► The series terms tend to zero:

$$\lim_{n\to\infty}a_n=0$$

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So the series is conditionally convergent.

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- ► The harmonic series diverges

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We know two facts:

- ▶ The alternating harmonic series converges conditionally
- ► The harmonic series diverges

We need a stronger term for series convergence — absolute convergence — when a series converges to a single value.

Finding Absolute Convergence

If the absolute value of the terms in the series converges, then the series converges absolutely.

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Finding Absolute Convergence, cont'd

Absolutely Convergent Alternating Series

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2^n}$$

converges absolutely. Why?

Finding Absolute Convergence, cont'd

Absolutely Convergent Alternating Series

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2^n}$$

converges absolutely. Why? By the geometric series,

$$\sum_{n=0}^{\infty} \left| \frac{(-1)^n}{2^n} \right| = \sum_{n=0}^{\infty} \frac{1}{2^n}$$

converges.

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What We Have Learned

- ► The same series can converge to different values depending on the arrangement of terms — known as *conditional convergence*
- We can use the alternating series test to find if a series converges conditionally.
- ► However, we would need to use other tools to find if a series is absolutely convergent.

Questions?

Thank you for listening. Any questions?