MATH F111- Mathematics I

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For a general series with both positive and negative terms, we can apply the tests for convergence studied before to the series of absolute values of its terms.

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$$\sum_{n=1}^{\infty} |a_n| \text{ converges } \implies \sum_{n=1}^{\infty} 2|a_n| \text{ converges.}$$

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Absolute convergent test: If $\sum |a_n|$ converges, then $\sum a_n$ converges.

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test, $\sum_{n=1}^{\infty} a_n + |a_n|$ converges.

Now
$$a_n = (a_n + |a_n| - |a_n|)$$
 and $\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} (a_n + |a_n|) - \sum_{n=1}^{\infty} |a_n|$.

Thus $\sum a_n$ converges.

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Remark

Series is absolute convergent \implies series is convergent

Converse not true: $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$ converges, but $\sum_{n=1}^{\infty} \frac{1}{n}$ doesn't converge,

hence $\sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n}$ doesn't converge absolutely.

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For a geometric series ar^n , this rate is a constant $\left|\frac{ar^{n+1}}{ar^n}\right|=|r|$ and we know that the series converges if and only if |r|<1. The Ratio Test is a powerful rule extending that result.

Theorem

Let $\sum_{n=0}^{\infty} a_n$ be any series and suppose that $\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = r$. Then

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Let $\sum_{n=0}^{\infty} a_n$ be any series and suppose that $\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = r$. Then

- (a) the series converges absolutely if r < 1,
- (b) the series diverges if r > 1 or r is infinite,
- (c) the test is inconclusive if r = 1.

$$\bullet \sum_{n=0}^{\infty} \frac{2^n + 5}{3^n},$$

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, $\left| \frac{a_{n+1}}{a_n} \right| \to \frac{2}{3}$, so converges.

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- $\sum_{n=0}^{\infty} \frac{4^n (n!)^2}{(2n!)}$, $\left|\frac{a_{n+1}}{a_n}\right| \to 1$, so ratio test is inconclusive. Can you apply any other test to conclude?

Investigate the convergence of the following series:

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$$\sum_{n=0}^{\infty} \frac{2^n}{n^3}$$
, $\lim_{n\to\infty} \sqrt[n]{|a_n|} = 2$, so diverges.



Alternating Series test

Theorem

The series

$$\sum_{n=0}^{\infty} (-1)^{n+1} u_n = u_1 - u_2 + u_3 - u_4 + \cdots$$

converges if the following conditions are satisfied:

- 1. The $u_n > 0$.
- 2. $u_n \ge u_{n+1}$ for all $n \ge N$, for some integer N.
- 3. $u_n \rightarrow 0$.

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Rearranging terms in a series

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$$2L = 2\sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n} = 2\left(1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \frac{1}{8} + \frac{1}{9} - \frac{1}{10} \cdots\right)$$

$$= 2 - 1 + \frac{2}{3} - \frac{1}{2} + \frac{2}{5} - \frac{1}{3} + \frac{2}{7} - \frac{1}{4} + \frac{2}{9} - \frac{1}{5} + \frac{2}{11} \cdots$$

$$= (2 - 1) - \frac{1}{2} + \left(\frac{2}{3} - \frac{1}{3}\right) - \frac{1}{4} + \left(\frac{2}{5} - \frac{1}{5}\right) - \frac{1}{6} + \left(\frac{2}{7} - \frac{1}{7}\right) - \frac{1}{8} + \cdots$$

$$= 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \cdots$$

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This shows that we cannot rearrange the terms of a conditionally convergent series and expect the new series to be the same as the original one. Can we rearrange the terms of an absolute convergent series?

Theorem

The Rearrangement Theorem for Absolutely Convergent Series: If

 $\sum_{n=0}^{\infty} a_n$ converges absolutely, and $b_1, b_2, \dots, b_n, \dots$ is any arrangement of

the sequence (a_n) , then $\sum_{n=0}^{\infty} b_n$ converges absolutely and $\sum_{n=0}^{\infty} a_n = \sum_{n=0}^{\infty} b_n$.