

UNIT-4 sequence and series

Friday, February 12, 2021 10:58 AM

1. sequence:

Bounded ^{above} sequence

Definition: A sequence $\{a_n\}_{n=1}^{\infty}$ is called bounded ^{above} sequence if there exists a real number m such that

$$a_n \leq m, \quad \forall n \in \mathbb{N}$$

Bounded below - $\{a_n\}_{n=1}^{\infty}$ - m

$$m \leq \{a_n\}$$

$$m \leq a_n, \quad \forall n \in \mathbb{N}$$

Bounded: if bounded above and bounded below

$$m \leq a_n \leq M, \quad \forall n \in \mathbb{N}$$

$$f: \mathbb{N} \rightarrow \mathbb{R}$$

for example $\{a_n\}_{n=1}^{\infty}$ where $a_n = \frac{1}{n}$ $\forall n \in \mathbb{N}$

$$\left\{ 1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots, \infty \right\}$$

$$\text{Here, } UB = 1$$

$$LB = 0$$

$\{a_n\} \rightarrow$ Bounded sequence.

$$\begin{array}{c} 0.5 \\ 0.4 \\ 0.3 \\ 0.2 \\ 0.1 \\ 0.05 \\ 0.001 \end{array} \left| \begin{array}{c} \geq 0 \\ \downarrow \\ 0 \end{array} \right.$$

\rightarrow Monotonic increasing sequence

$$a_{n+1} \geq a_n, \quad \forall n \in \mathbb{N}$$

Monotonic Decreasing sequence

$$a_{n+1} \leq a_n, \quad \forall n \in \mathbb{N}$$

\rightarrow Strictly increasing

$$a_{n+1} > a_n, \quad \forall n \in \mathbb{N}$$

strictly decreasing

$$a_{n+1} < a_n, \quad \forall n \in \mathbb{N}$$

Limit of a sequence:

Let $\{a_n\}_{n=1}^{\infty}$. If for a given $\varepsilon > 0$ there corresponds a positive number m (dependent on ε)

$$\checkmark |a_n - l| < \varepsilon, \quad \forall n \geq m$$

or

$$n \in \mathbb{N}$$

$$\begin{aligned}
 &\checkmark |a_n - l| < \varepsilon \quad \forall n \geq m \\
 &\text{or} \quad \lim_{n \rightarrow \infty} a_n = l \\
 &\text{or} \quad l - \varepsilon < a_n < l + \varepsilon
 \end{aligned}$$

Prob. The limit of the sequence $\left\{\frac{1}{n}\right\}_{n=1}^{\infty}$ is 0

$$\begin{aligned}
 &|a_n - 0| < \varepsilon \quad \forall n \geq m \quad \varepsilon > 0 \\
 &|a_n - 0| = \left|\frac{1}{n} - 0\right| = \frac{1}{n} < \varepsilon \\
 &\quad \text{Provided } n > \frac{1}{\varepsilon} \\
 &\quad n > m \quad (m \text{ is positive no.})
 \end{aligned}$$

Convergence of a sequence

$$\{a_n\}_{n=1}^{\infty} \rightarrow \text{convergent}$$

$$\lim_{n \rightarrow \infty} a_n = l$$

$$\text{or } |a_n - l| < \varepsilon, \quad n \geq m$$

Divergence

$$\text{If } \lim_{n \rightarrow \infty} a_n = +\infty \text{ or } -\infty$$

$$\{a_n\} \rightarrow \text{Divergent.}$$

Cauchy's sequence

Definition. ① Let $\{a_n\}_{n=1}^{\infty}$. $\{a_n\} \rightarrow$ Cauchy sequence if for each $\varepsilon > 0$ there exist $n_0 \in \mathbb{N}$ such that

$$|a_m - a_n| < \varepsilon \quad \forall m, n \geq n_0$$

Def Definition: $\{a_n\}_{n=1}^{\infty}$ if for each $\varepsilon > 0 \exists$ a positive integer m such that

$$|a_{n+p} - a_n| < \varepsilon \quad \forall n \geq m, \text{ for each } p > 0$$

∴ the sequence $\left\{\frac{1}{n}\right\}, n \in \mathbb{N}$ is convergent.

