

UNIT-4 sequence and series

Friday, February 12, 2021 10:58 AM

Sequence: above

Bounded sequence

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

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

Bounded below =

$$\{a_n\}_{n=1}^{\infty} \geq m$$

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

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

Bounded: if bounded above and bounded below

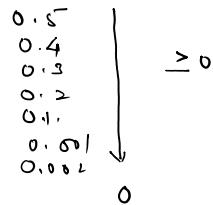
$$m \leq a_n \leq M \quad \forall n \in \mathbb{N}$$

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

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

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

$$\text{Here, } UB = 1 \\ LB = 0$$



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

→ Monotonic increasing sequence

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

Monotonic Decreasing sequence

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

→ 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 $\epsilon > 0$ there corresponds a positive number m (dependent on ϵ)

$$\checkmark |a_{n+1}| < \epsilon \quad \forall n \geq m$$

or

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

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

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

$$\begin{aligned} & |a_n - 0| < \varepsilon \quad \forall n \geq m \quad \varepsilon > 0 \\ & |a_n - 0| = \left| \frac{1}{n} - 0 \right| = \frac{1}{n} < \varepsilon \\ & \text{Provided } n > \frac{1}{\varepsilon} \\ & n > m \quad (\text{m is positive}) \end{aligned}$$

Convergence of a sequence

$$\left\{a_n\right\}_{n=1}^{\infty} \longrightarrow \text{convergent}$$

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

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

Divergence

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

$$\left\{a_n\right\} \longrightarrow \text{Divergent}.$$

Cauchy sequence

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

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

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

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

... \Rightarrow the sequence $\left\{a_n\right\}, n \in \mathbb{N}$ is convergent.

Pnb 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 $\underline{n \geq m}$ $\forall p > 0$

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

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

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

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

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

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

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

Pnb ② $\{a_n\} = \frac{3n-1}{4n+5}$ converges to $\frac{3}{4}$

$\therefore \quad \ldots \quad n \geq m \quad m \text{ is any positive integer.}$

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

$\exists m \in \mathbb{N}$

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

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

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

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

Thus, for any $\varepsilon > 0$, $\exists m \left[\frac{1}{4} \left(\frac{19}{4\varepsilon} - 5 \right) \right]$ 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. ③ 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.

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

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

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

Sequence of Partial sums of a series

∞

l, \dots, l, \dots

Sequence of Partial sums of a series

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

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

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

Convergence of a series

Let $\sum_{n=1}^{\infty} u_n = u_1 + u_2 + \dots + u_n + \dots$. Let s_n be the its

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.

$$|s_n - s| < \epsilon \quad \forall n \geq m$$

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

$$|s_n - s| < \epsilon, \quad \forall n \geq m$$

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

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 $\left(\frac{1}{2^{n-1}} \right) \rightarrow 0$ as $n \rightarrow \infty$ now by taking n sufficiently large

from $\left(\frac{1}{2^n-1}\right) \rightarrow 0$ 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

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

$$s_n = 1 + 2 + \frac{2}{2+2} + \frac{2}{2+2+2} + \dots + 2^{n-1} \quad n > 1$$

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

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

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

Prob. ③

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

$$s_n = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \dots + \frac{1}{n(n+1)}$$

$$= \left(1 - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \dots + \left(\frac{1}{n} - \frac{1}{n+1}\right)$$

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

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

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

Prob. ④ $\frac{1}{1 \cdot 3} + \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} + \dots$

④ 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 $u_n = \frac{a n^q + b n^{q-1} + c n^{q-2} + \dots}{\alpha n^p + \beta n^{p-1} + \gamma n^{p-2} + \dots}$

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

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

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

(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

$$u_n = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{2n-1} + \dots$$

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 $\sum \frac{1}{n^p}$ is divergent for $p=1$

\therefore by comparison test

$\sum v_n$ is divergent $\Rightarrow \sum u_n$ is divergent

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

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

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

Prob. ③ Test for convergence of the series

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

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

$$③ \quad u_n = \frac{\sqrt{n}}{n^2+1}$$

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

$$⑤ \quad u_n = \sqrt{n^2+1} - \sqrt{n^2-1}$$

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

D'Alembert's Ratio Test

The series $\sum u_n$ of positive term is

① Convergent if $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} < 1$

② Divergent if $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} > 1$

③ Test fails if $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = 1$

(i) Divergent if $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} > 1$

(ii) Test fail if $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = 1$

Prob. ① $\frac{x+3x^2}{8} + \frac{4x^3}{27} + \dots + \frac{(n+1)x^n}{n^3} + \dots \quad x > 0$

Convergent or divergent?

