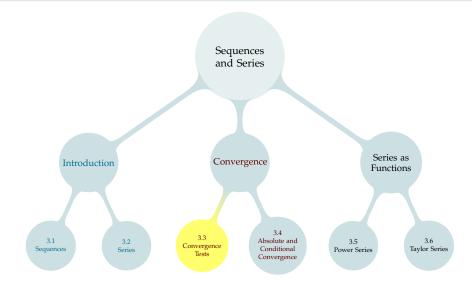
TABLE OF CONTENTS



For a convergent geometric or telescoping series, we can easily determine what the series converges *to*.

For other types of series, finding out what the series converges to can be very difficult. It is often necessary to resort to approximating the full sum by, for example, using a computer to find the sum of the first N terms, for some large N. But before we even try to do that, we should at least know *whether or not the series converges*.

Suppose a series $\sum_{n=1}^{\infty} a_n$ converges to a limit L. Let $S_N = \sum_{n=1}^N a_n$.

$$\lim_{N \to \infty} S_N = \lim_{N \to \infty} S_{N-1} = \lim_{N \to \infty} \left[S_N - S_{N-1} \right] = \lim_{N \to \infty} a_N = \sum_{N \to \infty} S_{N-1}$$

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Suppose a series $\sum_{n=1}^{\infty} a_n$ converges to a limit L. Let $S_N = \sum_{n=1}^N a_n$.

$$\lim_{N \to \infty} S_N = L$$

$$\lim_{N \to \infty} S_{N-1} = L$$

$$\lim_{N \to \infty} \left[S_N - S_{N-1} \right] = L - L = 0$$

$$\lim_{N \to \infty} a_N = 0$$

$$S_{N-1}$$

Every convergent series has its N^{th} term, a_N , tending to 0 as $N \to \infty$.

Divergence Test

If the sequence $\{a_n\}_{n=c}^{\infty}$ fails to converge to zero as $n \to \infty$, then the series $\sum_{n=0}^{\infty} a_n$ diverges.

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Do the following series diverge?

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

$$\blacktriangleright \sum_{n=10}^{\infty} \left(\frac{1}{10} + \frac{1}{2^n} \right)$$

$$\blacktriangleright \sum_{n=15}^{\infty} \frac{e^n}{2e^n - 1}$$

$$ightharpoonup \sum_{n=15}^{\infty} \frac{1}{n}$$

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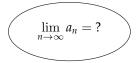
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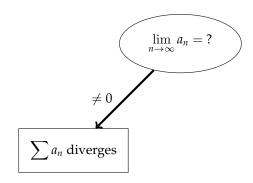
$$ightharpoonup \sum_{n=15}^{\infty} \frac{1}{n}$$

at this point, unclear: maybe, maybe not

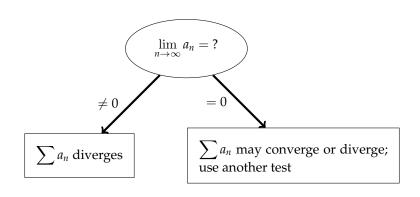
Using the Divergence Test for $\sum a_n$



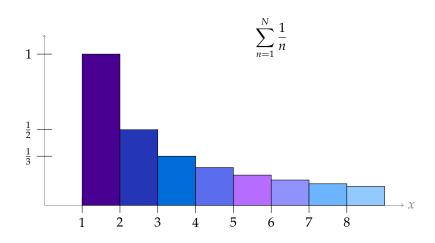
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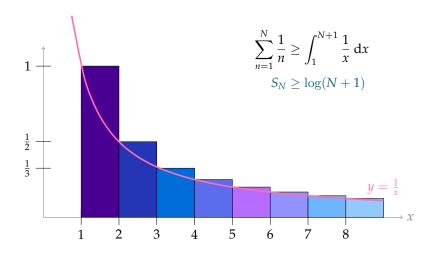
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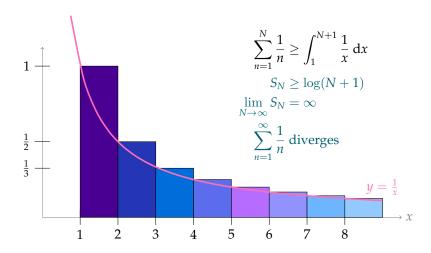
HARMONIC SERIES: $\sum_{n=1}^{\infty} \frac{1}{n}$



