

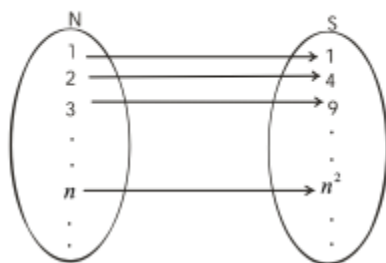
Sequences and Series

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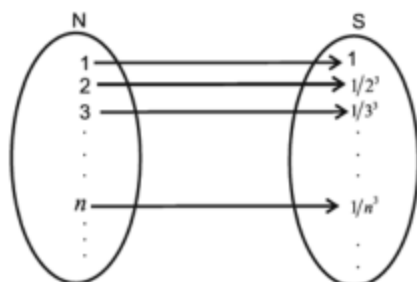
Sequence

A function $f: \mathbb{N} \rightarrow S$, where S is any nonempty set is called a Sequence i.e., for each $n \in \mathbb{N}$, \exists a unique element $f(n) \in S$. The sequence is written as $f(1), f(2), f(3), \dots, f(n), \dots$, and is denoted by $\{f(n)\}$, or $\langle f(n) \rangle$, or $(f(n))$. If $f(n) = n^2$, the sequence is written as $a_1, a_2, a_3, \dots, a_n$ denoted by $\{a_n\}$ or (a_n) . Here $f(n)$ or a_n are the n^{th} terms of the Sequence.

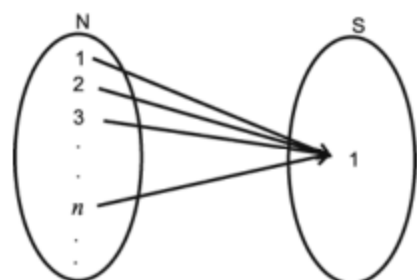
Ex. 1. $1, 4, 9, 16, \dots, n^2, \dots$ (or) $\langle n^2 \rangle$



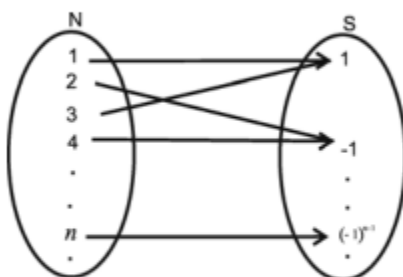
Ex. 2. $\frac{1}{1^3}, \frac{1}{2^3}, \frac{1}{3^3}, \dots, \frac{1}{n^3}, \dots$ (or) $\left(\frac{1}{n^3}\right)$



Ex. 3. $1, 1, 1, \dots, 1, \dots$ or $\langle 1 \rangle$



Ex 4: $1, -1, 1, -1, \dots$ or $\langle (-1)^{n-1} \rangle$



Note : 1. If $S \subseteq \mathbb{R}$ then the sequence is called a *real sequence*.
2. The range of a sequence is almost a countable set.

Kinds of Sequences

1. **Finite Sequence:** A sequence $\langle a_n \rangle$ in which $a_n = 0 \ \forall n > m \in \mathbb{N}$ is said to be a finite Sequence. i.e., A finite Sequence has a finite number of terms.
2. **Infinite Sequence:** A sequence, which is not finite, is an infinite sequence.

Bounds of a Sequence and Bounded Sequence

1. If \exists a number 'M' $\ni a_n \leq M, \forall n \in \mathbb{N}$, the Sequence $\langle a_n \rangle$ is said to be bounded above or bounded on the right.

Ex. $1, \frac{1}{2}, \frac{1}{3}, \dots$ here $a_n \leq 1 \forall n \in \mathbb{N}$

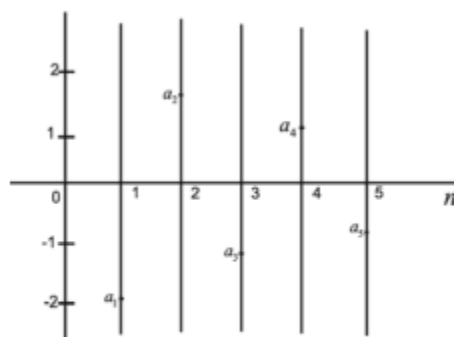
2. If \exists a number 'm' $\ni a_n \geq m, \forall n \in \mathbb{N}$, the sequence $\langle a_n \rangle$ is said to be bounded below or bounded on the left.

Ex. $1, 2, 3, \dots$ here $a_n \geq 1 \forall n \in \mathbb{N}$

3. A sequence which is bounded above and below is said to be bounded.

Ex. Let $a_n = (-1)^n \left(1 + \frac{1}{n}\right)$

n	1	2	3	4
a_n	-2	3/2	-4/3	5/4



From the above figure (see also table) it can be seen that $m = -2$ and $M = \frac{3}{2}$.

\therefore The sequence is bounded.

Limits of a Sequence

A Sequence $\langle a_n \rangle$ is said to tend to limit 'l' when, given any + ve number ' ϵ ', however small, we can always find an integer 'm' such that $|a_n - l| < \epsilon, \forall n \geq m$, and we write $\lim_{n \rightarrow \infty} a_n = l$ or $\langle a_n \rightarrow l \rangle$

Ex. If $a_n = \frac{n^2 + 1}{2n^2 + 3}$ then $\langle a_n \rangle \rightarrow \frac{1}{2}$.