Sol: $u_n = \frac{(n+1)x^n}{n^3}$

$$u_{n+1} = \frac{(n+2)}{(n+1)^2} x^{n+1}$$

$$\therefore \frac{u_{n+1}}{u_n} = \frac{(n+2)}{(n+1)^2} \cdot \frac{n^2}{n} \cdot x$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = x$$

If $x < 1 \rightarrow C$
 $x > 1 \rightarrow D$

If $x = 1$ then $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = 1$, so this test is fail.

$$u_n = \frac{n+1}{n^2}$$

Then $v_n = \frac{1}{n^2}$

$$\frac{u_n}{v_n} = \frac{\frac{n+1}{n^2}}{\frac{1}{n^2}} = \frac{n+1}{n}$$

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

$\sum v_n \rightarrow C \Rightarrow \sum u_n \rightarrow C$
 $\sum v_n \rightarrow D \Rightarrow \sum u_n \rightarrow D$

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

$P > 1 \therefore \sum v_n \rightarrow C \Rightarrow \sum u_n \rightarrow C$

Prob. ② $\frac{x}{1 \cdot 2} + \frac{x^2}{2 \cdot 3} + \frac{x^3}{3 \cdot 4} + \dots \quad x > 0$

$$u_n = \frac{x^n}{n(n+1)} \quad u_{n+1} = \frac{(x)^{n+1}}{(n+1)(n+2)}$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = x$$

$$\begin{array}{ccc} n \rightarrow \infty & u_n & \\ x < 1 & \longrightarrow & \leftarrow \\ x > 1 & \longrightarrow & \rightarrow \end{array}$$

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

② Cauchy's Root Test:

A series of positive term $\sum u_n$ is convergent or divergent according as

$$\lim_{n \rightarrow \infty} u_n^{1/n} < 1 \quad \text{convergent}$$

$$\lim_{n \rightarrow \infty} u_n^{1/n} > 1 \quad \text{Divergent}$$

$$\lim_{n \rightarrow \infty} u_n^{1/n} = 1 \quad \text{case fail.}$$

$$\text{Prob. ① } \left(\frac{2^2}{1^2} - \frac{2}{1} \right)^{-1} + \left(\frac{2^2}{2^2} - \frac{3}{2} \right)^{-2} + \left(\frac{4^2}{3^2} - \frac{4}{3} \right)^{-3} + \dots$$

$$\text{Sol. } u_n = \left[\left(\frac{n+1}{n} \right)^{n+1} - \frac{n+1}{n} \right]^{-1}$$

$$\therefore u_n^{1/n} = \left[\left(\frac{n+1}{n} \right)^{n+1} - \left(\frac{n+1}{n} \right) \right]^{-1} \quad \ln \left(\frac{1}{n} \right) = -1$$

$$= \left(\frac{n+1}{n} \right)^{-1} \left[\left(\frac{n+1}{n} \right)^n - 1 \right]^{-1}$$

$$= \left(1 + \frac{1}{n} \right)^{-1} \left[\left(1 + \frac{1}{n} \right)^n - 1 \right]^{-1}$$

$$\left\{ \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n = e \right\}$$

$$\begin{aligned} \lim_{n \rightarrow \infty} u_n^{1/n} &= \left(e - 1 \right)^{-1} \\ &= \frac{1}{e-1} < 1 \end{aligned}$$

$$\lim_{n \rightarrow \infty} u_n^{1/n} < 1 \quad \text{convergent.}$$

$$\text{Prob. ② } u_n = \frac{c}{(1+n)^{n/2}}$$

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

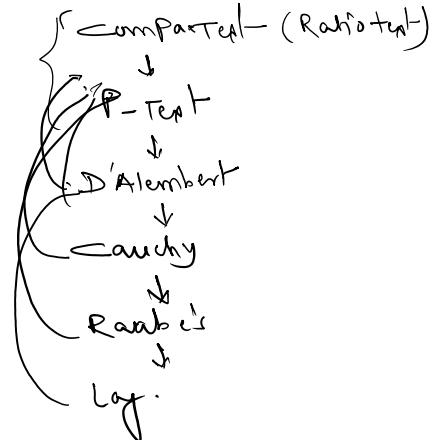
$$\lim_{n \rightarrow \infty} u_n^{\lambda} = \frac{1}{e} < 1$$