HARMONIC SERIES: $\sum_{n=1}^{3} \frac{1}{n}$



HARMONIC SERIES: $\sum_{n=1}^{\infty} \frac{1}{n}$ n=1



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

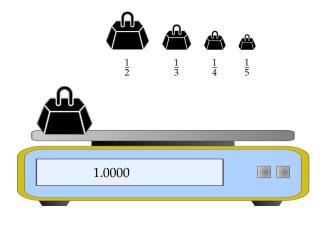
DIVERGES





$$\sum_{n=1}^{\infty} \frac{1}{n}$$
 DIVERGES

 $S_1 = 1.0000$

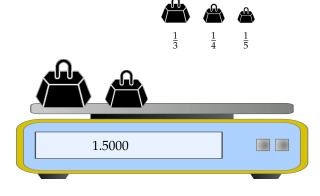


$$\sum_{n=1}^{\infty} \frac{1}{n}$$

DIVERGES

 $S_1 = 1.0000$

 $S_2 = 1.5000$



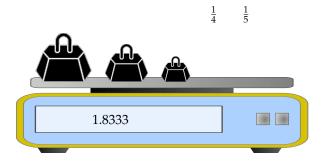
$$\sum_{n=1}^{\infty} \frac{1}{n}$$

DIVERGES



$$S_2=1.5000$$

$$S_3=1.8333$$



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

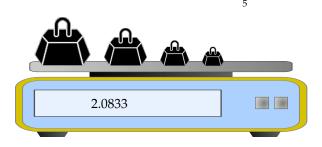
DIVERGES



$$S_2 = 1.5000$$

$$S_3 = 1.8333$$

$$S_4 = 2.0833$$



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

DIVERGES

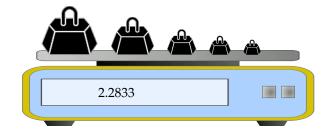
 $S_1 = 1.0000$

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 $S_4 = 2.0833$

 $S_5 = 2.2833$



3

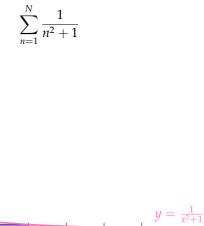
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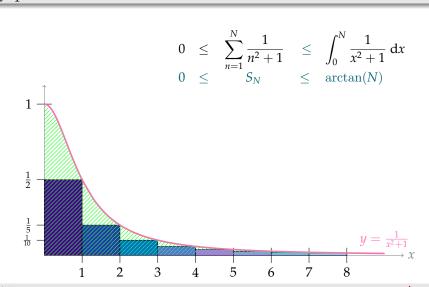
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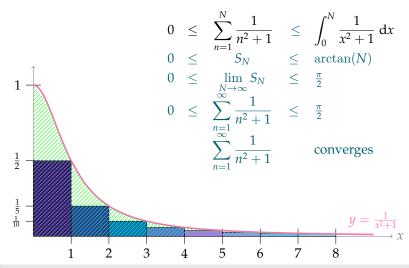
 $\frac{1}{2}$

 $\begin{array}{c} \frac{1}{5} \\ \frac{1}{10} \end{array}$



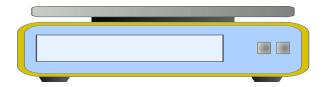


 $\sum_{n=1}^{\infty} \frac{1}{n^2+1}$



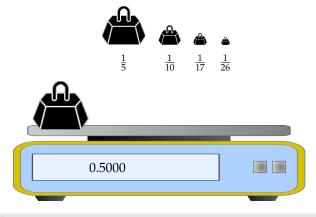
$$\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$$