Prob ① show that the sequence $\left\{\frac{n}{n+1}\right\}$, $n \in \mathbb{N}$ is convergent.

$$\{a_n\} = \left\{\frac{n}{n+1}\right\}$$

$$a_n = \frac{n}{n+1}$$

$$a_{n+p} = \frac{n+p}{n+p+1}$$

$$\begin{aligned} |a_{n+p} - a_n| &= \left| \frac{n+p}{n+p+1} - \frac{n}{n+1} \right| \\ &= \left| \frac{p}{(n+p+1)(n+1)} \right| \end{aligned}$$

By Cauchy's principle of convergence if the sequence is convergent then $\exists m \in \mathbb{N}$ such that $n \geq m$ for each $p > 0$

$$|a_{n+p} - a_n| < \varepsilon, \quad n \geq m \text{ and } p > 0$$

$$\begin{aligned} &\text{if } \left| \frac{p}{(n+p+1)(n+1)} \right| < \varepsilon \\ \Rightarrow &|a_{n+p} - a_n| < \varepsilon \quad n \geq m \\ &\left| \frac{(n+1)(n+p+1)}{p} \right| > \frac{1}{\varepsilon} \end{aligned}$$

$$(n+1) + \frac{(n+1)^2}{p} > \frac{1}{\varepsilon}$$

$$(n+1) > \frac{1}{\varepsilon}$$

$$n > \frac{1}{\varepsilon} - 1$$

Hence for $\varepsilon > 0 \exists m\left(\frac{1}{\varepsilon} - 1\right)$ such that

$$|a_{n+p} - a_n| < \varepsilon, \quad n \geq m, \quad p > 0$$

Prob. ② $\{a_n\} = \frac{3n-1}{4n+5}$ ~~converges~~ converges to $\frac{3}{4}$
 $n \geq m$ m is any positive integer.

$$|a_n - 1| < \varepsilon, \quad n \geq \tilde{m} \quad \text{---} \quad \forall \varepsilon > 0$$

$$\checkmark \quad \left| \frac{3n-1}{4n+5} - \frac{3}{4} \right| < \varepsilon, \quad n \geq m \quad \exists m \in \mathbb{N}$$

$$|a_n - 1| < \varepsilon, \quad n \geq \tilde{m}$$

$$\left| \frac{3n-1}{4n+5} - \frac{3}{4} \right| = \left| \frac{3n-1}{4n+5} - \frac{3}{4} \right|$$

$$= \frac{19}{4(4n+5)} < \varepsilon \quad n \geq \tilde{m}$$

$$\Rightarrow n > \frac{1}{4} \left(\frac{19}{4\varepsilon} - 5 \right) \Rightarrow n > m$$

Thus for any $\varepsilon > 0$, $\exists m \left(\frac{1}{4} \left(\frac{19}{4\varepsilon} - 5 \right) \right) \in \mathbb{N}$ such that

$$|a_n - 1| < \varepsilon, \quad n \geq m$$

$$\{a_n\} \rightarrow \frac{3}{4}$$

$$|a_n - 1| < \varepsilon \quad \text{for } n \geq m$$

Prob. ② Prove that $\left\{ \frac{2n-7}{3n+2} \right\}$

① is monotonic increasing

$$a_{n+1} \geq a_n$$

② bounded below

$$n \in \mathbb{N}$$

$$-1 \leq \frac{2n-7}{3n+2}$$

Series:

Let $u_1, u_2, u_3, \dots, u_n, \dots$ be a sequence of real no.

$u_1 + u_2 + u_3 + \dots + u_n + \dots$ is called an infinite series or simply series.

$$\sum_{n=1}^{\infty} u_n \quad \text{or} \quad \Sigma u_n$$

finite series $\{u_n\}_{n=1}^{\infty}$

$$u_1 + u_2 + u_3 + \dots + u_n = \Sigma u_n$$

sequence of partial sums of a series

∞

Sequence of partial sums of a series

$$\sum_{n=1}^{\infty} u_n = u_1 + u_2 + u_3 + \dots + u_n + \dots \text{ be a given}$$

$$S_n = u_1 + u_2 + u_3 + \dots + u_n \quad \sum u_n$$

Then S_n is called the partial sum of first n terms of a given series.

Convergence of a series

$$\text{Let } \sum_{n=1}^{\infty} u_n = u_1 + u_2 + \dots + u_n + \dots \text{ Let } S_n \text{ be the } n^{\text{th}}$$

n^{th} partial sum.

