Selected Notes on Infinite Series

Christian Stigen Larsen

May 2017

1 Geometric series

A geometric series is $\sum_{n=0}^{\infty} a_n$ where each term is a multiple r of the previous, i.e. $a_{n+1}=ra_n$ for all $n\geq 0$.

Theorem If |r|<1, then the series converges with the sum $\frac{a_0}{1-r}$. If $|r|\geq 1$, it diverges.

Theorem If $\lim_{n\to\infty} a_n \neq 0$ or the limit does not exist, then $\sum a_n$ diverges.

Theorem The harmonic series $\sum \frac{1}{n}$ diverges.

2 Integral test

Theorem If $f(n) = a_n$ for all n, then $\sum a_n$ and $\int f(x)dx$ either both converge or diverge.

3 Comparison test

Suppose $\sum a_n$ and $\sum b_n$ are positive-term series. Then

- 1. $\sum a_n$ converges if $\sum b_n$ converges and $a_n \leq b_n$ for all n.
- 2. $\sum a_n$ diverges if $\sum b_n$ diverges and $a_n \geq b_n$ for all n.