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

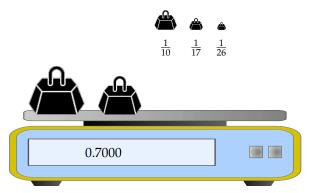
 $S_1 = 0.5000$



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

 $S_1=0.5000$

$$S_2 = 0.7000$$

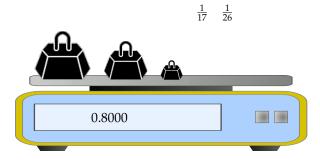






$$S_2 = 0.7000$$

$$S_3 = 0.8000$$



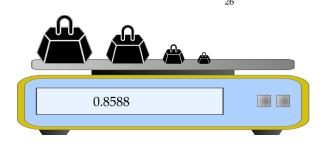




$$S_2 = 0.7000$$

$$S_3=0.8000$$

$$S_4=0.8588$$



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

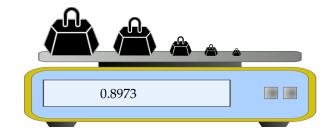


$$S_2 = 0.7000$$

$$S_3 = 0.8000$$

$$S_4=0.8588$$

$$S_5 = 0.8973$$

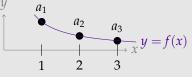


Integral Test

Let N_0 be any natural number. If f(x) is a function which is defined and continuous for all $x \ge N_0$ and which obeys

- (i) $f(x) \ge 0$ for all $x \ge N_0$ and
- (ii) f(x) decreases as x increases and
- (iii) $f(n) = a_n$ for all $n \ge N_0$.

Then



$$\sum_{n=1}^{\infty} a_n \text{ converges } \iff \int_{N_0}^{\infty} f(x) \, dx \text{ converges}$$

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Then

$$\sum_{n=1}^{\infty} a_n \text{ converges } \iff \int_{N_0}^{\infty} f(x) \, \mathrm{d}x \text{ converges}$$

Furthermore, when the series converges, the truncation error satisfies

$$0 \le \sum_{n=1}^{\infty} a_n - \sum_{n=1}^{N} a_n \le \int_{N}^{\infty} f(x) \, dx \quad \text{for all } N \ge N_0$$

Divergence Test

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Set
$$f(x) = \frac{1}{x \log x}$$
.

- (i) $f(x) \ge 0$ for all $x \ge 10$ and
- (ii) f(x) decreases as x increases and
- (iii) $f(n) = a_n$ for all $n \ge 10$.

So, the integral test applies.

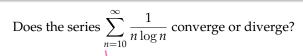
$$\int_{10}^{\infty} \frac{1}{x \log x} \, \mathrm{d}x =$$

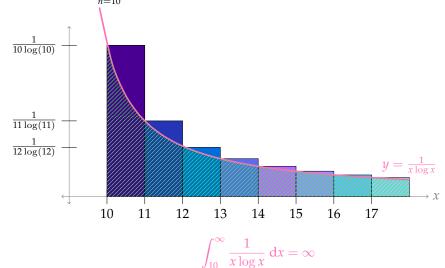
$$\int_{10}^{\infty} \frac{1}{x \log x} dx = \lim_{b \to \infty} \int_{10}^{b} \frac{1}{x \log x} dx$$

Using the substitution $u = \log x$, $du = \frac{1}{x}dx$,

$$= \lim_{b \to \infty} \int_{\log(10)}^{\log(b)} \frac{1}{u} du$$
$$= \lim_{b \to \infty} \left[\log(\log(b)) - \log(\log 10) \right] = \infty$$

Since the integral diverges, and since $f(x) = \frac{1}{x \log x}$ fulfils the requirements of the integral test, our series diverges as well.

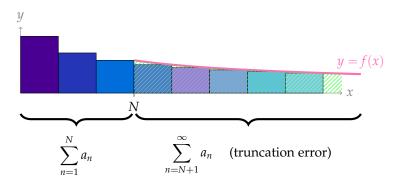




Integral Test, abridged

... When the series converges, the truncation error satisfies

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We already decided that the series $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$ converges.

Suppose we had a computer add up the terms n = 1 through n = 100.

