

Real Series

1 Why

We want to sum infinitely many real numbers.

2 Definition

Let n be a natural number. The nth **partial sum** of a sequence of real numbers is the sum of first n elements of the sequence. The first partial sum is the first term of the sequence. The third partial sum is the sum of first three elements of the sequence.

The **series** of the sequence is the sequence of partial sums. The sequence is **summable** if the series converges.

Since there exist sequences which do not converge, there exist sequences which are not summable. Consider the sequence which alternates between +1 and -1, and starts with +1. Its series alternates between +1 and 0, and so does not converge.

2.1 Notation

Let $\{a_n\}_n$ be a sequence of real numbers. For natural number n, define:

$$s_n = \sum_{k=1}^n a_k.$$

Then $\{s_n\}_n$ is the series of $\{a_n\}_n$. If the series converges, then there exists a real number s, the limit, and we write:

$$s = \lim_{n \to \infty} s_n = \lim_{n \to \infty} \sum_{k=1}^n a_k$$

We read these relations aloud as "s is the limit as n goes to infinity of s n" and "s is the limit as n goes to infinity of the sum of a k from k equals 1 to n."

To avoid referencing s_n , we write:

$$\sum_{k=1}^{\infty} a_k = s,$$

read aloud as the "the sum from 1 to infinity of a k is s." The notation is subtle, and requires justification by the algebra of series. TODO