

GEOMETRIC SERIES

Why

It is believable that $1/2, 1/4, 1/8, \ldots$ has a convergent series. And likewise with $1/3, 1/9, 1/27, \ldots$. What of $a_k = x^k$ for $x \in \mathbb{R}$.

Definition

Let $x \in \mathbf{R}$. The geometric series of x is the series of the sequence (a_k) defined by $a_k = x^k$.

Characterization of convergence

Does the geometric series of x converge? In other words, does (s_n) defined by $s_n = \sum_{k=1}^n x^k$ have a limit.

For x = 1 and x = -1, we have see (see Real Series) that the series diverges. However for the cases x = 1/2 and x = 1/3 the geometric series converges.

Proposition 1. If |x| < 1, then the geometric series of x converges and

$$\lim_{n \to \infty} \sum_{k=1}^{n} x^k = \frac{x}{1-x}$$

If $|x| \ge 1$ then the geometric series of x diverges.

Proof. Define $s_n = \sum_{k=1}^n x^k$. Then

$$x \cdot s_n = x \cdot (x^1 + x^2 + \dots + x^n)$$

= $x^2 + x^3 + \dots + x^{n+1}$
= $s_n - x + x^{n+1}$.

From which we deduce, $s_n(1-x) = x(1-x^n)$. If $x \neq 1$, then

$$s_n = \frac{1}{1-x}(1-x^n)$$

If |x| < 1, then using the algebra of limits (see Real Limit Algebra) we deduce

$$\lim_{n \to \infty} \frac{1}{1 - x} (1 - x^n) = \frac{1}{1 - x} (1 - 0) = \frac{1}{1 - x},$$

since $\lim_{k\to\infty} x^k = 0$ for |x| < 1.

If x = 1 or x = -1, then we have seen that (s_n) diverges.¹

Future editions will include the trivial account about the case |x| > 1.