$S_n \rightarrow s$ as n is taken infinitely large in such a manner that for sufficiently large n the difference b/w S_n and s can be made as small as

$\sum u_n$ is convergent.

$$|S_n - s| < \varepsilon \quad \forall n \geq m$$

An infinite series $\sum u_n$ is said to converge to a sum s if for any given positive number ε , we can find positive number m such that

$$|S_n - s| < \varepsilon, \quad \forall n \geq m$$

$$S_n \rightarrow s \text{ as } n \rightarrow \infty$$

for example: The n^{th} partial sum of the geometric series

$1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots$ is convergent.

$$S_n = 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots + \frac{1}{2^{n-1}}$$

$$= \frac{1 \left(1 - \frac{1}{2^n} \right)}{1 - \frac{1}{2}} = 2 \left(1 - \frac{1}{2^n} \right) = 2 - \frac{1}{2^{n-1}} \quad \text{--- (1)}$$

from $\left(\frac{1}{2^{n-1}} \right) \rightarrow$ as $n \rightarrow \infty$ Thus, by taking n sufficiently large

from $\frac{1}{2^{n-1}} \rightarrow$ as $n \rightarrow \infty$ Now by taking n sufficiently large

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \left(2 - \frac{1}{2^{n-1}} \right) = 2$$

$$\lim_{n \rightarrow \infty} s_n = 2$$

Prob. (2) $1 + 2 + 2^2 + 2^3 + \dots + 2^n$
 $s_n = 1 + 2 + 2^2 + 2^3 + \dots + 2^n$ $r > 1$

$$\frac{1(2^{n+1} - 1)}{2 - 1} = 2^{n+1} - 1 \quad \text{--- (1)}$$

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} 2^{n+1} - 1 = \infty$$

sequence of partial sum $\{s_n\}$ is divergent.

Prob. (2) $\frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \frac{1}{3 \cdot 4} + \dots + \frac{1}{n(n+1)} + \dots$

$$\begin{aligned} s_n &= \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \dots + \frac{1}{n \cdot (n+1)} \\ &= \left(1 - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \dots + \left(\frac{1}{n} - \frac{1}{n+1}\right) \\ &= 1 - \frac{1}{n+1} \end{aligned}$$

$$\lim_{n \rightarrow \infty} s_n = 1 - 0 = 1$$

$$s_n \rightarrow 1 \text{ as } n \rightarrow \infty$$

Prob. (2) $\frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots$

(1) Comparison Test

If $\sum u_n$ and $\sum v_n$ be two series and

(a) $\sum v_n$ is convergent, then $\sum u_n$ is also convergent if

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = k, \text{ where } k \text{ is the positive, non-zero number.}$$

(b) $\sum v_n$ is divergent, then $\sum u_n$ is also divergent if
 $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = K$, K is finite positive number.

The method of finding v_n

Let

$$u_n = \frac{a n^{q-1} + b n^{q-2} + c n^{q-3} + \dots}{\alpha n^p + \beta n^{p-1} + \gamma n^{p-2} + \dots}$$

then $v_n = \frac{1}{n^{p-q}}$

If $v_n = \frac{a}{n^k} + \frac{b}{n^{k+1}} + \dots$

$$v_n = \frac{1}{n^k}$$

(2) P-series

The infinite series

$$\sum \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots + \frac{1}{n^p} + \dots$$

is convergent if $p > 1$ and
 divergent if $p \leq 1$.

Prob. ① Test for convergence of the following series

$$u_n = 1 + \frac{1}{2} + \frac{1}{5} + \frac{1}{7} + \dots + \frac{1}{2n-1} + \dots$$

so that $u_n = \frac{1}{2n-1}$

$\therefore v_n = \frac{1}{n}$ ✓

$\sum v_n$ is auxiliary series.

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{1}{2n-1} \cdot \frac{n}{1} =$$

$$= \lim_{n \rightarrow \infty} \frac{1}{2 - \frac{1}{n}}$$

$$= \frac{1}{2}, \quad \frac{1}{2} \text{ is a finite non-zero number.}$$

Thus, comparison test can be applied. Now by p-series test the auxiliary series $\sum \frac{1}{n}$ is divergent for $p=1$

\therefore by comparison test
 $\sum v_n$ is divergent $\Rightarrow \sum u_n$ is divergent

Prob. ② $\frac{1}{1 \cdot 2 \cdot 3} + \frac{2}{2 \cdot 3 \cdot 4} + \frac{5}{3 \cdot 4 \cdot 5} + \dots$

$$u_n = \frac{2n-1}{n(n+1)(n+2)}$$

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

Prob. ③ Test for convergence of the series

① $\left(\frac{n+2}{2n+15} \right)^{1/2}$

② $\frac{14}{1^3} + \frac{24}{2^3} + \frac{34}{3^3} + \dots + \frac{10n+4}{n^3}$

③ $u_n = \frac{\sqrt{n}}{n^2+1}$

④ $1 + \frac{1}{2^2} + \frac{2}{3^2} + \frac{3}{4^2} + \dots \infty$

⑤ $u_n = \sqrt{n^2+1} - \sqrt{n^2-1}$

⑥ $u_n = \frac{1}{n} \sin \frac{1}{n}$