

11.4 Series with positive terms

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Remark:

$$\sum_{k=1}^{\infty} a_k \text{ is convergent / divergent } \Leftrightarrow \sum_{k=N}^{\infty} a_k \text{ is convergent / divergent}$$

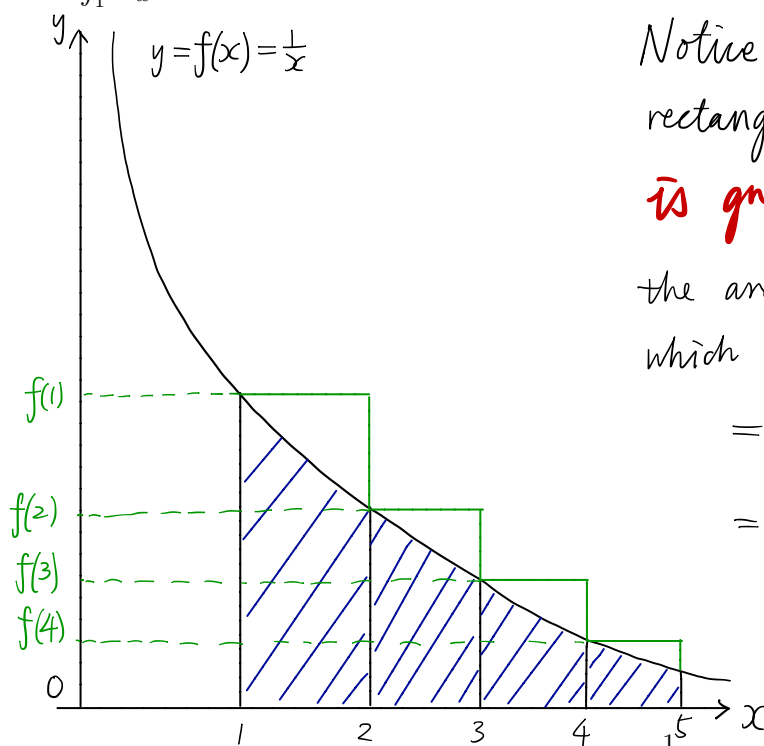
$$\int_1^{\infty} f(x) dx \text{ is convergent / divergent } \Leftrightarrow \int_A^{\infty} f(x) dx \text{ is convergent / divergent}$$

Integral test: Let $f(x)$ be a continuous, nonincreasing, and nonnegative function for $x \geq 1$. Then the infinite series $\sum_{k=1}^{\infty} f(k)$ is convergent or divergent if the improper integral $\int_1^{\infty} f(x) dx$ is convergent or divergent.

There are nice geometric explanations!

Example: Consider the harmonic series $1 + \frac{1}{2} + \frac{1}{3} + \cdots = \sum_{k=1}^{\infty} \frac{1}{k}$, we can find the corresponding

function $f(x) = \frac{1}{x}$ (check it is indeed continuous, nonincreasing and nonnegative), then notice that $\int_1^{\infty} \frac{1}{x} dx$ is divergent, hence the series is also divergent.



Notice the sum of the areas of rectangles is $\sum_{k=1}^{\infty} f(k) = \sum_{k=1}^{\infty} \frac{1}{k}$

is greater (because containing)

the area under the graph of $y = f(x) = \frac{1}{x}$

which is $\int_1^{+\infty} f(x) dx = \int_1^{+\infty} \frac{1}{x} dx$

$$= \lim_{b \rightarrow +\infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow +\infty} \ln x \Big|_1^b$$

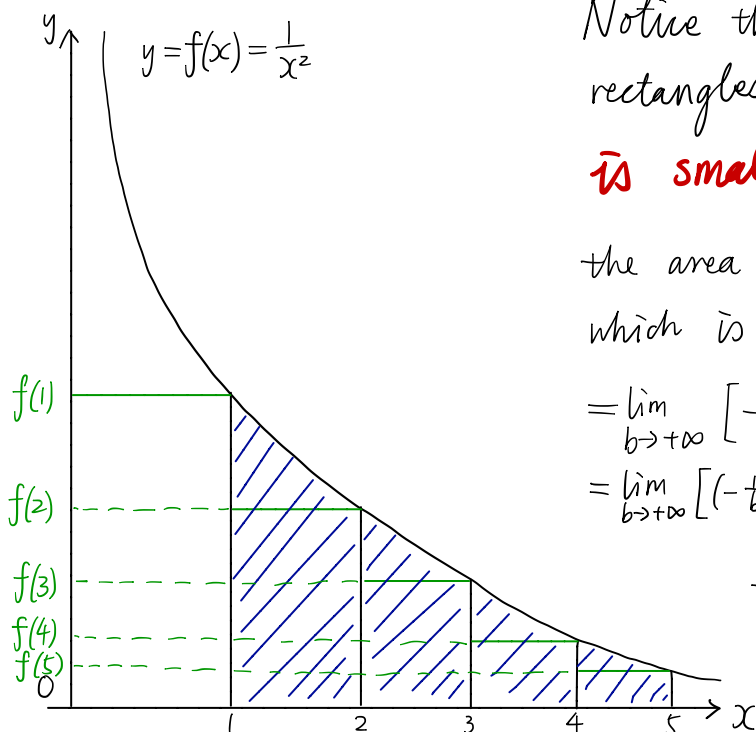
$$= \lim_{b \rightarrow +\infty} [\ln b - \ln 1] \rightarrow +\infty \text{ is divergent}$$

Therefore $\sum_{k=1}^{\infty} \frac{1}{k}$ which is greater is divergent

Example: Consider the series in Basel problem $1 + \frac{1}{4} + \frac{1}{9} + \dots = \sum_{k=1}^{\infty} \frac{1}{k^2}$, we can find the corresponding

function $f(x) = \frac{1}{x^2}$ (check it is indeed continuous, nonincreasing and nonnegative), then notice that