② Raabe's Test

$\sum u_n$ of the positive term is c or D

$$\textcircled{i} \quad \lim_{n \rightarrow \infty} n \left(\frac{u_n}{u_{n+1}} - 1 \right) > 1 \quad \rightarrow c$$

$$\textcircled{ii} \quad \lim_{n \rightarrow \infty} n \left(\frac{u_n}{u_{n+1}} - 1 \right) < 1 \quad \rightarrow D$$



Prob. ①

$$x + \frac{x^2}{2 \cdot 4} + \frac{x^4}{2 \cdot 4 \cdot 6} + \frac{x^6}{2 \cdot 4 \cdot 6 \cdot 8} + \dots \quad x > 0$$

$$u_n = \frac{2 \cdot 4 \cdot 6 \cdots (2n)}{2 \cdot 4 \cdot 6 \cdots (2n+1)(2n+2)} x^{2n+2}$$

$$u_{n+1} = \frac{2 \cdot 4 \cdot 6 \cdots (2n)^2 (2n+2)}{2 \cdot 4 \cdot 6 \cdots (2n+3)(2n+4)} x^{2n+4}$$

$$\frac{u_{n+1}}{u_n} = \frac{(2n+2)^2}{(2n+3)(2n+4)} x^2$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \frac{4n^2 \left(1 + \frac{1}{2n} \right)}{4n^2 \left(1 + \frac{2}{2n} \right) \left(1 + \frac{4}{2n} \right)} x^2$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = x^2$$

D'Alembert \rightarrow if $x^2 < 1 \rightarrow c$
 $x^2 \geq 1 \rightarrow D$

If $x^2 = 1$ then test is fail. We use ~~Raabe's Test~~.

$$\frac{u_{n+1}}{u_n} = \frac{(2n+2)^2}{(2n+3)(2n+4)}$$

$$\therefore u_n = \frac{(2n+3)(2n+4)}{2n^2 + 8n + 4}$$

$$= \frac{4n^2 + 14n + 12}{2n^2 + 8n + 4}$$

$$\therefore \frac{u_n}{u_{n+1}} = \frac{(2n+3)(2n+4)}{(2n+2)^2} = \frac{4n^2 + 14n + 12}{4n^2 + 8n + 4}$$

$$n \left(\frac{u_n}{u_{n+1}} - 1 \right) = \frac{6n^2 + 8n}{4n^2 + 8n + 4} = \frac{3n^2 + 4n}{2n^2 + 4n + 2}$$

$$= \frac{3 + \frac{4}{n}}{2 + \frac{4}{n} + \frac{2}{n^2}}$$

$$\lim_{n \rightarrow \infty} n \left(\frac{u_n}{u_{n+1}} - 1 \right) = \frac{3}{2} > 1$$

→ converges.

Logarithmic Test

sum of positive terms

$$\textcircled{1} \quad \lim_{n \rightarrow \infty} \left(n \log \frac{u_n}{u_{n+1}} \right) > 1 \quad \rightarrow C$$

$$< 1 \quad \rightarrow D$$

$\frac{u_{n+1}}{u_n}$ Raabip
log

$$\text{Prob. } \textcircled{1} \quad 1 + \frac{x^2}{1^2} + \frac{x^2}{2^2} + \frac{x^2}{3^2} + \frac{x^2}{4^2} + \dots \quad x > 0$$

D'Alembert's Ratio Test Problems

$$\text{Prob. } \textcircled{1} \quad \frac{x}{1 \cdot 2} + \frac{x^2}{2 \cdot 3} + \frac{x^3}{3 \cdot 4} + \frac{x^4}{4 \cdot 5} + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{2} \quad \frac{x}{1 \cdot 2} + \frac{x^2}{3 \cdot 4} + \frac{x^3}{5 \cdot 6} + \frac{x^4}{7 \cdot 8} + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{3} \quad x + \frac{3}{2}x^2 + \frac{8}{10}x^3 + \frac{15}{17}x^4 + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{4} \quad 1 + 3x + 5x^2 + 7x^3 + 9x^4 + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{5} \quad 1 + \frac{x}{2} + \frac{x^2}{5} + \frac{x^3}{10} + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{6} \quad 2 + \frac{3}{2}x + \frac{4}{3}x^2 + \frac{5}{4}x^3 + \dots \quad x > 0$$

$$\text{Prob. } \textcircled{7} \quad \frac{x^n}{n!} \quad \text{Prob. } \textcircled{8} \quad [\sqrt{n^2 + 1} - n] x^{2n} \quad \text{Prob. } \textcircled{9} \quad \frac{(nx)^n}{n!}, \quad x > 0$$

