

11.4. Absolute and conditional convergence.

(20)

We have now many tools to deal with positive series. Let's introduce some tools to deal with series with negative terms.

The series $\sum a_n$ converges absolutely if $\sum |a_n|$ converges.

Not all series converge absolutely. The series $\sum a_n$ converges conditionally if $\sum a_n$ converges but $\sum |a_n|$ diverges. So, we have:

series: $\sum a_n \rightarrow \begin{cases} \text{converge} & \text{absolutely, } \sum |a_n| < \infty \\ \text{diverge} & \text{conditionally, } \sum |a_n| \neq \infty \end{cases}$

Example: The series ~~the series~~ $\sum_{n=1}^{\infty} \frac{\sin(n)}{n^2}$ converges absolutely:
 $\sum_{n=1}^{\infty} \left| \frac{\sin(n)}{n^2} \right| \leq \sum_{n=1}^{\infty} \frac{1}{n^2}$ converging p-series.

~~Moreover:~~ Moreover: absolute convergence implies "regular" convergence, namely if $\sum |a_n|$ converges then $\sum a_n$ converges.

Example: The series $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ does not converge absolutely:
 $\sum_{n=1}^{\infty} \left| \frac{(-1)^n}{n} \right| = \sum_{n=1}^{\infty} \frac{1}{n}$ which is a diverging harmonic series.

The convergence of series with positive and negative terms is very hard. Either they converge absolutely (and then they converge), or they are alternating and we have the following test:

Leibniz test: Let $\{a_n\}$ positive ~~monotone~~ sequence, decreasing, $\lim_{n \rightarrow \infty} a_n = 0$.

Then: $S = \sum_{n=1}^{\infty} (-1)^{n-1} a_n$ converges and $0 < S < a_1$ and $S_{2N} \leq S \leq S_{2N+1}$ and $|S - S_{2N}| \leq a_{2N+1}$.

Example: The alternating harmonic series $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ converges by Leibniz.

Example: The alternating series $\sum_{n=0}^{\infty} (-1)^n \frac{3n+4}{2n^2+3n+5}$ converges conditionally. (i) $\sum_{n=0}^{\infty} \left| \frac{3n+4}{2n^2+3n+5} \right|$ diverges by limit comparison test.
 (ii) $a_n = \frac{3n+4}{2n^2+3n+5}$ ~~is~~ positive, $\lim_{n \rightarrow \infty} a_n = 0$, $f(x) = -\frac{(6x^2+16x-3)}{(2x^2+3x+5)^2}$ negative for $x \geq 1$. So \downarrow .