$\int_1^{\infty} \frac{1}{x^2} dx$ is convergent, hence the series is also convergent



Notice the sum of the areas of rectangles is $\sum_{k=2}^{\infty} f(k) = \sum_{k=2}^{\infty} \frac{1}{k^2}$

is smaller (because being contained)

the area under the graph of $y = f(x) = \frac{1}{x^2}$ which is $\int_1^{+\infty} f(x) dx = \int_1^{+\infty} \frac{1}{x^2} dx = \lim_{b \rightarrow +\infty} \int_1^b x^{-2} dx$

$$= \lim_{b \rightarrow +\infty} \left[-x^{-1} \right]_1^b = \lim_{b \rightarrow +\infty} \left[(-b^{-1}) - (-1^{-1}) \right]$$

$$= \lim_{b \rightarrow +\infty} \left[(-\frac{1}{b}) - (-1) \right] = [(-0) - (-1)] = 1 \text{ is convergent}$$

Therefore $\sum_{k=2}^{\infty} \frac{1}{k^2}$ which is smaller is convergent, so is $\sum_{k=1}^{\infty} \frac{1}{k^2}$

Problems: Use the integral test to determine if the following series or improper integrals are convergent

$$\sum_{k=3}^{\infty} \frac{2}{7k\sqrt{\ln k}}$$

First notice $f(x) = \frac{2}{7x\sqrt{\ln x}}$ is continuous, nonincreasing and nonnegative

$$\int_3^{\infty} \frac{2}{7x\sqrt{\ln x}} dx = \lim_{b \rightarrow +\infty} \frac{2}{7} \int_3^b \frac{1}{x\sqrt{\ln x}} dx \quad \begin{matrix} u = \ln x \\ du = \frac{1}{x} dx \end{matrix} \quad \frac{2}{7} \lim_{b \rightarrow +\infty} \int_{\ln 3}^{\ln b} \frac{1}{\sqrt{u}} du$$

$$= \frac{2}{7} \lim_{b \rightarrow +\infty} \int_{\ln 3}^{\ln b} u^{-\frac{1}{2}} du = \frac{2}{7} \lim_{b \rightarrow +\infty} \left[\frac{u^{\frac{1}{2}}}{\frac{1}{2}} \right]_{\ln 3}^{\ln b} = \frac{2}{7} \lim_{b \rightarrow +\infty} \left[2u^{\frac{1}{2}} \right]_{\ln 3}^{\ln b}$$

$$= \frac{4}{7} \lim_{b \rightarrow +\infty} u^{\frac{1}{2}} \Big|_{\ln 3}^{\ln b} = \frac{4}{7} \left[\sqrt{\ln b} - \sqrt{\ln 3} \right] \rightarrow +\infty \text{ divergent}$$

Therefore $\sum_{k=3}^{\infty} \frac{2}{7k\sqrt{\ln k}}$ is divergent

$$\sum_{k=2}^{\infty} \frac{k}{(2k^2+9)^{\frac{4}{3}}}$$

$f(x) = \frac{x}{(2x^2+9)^{\frac{4}{3}}}$ is continuous, nonincreasing and nonnegative

$$\begin{aligned} \int_2^{\infty} \frac{x}{(2x^2+9)^{\frac{4}{3}}} dx &= \lim_{b \rightarrow +\infty} \int_2^b \frac{x}{(2x^2+9)^{\frac{4}{3}}} dx \quad \frac{u=x^2}{du=2x dx} \quad \lim_{b \rightarrow +\infty} \int_{2^2}^{b^2} \frac{1}{(2u+9)^{\frac{4}{3}}} \frac{1}{2} du \\ &= \frac{1}{2} \lim_{b \rightarrow +\infty} \int_4^{b^2} \frac{1}{(2u+9)^{\frac{4}{3}}} du \quad \frac{v=2u+9}{dv=2du} \quad \frac{1}{2} \lim_{b \rightarrow +\infty} \int_{2 \times 4 + 9}^{2b^2 + 9} \frac{1}{v^{\frac{4}{3}}} \frac{1}{2} dv \\ &= \frac{1}{4} \lim_{b \rightarrow +\infty} \int_{17}^{2b^2+9} v^{-\frac{4}{3}} dv = \frac{1}{4} \lim_{b \rightarrow +\infty} \left[\frac{v^{\frac{1}{3}}}{\frac{1}{3}} \right] \Big|_{17}^{2b^2+9} = \frac{3}{4} \lim_{b \rightarrow +\infty} v^{\frac{1}{3}} \Big|_{17}^{2b^2+9} \\ &= \frac{3}{4} \lim_{b \rightarrow +\infty} \left[\sqrt[3]{2b^2+9} - \sqrt[3]{17} \right] = +\infty \end{aligned}$$

$$\int_1^{\infty} \frac{3^x}{10^x} dx$$

$f(x) = \frac{3^x}{10^x} = \left(\frac{3}{10}\right)^x = (0.3)^x$ is continuous, nonincreasing and nonnegative

Notice $\sum_{k=1}^{\infty} 0.3^k = 0.3 + 0.3^2 + 0.3^3 + 0.3^4 + \dots$ is a GS with

$$a = 0.3, \quad r = 0.3, \quad S = \frac{0.3}{1-0.3} = \frac{0.3}{0.7} = \frac{0.3 \times 10}{0.7 \times 10} = \frac{3}{7} \text{ convergent}$$

Therefore $\int_1^{\infty} \frac{3^x}{10^x} dx$ is convergent