

Convergence Tests

Proposition

If $\sum_{k=1}^{\infty} |a_k|$ converges, then $\sum_{k=1}^{\infty} a_k$ also converges.

Proof. Look at the partial sums. Let $S_n = a_1 + a_2 + \cdots + a_n$. The goal is to show this converges, so we will prove it is Cauchy. Let $\varepsilon > 0$

$$|S_n - S_m| = |(a_1 + a_2 + \cdots + a_n) - (a_1 + a_2 + \cdots + a_m)|$$

Without loss of generality, assume $n \geq m$

$$|S_n - S_m| = |a_{m+1} + a_{m+2} + \cdots + a_n|$$

We know that $\sum_{k=1}^{\infty} |a_k|$ converges. Let, $t_n = |a_1| + |a_2| + \cdots + |a_n|$. (t_n) converges, so it is Cauchy. For $\varepsilon > 0$, $\exists N$ such that $|t_n - t_m| < \varepsilon$ when $n, m > N$. Without loss of generality, assume $n \geq m$.

$$|t_n - t_m| = ||a_{m+1}| + |a_{m+2}| + \cdots + |a_n|| = |a_{m+1}| + |a_{m+2}| + \cdots + |a_n|$$

$$|S_n - S_m| = |a_{m+1} + a_{m+2} + \cdots + a_n| \leq |a_{m+1}| + |a_{m+2}| + \cdots + |a_n| = |t_n - t_m| < \varepsilon$$

So, $|S_n - S_m| < \varepsilon$ for $n, m > N$. (S_n) is Cauchy, so it converges.

Therefore, if $\sum_{k=1}^{\infty} |a_k|$ converges, so does $\sum_{k=1}^{\infty} a_k$. \square

Definition : Absolute Convergence

If $\sum_{k=1}^{\infty} |a_k|$ converges, we say $\sum_{k=1}^{\infty} a_k$ converges absolutely.

If $\sum_{k=1}^{\infty} a_k$ converges, but $\sum_{k=1}^{\infty} |a_k|$ does not, we say $\sum_{k=1}^{\infty} a_k$ converges conditionally.

A classic example of conditional convergence is the alternating harmonic series.

Example : Exercise 4.1 (a)

Does $a_k = (-1)^k \cdot \frac{1}{\sqrt{k}}$ converge absolutely, converge conditionally, or diverge?

$|a_k| = \frac{1}{\sqrt{k}} = \frac{1}{k^{1/2}}$, which is a p -series with $p = \frac{1}{2} < 1$. So, $\sum_{k=1}^{\infty} |a_k|$ diverges.

Alternating series test: each $\frac{1}{\sqrt{k}} > 0$ and $\lim_{k \rightarrow \infty} \frac{1}{\sqrt{k}} = 0$. So, $\sum_{k=1}^{\infty} (-1)^k \cdot \frac{1}{\sqrt{k}}$ converges.

Thus, $\sum_{k=1}^{\infty} (-1)^k \frac{1}{\sqrt{k}}$ is conditionally convergent.

Example : Exercise 4.1 (b)

Does $a_k = (-1)^k \cdot \frac{k}{k+7}$ converge absolutely, converge conditionally, or diverge?

$\lim_{k \rightarrow \infty} (-1)^k \cdot \frac{k}{k+7} \neq 0$ (limit doesn't exist because of the oscillating terms). So, $\sum_{k=1}^{\infty} a_k$ diverges.

Example : Exercise 4.1 (c)

Does $a_k = \frac{1}{\ln(4)^k}$ converge absolutely, converge conditionally, or diverge?

$a_k = \frac{1}{\ln(4)^k} = \left(\frac{1}{\ln(4)}\right)^k = (0.721)^k$. $\sum_{k=1}^{\infty} (0.721)^k$ is a geometric series with $r = 0.721 \in (-1, 1)$. a_k converges absolutely since $| (0.721)^k | = (0.721)^k$.

Example : Exercise 4.1 (d)

Does $a_k = \frac{1}{k!}$ converge absolutely, converge conditionally, or diverge? If it converges, what does it converge to?

$\sum_{k=1}^{\infty} a_k = \frac{1}{1} + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \dots$. Intuitively, the denominators are getting very large, so maybe it converges. Try to compare it to a p -series that we know converges. $\sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{1}{1} + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$. We could use induction to prove that for $k \geq 4$, $k^2 \leq k!$.

$$\begin{aligned} \sum_{k=1}^{\infty} \frac{1}{k!} &= 1 + \frac{1}{2} + \frac{1}{6} + \sum_{k=4}^{\infty} \frac{1}{k!} \\ &\leq 1 + \frac{1}{2} + \frac{1}{6} + \sum_{k=4}^{\infty} \frac{1}{k^2} \end{aligned}$$

We know $\sum_{k=1}^{\infty} \frac{1}{k^2}$ converges, so $\sum_{k=4}^{\infty} \frac{1}{k^2}$ also converges (we can leave off finitely many terms), and $0 \leq \frac{1}{k!} \leq \frac{1}{k^2}$ for $k \geq 4$, so we can use the comparison test to say that $\sum_{k=1}^{\infty} \frac{1}{k!}$ converges. This also converges absolutely since $\frac{1}{k!} = \left|\frac{1}{k!}\right|$ for $k \geq 0$.

To find what it converges to, consider the Taylor series for e^x

$$\begin{aligned} e^x &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \\ e^1 &= 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \dots \\ e - 1 &= 1 + \frac{1}{2!} + \frac{1}{3!} + \dots \end{aligned}$$

So, $\sum_{k=1}^{\infty} \frac{1}{k!} = e - 1$.

Example

Express $67.\overline{67}$ as a geometric series to show that it is rational.

$$\begin{aligned} 67.\overline{67} &= 67 + 0.67 + 0.0067 + \dots \\ &= 67 \left[1 + \frac{1}{100} + \frac{1}{10000} + \dots \right] \\ &= 67 \left[1 + \frac{1}{100} + \frac{1}{100^2} + \dots \right] \\ &= 67 \left[\sum_{k=0}^{\infty} \left(\frac{1}{100} \right)^k \right] \quad r = \frac{1}{100} \in (-1, 1) \text{ so it converges} \\ &= 67 \left(\frac{1}{1 - \frac{1}{100}} \right) = 67 \left(\frac{100}{99} \right) = \frac{6700}{99} \end{aligned}$$

Therefore, $67.\overline{67}$ is rational.