Use the integral test to bound the error, $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1} - \sum_{n=1}^{100} \frac{1}{n^2 + 1}.$

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$$\sum_{n=1}^{\infty} \frac{1}{n^2 + 1} - \sum_{n=1}^{100} \frac{1}{n^2 + 1} \le \int_{100}^{\infty} \frac{1}{x^2 + 1} dx$$

$$= \lim_{b \to \infty} \left[\arctan(b) - \arctan(100) \right] = \frac{\pi}{2} - \arctan(100) \approx 0.01$$

By computer, $\sum_{n=1}^{100} \frac{1}{n^2 + 1} \approx 1.0667$. Using the truncation error of about

0.01, give a (small) range of possible values for $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$.

$$0 \leq \sum_{n=1}^{\infty} \frac{1}{n^2 + 1} - \sum_{n=1}^{100} \frac{1}{n^2 + 1} \leq \int_{100}^{\infty} \frac{1}{x^2 + 1} dx$$

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$$0 \leq \sum_{n=1}^{\infty} \frac{1}{n^2 + 1} - 1.0667 \leq 0.01$$

$$1.0667 \leq \sum_{n=1}^{\infty} \frac{1}{n^2 + 1} \leq 1.0767$$

p-TEST

Let *p* be a positive constant. When we talked about improper integrals, we showed:

$$\int_{1}^{\infty} \frac{1}{x^{p}} dx \quad \begin{cases} \text{converges if } p > 1 \\ \text{diverges if } p \le 1 \end{cases}$$

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$$\operatorname{Set} f(x) = \frac{1}{x^p}.$$

- (i) $f(x) \ge 0$ for all $x \ge 1$, and
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$$\sum_{n=1}^{\infty} \frac{1}{n^p} \, \mathrm{d}x \quad \left\{ \right.$$

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ans

Consider the series

$$\sum_{n=1}^{\infty} \frac{1}{n^3} .$$

By the *p*-test, we know this series converges.

How many terms should we add up to approximate the series to within an error of no more than 0.02?

$$\sum_{n=1}^{\infty} \frac{1}{n^3} - \sum_{n=1}^{N} \frac{1}{n^3} \le \int_{N}^{\infty} \frac{1}{x^3} dx = \lim_{b \to \infty} \left[-\frac{1}{2x^2} \right]_{N}^{b} = \frac{1}{2N^2}$$
$$\frac{1}{2N^2} \le \frac{2}{100} \implies N \ge 5$$

5 terms will suffice.

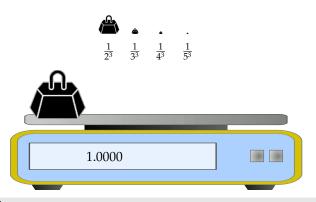
$$\sum_{n=1}^{\infty} \frac{1}{n^3}$$
 converges to within 0.02 of $\sum_{n=1}^{5} \frac{1}{n^3}$.





$$\sum_{n=1}^{\infty} \frac{1}{n^3} \text{ converges to within 0.02 of } \sum_{n=1}^{5} \frac{1}{n^3}.$$

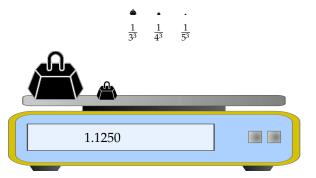
 $S_1 = 1.0000$



$$\sum_{n=1}^{\infty} \frac{1}{n^3}$$
 converges to within 0.02 of
$$\sum_{n=1}^{5} \frac{1}{n^3}.$$

$$S_1 = 1.0000$$

$$S_2 = 1.1250$$

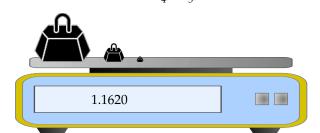


$$\sum_{n=1}^{\infty} \frac{1}{n^3} \text{ converges to within 0.02 of } \sum_{n=1}^{5} \frac{1}{n^3}.$$

$$S_1 = 1.0000$$

$$S_2=1.1250$$

$$S_3 = 1.1620$$



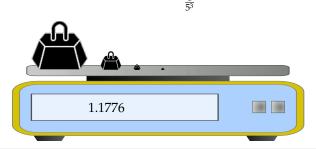
$$\sum_{n=1}^{\infty} \frac{1}{n^3} \text{ converges to within 0.02 of } \sum_{n=1}^{5} \frac{1}{n^3}.$$

$$S_1 = 1.0000$$

$$S_2 = 1.1250$$

$$S_3 = 1.1620$$

$$S_4 = 1.1776$$



 $\sum_{n=1}^{\infty} \frac{1}{n^3}$ converges to within 0.02 of $\sum_{n=1}^{5} \frac{1}{n^3}$.