Cauchy's Root Test

$$\textcircled{1} \quad \sum \left(1 + \frac{1}{n}\right)^{\frac{1}{n}} \quad \textcircled{2} \quad \sum \frac{x^n}{(n)} \quad x > 0$$

$$\textcircled{2} \quad \frac{1^2}{2} + \frac{2^2}{3^2} + \frac{3^2}{4^2} + \frac{4^2}{5^2} + \dots + \frac{n^2}{(n+1)^2}$$

Raabé's Test

$$\textcircled{1} \quad \frac{x}{1} + \frac{1}{2} \cdot \frac{x^2}{2} + \frac{1 \cdot 3}{2 \cdot 4} \frac{x^3}{3} + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6} \frac{x^5}{5} + \dots \quad x > 0$$

$$\textcircled{2} \quad x^2 (\log 2)^q + x^3 (\log 3)^q + x^4 (\log 4)^q + \dots \quad x > 0$$

Logarithmic Test

$$\textcircled{1} \quad u + \frac{2^2 u^2}{1^2} + \frac{3^2 u^3}{2^2} + \frac{4^2 u^4}{3^2} + \dots \quad u > 0$$

$$\textcircled{2} \quad 1 + \frac{u}{2} + \frac{(2 \cdot 1)^2}{2^2} u^2 + \frac{(3 \cdot 2)^2}{4^2} u^3 + \dots \quad u > 0$$

Alternative series

A series of the type $u_1 - u_2 + u_3 - u_4 + \dots$ where $u_n > 0, \forall n \in \mathbb{N}$ is called an alternative series, is denoted by

$$\sum (-1)^{n-1} u_n = u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n + \dots$$

For example

$$\textcircled{1} \quad \sum (-1)^{n-1} = 1 - 1 + 1 - 1 \dots$$

$$\textcircled{2} \quad \sum (-1)^{n-1} \frac{1}{\sqrt{n}} = \frac{1}{\sqrt{1}} - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} - \frac{1}{\sqrt{4}} + \dots$$

Leibnitz Test for convergence of an alternative series

If an alternative series

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

① each term is numerically less than the preceding term i.e.

$$u_{n+1} < u_n \quad \forall n \in \mathbb{N}$$

② $\lim_{n \rightarrow \infty} u_n = 0$

then the series $\sum (-1)^{n-1} u_n$ converges.

Prob. ① $1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \frac{1}{4!} - \dots$

Sol: ① Each term is numerically less than the preceding term i.e.

$$u_{n+1} < u_n \quad \forall n \in \mathbb{N}$$

② $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{n!} = 0$

so, according to Leibnitz's test the given alternating series is convergent.

Absolute convergence

A series $\sum u_n$ which contains both positive and negative terms is said to be absolute convergent if the series $\sum |u_n|$ is convergent.

For example:-

$$\sum u_n = 1 - \frac{1}{2} + \frac{1}{2^2} - \frac{1}{2^3} + \frac{1}{2^4} - \dots + (-1)^{n-1} \frac{1}{2^{n-1}}$$

is absolutely convergent.

$$\sum |u_n| = 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots + \frac{1}{2^{n-1}} + \dots$$

$$\frac{a(1-r^n)}{1-r} = \frac{1 \left(1 - \frac{1}{2^n}\right)}{1 - \frac{1}{2}} = 2 \left(1 - \frac{1}{2^n}\right)$$

② $\sum (-1)^{n-1} \frac{1}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$

$$\sum |u_n| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n} + \dots$$

is not absolutely convergent.

Test for absolutely convergent

$\sum u_n$ — alternative series

$$\sum |u_n|$$

$$\textcircled{1} \quad \lim_{n \rightarrow \infty} \left| \frac{u_n}{u_{n+1}} \right| > 1$$

$$\textcircled{2} \quad \lim_{n \rightarrow \infty} \left\{ n \cdot \left| \frac{u_n}{u_{n+1}} \right| - 1 \right\} > 1$$

$$\textcircled{3} \quad \lim_{n \rightarrow \infty} n \log \left| \frac{u_n}{u_{n+1}} \right| > 1$$

Conditional convergent

A series $\sum u_n$ is said to be conditionally convergent or semi-convergent if $\sum u_n$ is convergent but it is not absolutely convergent.

For example $\sum u_n = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$ is conditionally convergent because $\sum u_n$ is convergent
 $\sum |u_n| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ is divergent.

Theorem ① Every absolute convergent series is convergent but not conversely,

Power series:

A Power series is an infinite series of the form

$$\sum_{n=0}^{\infty} a_n (x - c)^n = a_0 + a_1 (x - c) + a_2 (x - c)^2 + \dots$$

where a_n represent the coefficient of the n th term

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

Interval and Radius of convergence

An interval $(-R, R)$ in which a Power series converge is called the interval of convergence. The number R is called the radius of convergence.
 $(-\infty, \infty)$ $(-\frac{1}{2}, \frac{1}{2})$

$$R=1$$

Test for convergence

$$u_n = a_n x^n$$

$$u_{n+1} = a_{n+1} x^{n+1}$$

$$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1} x^{n+1}}{a_n x^n} \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$$

$$\text{If } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \frac{1}{r}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = |x| \cdot \frac{1}{r} \\ = \left| \frac{x}{r} \right|$$

Applying D'Alembert Ratio test

By D'Alembert Ratio test

$$\left| \frac{x}{r} \right| < 1 \quad \text{i.e.} \quad |x| < r$$

$$\text{i.e.} \quad -r < x < r$$

Interval of the convergence of the series is $(-r, r)$
and the radius of the convergence is r .

Prob. ① obtain the range of convergence of

$$\sum_{n=1}^{\infty} \frac{x^n}{a + \sqrt{n}} \quad x > 0, \quad a > 0$$

Sol: Let $u_n = \frac{x^n}{a + \sqrt{n}}$

$$u_{n+1} = \frac{x^{n+1}}{a + \sqrt{n+1}}$$

$$= a + \sqrt{n} \left(1 + \frac{1}{\sqrt{n}} \right)$$

$$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{\frac{x^{n+1}}{a + \sqrt{n+1}}}{\frac{x^n}{a + \sqrt{n}}} \times \frac{a + \sqrt{n}}{a + \sqrt{n+1}} \\ = x \cdot 1 \\ = x \quad x > 0$$

By D'Alembert Ratio test

① convergent if $x < 1$

① Diverges if $\alpha > 1$

If $\alpha = 1$

$$u_n = \frac{1}{a+n}$$

$$v_n = \frac{1}{\sqrt{n}}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{a+n}$$
$$= 1$$

According to P-test

$$\sum v_n = \sum \frac{1}{\sqrt{n}}$$

$$P = \frac{1}{2} < 1$$

$\sum v_n \rightarrow \text{Diverges} \Rightarrow \sum u_n \rightarrow \infty \text{ divergent.}$

$\alpha > 0 \quad \alpha < 1 \rightarrow \text{convergent}$

The series is convergent $0 < \alpha < 1$

The range of the convergence is

$$0 < \alpha < 1$$

Prob. show that the following series are convergent.

① $1^p - 2^p + 3^p - \dots \quad \text{when } p > 0$

Prob. ② Show that the series

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

is absolutely convergent.

Prob ③ Test for absolute convergence

④ $1 - \frac{1}{2\sqrt{2}} + \frac{1}{3\sqrt{3}} - \frac{1}{4\sqrt{4}} + \dots \quad \infty$

⑤ $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n^2} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$

Prob. ④ Test for convergence the series

$$\sum \frac{(-1)^n + 1}{\sqrt{n}}$$

Prob ⑤ Test for absolute convergence

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{2n-1} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{5} + \dots$$

Prob ⑥ show that

$$\sum (-1)^n \left\{ \sqrt{n^2+1} - n \right\}$$

is conditionally convergent.

Prob ⑦ Test for convergence and absolute convergence

$$1 - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \dots \text{ for } p > 0$$

Prob ⑧ Test for absolute convergence

$$(a) 1 + x + \frac{x^2}{2} + \frac{x^3}{3} + \dots = \text{div}$$

$$(b) 1 - \frac{x^2}{2} + \frac{x^4}{4} - \frac{x^6}{6} + \dots$$

$$(c) x - \frac{x^3}{3} + \frac{x^5}{5} + \dots$$

Prob ⑨ state the value of x for which the following series converge.

$$(i) x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} + \dots = \infty$$

$$(ii) \frac{1}{1-x} + \frac{1}{2(1-x^2)} + \frac{1}{3(1-x^3)} + \dots = \infty$$