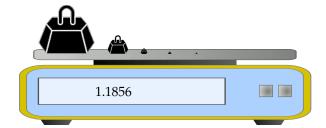
$$S_1 = 1.0000$$

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$$S_4 = 1.1776$$

$$S_5 = 1.1856$$



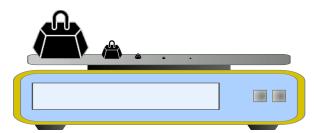
$$\sum_{n=1}^{\infty} \frac{1}{n^3}$$
 converges to within 0.02 of
$$\sum_{n=1}^{5} \frac{1}{n^3}$$
.

$$0 \leq \sum_{n=1}^{\infty} \frac{1}{n^3} - \sum_{n=1}^{5} \frac{1}{n^3} \leq 0.02$$

$$0 \leq \sum_{n=1}^{\infty} \frac{1}{n^3} - 1.1856 \leq 0.02$$

$$0 \le \sum_{n=0}^{\infty} \frac{1}{n^3} - 1.1856 \le 0.02$$

$$1.1856 \leq \sum_{n=1}^{\infty} \frac{1}{n^3} \leq 1.2056$$



$$S_1 = 1.0000$$

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In a series with **positive** terms, the series either **converges**, or **diverges to infinity**.

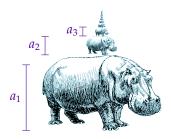


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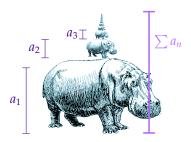




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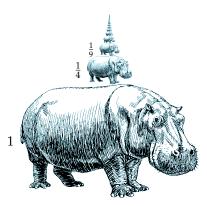


$$\sum \frac{1}{n^2}$$
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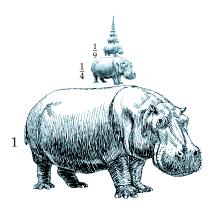


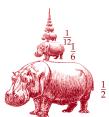
Terms are "small enough" for sum to converge



$$\sum \frac{1}{n^2}$$
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$$\sum \frac{1}{n^2 + n}$$

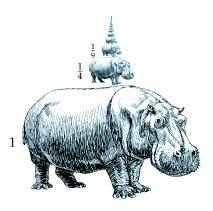




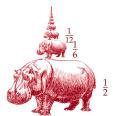
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Terms are "small enough" for sum to converge



Terms are also "small enough" for sum to converge

Let N_0 be a natural number and let K > 0.

- (a) If $|a_n| \le Kc_n$ for all $n \ge N_0$ and $\sum_{n=0}^{\infty} c_n$ converges, then $\sum_{n=0}^{\infty} a_n$ converges.
- (b) If $a_n \ge Kd_n \ge 0$ for all $n \ge N_0$ and $\sum_{n=0}^{\infty} d_n$ diverges, then $\sum_{n=0}^{\infty} a_n$ diverges.

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$$\sum_{n=1}^{\infty} \frac{1}{n-0.1}$$
.

Let N_0 be a natural number and let K > 0.

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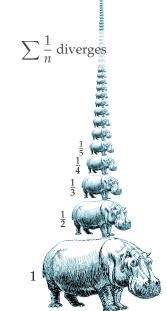
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Consider $\sum_{n=1}^{\infty} \frac{1}{n-0.1}$.

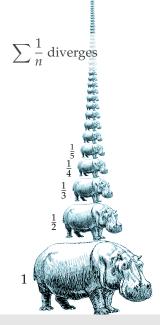
- ► We know $0 < \frac{1}{n} < \frac{1}{n-0.1}$
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- ► So, by the comparison test, $\sum_{n=1}^{\infty} \frac{1}{n-0.1}$ diverges as well.

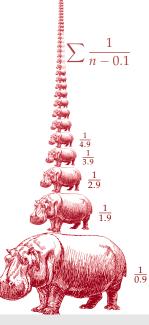
$$\sum \frac{1}{n}$$
 diverges

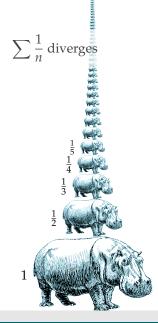
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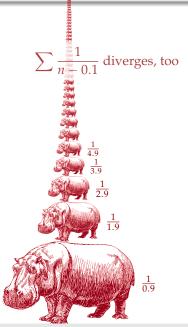


$$\sum \frac{1}{n-0.1}$$









Step 1: Intuition.

When n is very large, we expect:

- ightharpoonup $n + \cos n \approx$
- $ightharpoonup n^3 + \frac{1}{3} \approx$
- So, we expect $\frac{n + \cos n}{n^3 1/3} \approx$

Since
$$\sum_{n=1}^{\infty} \frac{1}{n^2}$$
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Step 1: Intuition.

When n is very large, we expect:

- $ightharpoonup n + \cos n \approx n$
- $n^3 + \frac{1}{3} \approx n^3$
- So, we expect $\frac{n + \cos n}{n^3 1/3} \approx \frac{n}{n^3} = \frac{1}{n^2}$.

Since $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges (by the *p*-test),

we expect $\sum_{n=1}^{\infty} \frac{n + \cos n}{n^3 - 1/3}$ to also converge.

Step 2: Choose comparison series.

The Comparison Test, abridged

Let N_0 be a natural number and let K > 0.

If $|a_n| \le Kc_n$ for all $n \ge N_0$ and $\sum_{n=0}^{\infty} c_n$ converges, then $\sum_{n=0}^{\infty} a_n$ converges.

To show that original series converges, we should find a comparison series that also converges and whose terms (times some positive constant) are larger than the original terms. There are many possibilities. For $n \ge 1$,

$$ightharpoonup$$
 $n + \cos n <$

$$ightharpoonup n^3 - \frac{1}{3} >$$

$$\blacktriangleright \text{ So } \frac{n + \cos n}{n^3 - 1/3} <$$

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$$n + \cos n < n + n = 2n$$

$$n^3 - \frac{1}{3} > n^3 - \frac{n^3}{2} = \frac{1}{2}n^3$$

► So
$$\frac{n + \cos n}{n^3 - 1/3} < \frac{2n}{\frac{1}{2}n^3} = 4 \cdot \frac{1}{n^2}$$

Step 3: Verify.

The Comparison Test, abridged

Let N_0 be a natural number and let K > 0.

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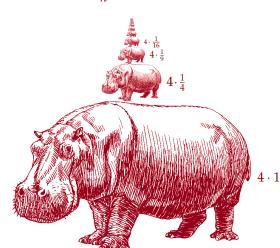
Set $c_n = \frac{1}{n^2}$ and K = 4. Note $\sum_{n=1}^{\infty} c_n$ converges.

Note also $\left| \frac{n + \cos n}{n^3 - 1/3} \right| < \frac{n + n}{n^3 - \frac{n^3}{2}} = 4 \cdot \frac{1}{n^2}$ for all $n \ge 1$.

By the comparison test, $\sum_{n=1}^{\infty} \frac{n + \cos n}{n^3 - 1/3}$ converges.

$$\sum \frac{1}{n^2}$$
 converges, so

$$\sum 4 \cdot \frac{1}{n^2}$$
 converges, too

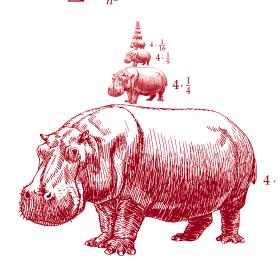


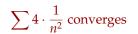


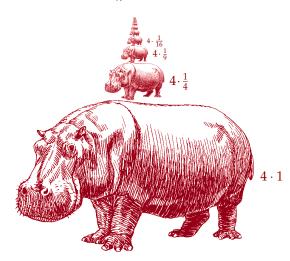
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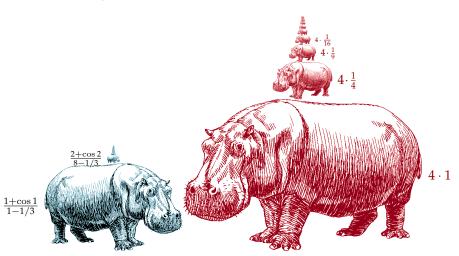


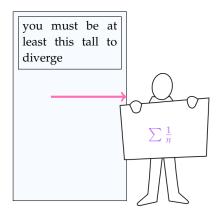


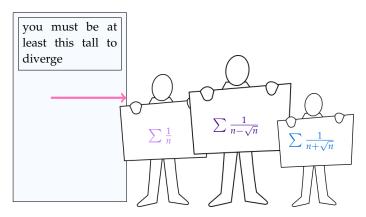


So,
$$\sum \frac{n + \cos n}{n^3 - 1/3}$$
 converges too.

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 converges





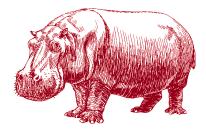


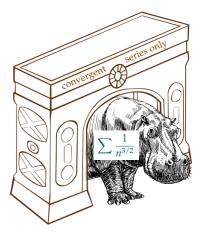


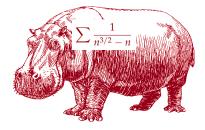












Let $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ be two series with $b_n > 0$ for all n. Assume that

$$\lim_{n\to\infty}\frac{a_n}{b_n}=L$$

exists.

- (a) If $\sum_{n=1}^{\infty} b_n$ converges, then $\sum_{n=1}^{\infty} a_n$ converges too.
- (b) If $L \neq 0$ and $\sum_{n=1}^{\infty} b_n$ diverges, then $\sum_{n=1}^{\infty} a_n$ diverges too.

In particular, if $L \neq 0$, then $\sum_{n=1}^{\infty} a_n$ converges if and only if $\sum_{n=1}^{\infty} b_n$ converges.

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- ▶ so we expect $\sum a_n$ to behave roughly like $\sum (L \cdot b_n)$;



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- (a) If $\sum_{n=1}^{\infty} b_n$ converges, then $\sum_{n=1}^{\infty} a_n$ converges too.
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In particular, if $L \neq 0$, then $\sum_{n=1}^{\infty} a_n$ converges if and only if $\sum_{n=1}^{\infty} b_n$ converges.

- ► For large n, $a_n \approx L \cdot b_n$;
- ▶ so we expect $\sum a_n$ to behave roughly like $\sum (L \cdot b_n)$;
- ▶ and since $L \neq 0$, we expect $\sum (L \cdot b_n)$ to converge if and only if $\sum b_n$ converges.

By the *p*-test, $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ converges.

Can we conclude that $\sum_{n=1}^{\infty} \frac{1}{n^{3/2} - n + 1}$ also converges?

By the *p*-test, $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ converges.

Can we conclude that $\sum_{n=1}^{\infty} \frac{1}{n^{3/2} - n + 1}$ also converges?

$$a_n = \frac{1}{n^{3/2}}$$
 $b_n = \frac{1}{n^{3/2} - n + 1}$

ans

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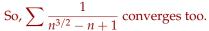
$$a_n = \frac{1}{n^{3/2}} \qquad b_n = \frac{1}{n^{3/2} - n + 1}$$

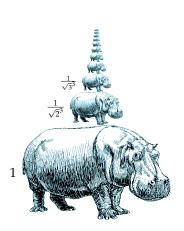
$$\frac{a_n}{b_n} = \frac{n^{3/2} - n + 1}{n^{3/2}} = 1 - \frac{1}{\sqrt{n}} + \frac{1}{n^{3/2}}$$

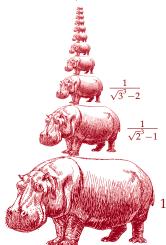
$$L = \lim_{n \to \infty} \frac{a_n}{b_n} = 1 - 0 + 0 = 1$$

Since L is a nonzero real number, the two series either both converge or both diverge. By the p-test, $\sum \frac{1}{n^{3/2}}$ converges. So, by the limit comparison test, $\sum \frac{1}{n^{3/2}-n+1}$ also converges.

$$\sum \frac{1}{n^{3/2}}$$
 converges.







Does the series $\sum_{n=1}^{\infty} \frac{\sqrt{n+1}}{n^2 - 2n + 3}$ converge or diverge?

Step 1: Intuition For large n,



Does the series $\sum_{n=1}^{\infty} \frac{\sqrt{n+1}}{n^2-2n+3}$ converge or diverge?

Step 1: Intuition For large *n*,

$$\frac{\sqrt{n+1}}{n^2 - 2n + 3} \approx \frac{\sqrt{n}}{n^2} = \frac{1}{n^{3/2}}$$

So, we'll use $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ as our comparison series. Since this converges, we expect our original series to converge as well.

Does the series $\sum_{n=1}^{\infty} \frac{\sqrt{n+1}}{n^2 - 2n + 3}$ converge or diverge?

Step 2: Verify Intuition

Let
$$a_n = \frac{\sqrt{n+1}}{n^2 - 2n + 3}$$
 and $b_n = \frac{1}{n^{3/2}}$.

$$\lim_{n\to\infty}\frac{a_n}{b_n}=$$

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Step 2: Verify Intuition

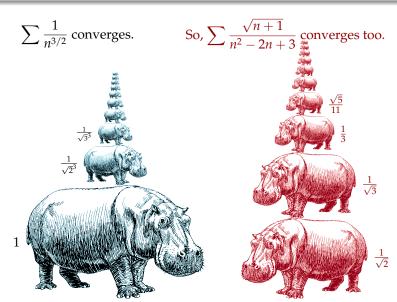
Let
$$a_n = \frac{\sqrt{n+1}}{n^2 - 2n + 3}$$
 and $b_n = \frac{1}{n^{3/2}}$.

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\frac{\sqrt{n+1}}{n^2 - 2n + 3}}{\frac{1}{n^{3/2}}} = \lim_{n \to \infty} \frac{\frac{\sqrt{n+1}}{n^2 - 2n + 3}}{\frac{\sqrt{n}}{n^2}}$$

$$= \lim_{n \to \infty} \frac{\sqrt{n+1} \cdot \frac{1}{\sqrt{n}}}{(n^2 - 2n + 3) \cdot \frac{1}{n^2}} = \lim_{n \to \infty} \frac{\sqrt{1 + \frac{1}{n}}}{1 - \frac{2}{n} + \frac{3}{n^2}}$$

$$= \frac{\sqrt{1+0}}{1+0+0} = 1$$

Since $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ converges (by the *p*-test), the original series converges as well, by the Limit Comparison Theorem.



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- ► Common guess (especially if monotone): consider "largest" piece of numerator and denominator (constant) < (logarithm) < (polynomial) < (exponential)
- ► After you guess a comparison series, **show it works** by finding the correct inequality (comparison test), or computing the limit of the ratio (limit comparison test).

CHOOSE A SERIES TO COMPARE

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

$$\sum_{n=1}^{\infty} \frac{n^2 + n + 1}{n^5 - n}$$

$$\sum_{k=1}^{\infty} \frac{k(2+\sin k)}{k^{\sqrt{2}}}$$

$$\sum_{m=1}^{\infty} \frac{3m + \sin\sqrt{m}}{m^2}$$

CHOOSE A SERIES TO COMPARE

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

One option:
$$\sum_{n=1}^{\infty} \frac{3n}{n^2} = \sum_{n=1}^{\infty} \frac{3}{n}$$

$$\sum_{n=1}^{\infty} \frac{n^2 + n + 1}{n^5 - n}$$

One option:
$$\sum_{n=1}^{\infty} \frac{n^2}{n^5} = \sum_{n=1}^{\infty} \frac{1}{n^3}$$

$$\sum_{k=1}^{\infty} \frac{k(2+\sin k)}{k^{\sqrt{2}}}$$

One option:
$$\sum_{k=1}^{\infty} \frac{2k}{k^{\sqrt{2}}} = \sum_{k=1}^{\infty} \frac{2}{k^{\sqrt{2}-1}}$$

$$\sum_{m=1}^{\infty} \frac{3m + \sin\sqrt{m}}{m^2}$$

One option:
$$\sum_{m=1}^{\infty} \frac{3m}{m^2} = \sum_{m=1}^{\infty} \frac{3}{m}$$

Included Work

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