Convergent, Divergent and Oscillatory Sequences

1. **Convergent Sequence:** A sequence which tends to a finite limit, say 'l' is called a Convergent Sequence. We say that the sequence converges to 'l'
2. **Divergent Sequence:** A sequence which tends to $\pm\infty$ is said to be Divergent (or is said to diverge).
3. **Oscillatory Sequence:** A sequence which neither converges nor diverges, is called an Oscillatory Sequence.

Ex. 1. Consider the sequence $2, \frac{3}{2}, \frac{4}{3}, \frac{5}{4}, \dots$ here $a_n = 1 + \frac{1}{n}$

The sequence $\langle a_n \rangle$ is convergent and has the limit 1

$$a_n - 1 = 1 + \frac{1}{n} - 1 = \frac{1}{n} \text{ and } \frac{1}{n} < \epsilon \text{ whenever } n > \frac{1}{\epsilon}$$

Suppose we choose $\epsilon = .001$, we have $\frac{1}{n} < .001$ when $n > 1000$.

Ex. 2. If $a_n = 3 + (-1)^n \frac{1}{n}$, $\langle a_n \rangle$ converges to 3.

Ex. 3. If $a_n = n^2 + (-1)^n$, $\langle a_n \rangle$ diverges.

Ex. 4. If $a_n = \frac{1}{n} + 2(-1)^n$, $\langle a_n \rangle$ oscillates between -2 and 2.

Infinite Series

If $\langle u_n \rangle$ is a sequence, then the expression $u_1 + u_2 + u_3 + \dots + u_n + \dots$ is called an

infinite series. It is denoted by $\sum_{n=1}^{\infty} u_n$ or simply $\sum u_n$

The sum of the first n terms of the series is denoted by s_n

i.e., $s_n = u_1 + u_2 + u_3 + \dots + u_n$; $s_1, s_2, s_3, \dots, s_n$ are called *partial sums*.

Convergent, Divergent and Oscillatory Series

Let $\sum u_n$ be an infinite series. As $n \rightarrow \infty$, there are three possibilities.

(a) **Convergent series:** As $n \rightarrow \infty, s_n \rightarrow$ a finite limit, say 's' in which case the series is said to be convergent and 's' is called its sum to infinity.

Thus $\lim_{n \rightarrow \infty} s_n = s$ (or) simply $Lim s_n = s$

This is also written as $u_1 + u_2 + u_3 + \dots + u_n + \dots \text{to } \infty = s$. (or) $\sum_{n=1}^{\infty} u_n = s$ (or) simply $\sum u_n = s$.

(b) **Divergent series:** If $s_n \rightarrow \infty$ or $-\infty$, the series said to be divergent.

(c) **Oscillatory Series:** If s_n does not tend to a unique limit either finite or infinite it is said to be an *Oscillatory Series*.

Note: Divergent or Oscillatory series are sometimes called non convergent series.

Geometric Series

The series, $1 + x + x^2 + \dots + x^{n-1} + \dots$ is

(i) Convergent when $|x| < 1$, and its sum is $\frac{1}{1-x}$

(ii) Divergent when $x \geq 1$.

(iii) Oscillates finitely when $x = -1$ and oscillates infinitely when $x < -1$.

Proof: The given series is a geometric series with common ratio 'x'

$$\therefore s_n = \frac{1-x^n}{1-x} \quad \text{when } x \neq 1 \quad [\text{By actual division - verify}]$$

(i) When $|x| < 1$:

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \left(\frac{1}{1-x} \right) - \lim_{n \rightarrow \infty} \left(\frac{x^n}{1-x} \right) = \frac{1}{1-x} \quad \left[\text{since } x^n \rightarrow 0 \text{ as } n \rightarrow \infty \right]$$

\therefore The series converges to $\frac{1}{1-x}$

(ii) When $x \geq 1$: $s_n = \frac{x^n - 1}{x - 1}$ and $s_n \rightarrow \infty$ as $n \rightarrow \infty$

\therefore The series is divergent.

(iii) When $x = -1$: when n is even, $s_n \rightarrow 0$ and when n is odd, $s_n \rightarrow 1$

\therefore The series oscillates finitely.

(iv) When $x < -1$, $s_n \rightarrow \infty$ or $-\infty$ according as n is odd or even.

\therefore The series oscillates infinitely.

Some Elementary Properties of Infinite Series

1. The convergence or divergence of an infinite series is unaltered by an addition or deletion of a finite number of terms from it.

2. If some or all the terms of a convergent series of positive terms change their signs, the series will still be convergent.

3. Let $\sum u_n$ converge to 's'

Let 'k' be a non-zero fixed number. Then $\sum ku_n$ converges to ks .

Also, if $\sum u_n$ diverges or oscillates, so does $\sum ku_n$

4. Let $\sum u_n$ converge to 'l' and $\sum v_n$ converge to 'm'. Then

(i) $\sum(u_n + v_n)$ converges to $(l + m)$ and (ii) $\sum(u_n - v_n)$ converges to $(l - m)$

Series of Positive Terms

Consider the series in which all terms beginning from a particular term are +ve.

Let the first term from which all terms are +ve be u_1

Let $\sum u_n$ be such a convergent series of +ve terms. Then, we observe that the convergence is unaltered by any rearrangement of the terms of the series.

Theorem

If $\sum u_n$ is convergent, then $\lim_{n \rightarrow \infty} u_n = 0$.

Proof: $s_n = u_1 + u_2 + \dots + u_n$

$s_{n-1} = u_1 + u_2 + \dots + u_{n-1}$, so that, $u_n = s_n - s_{n-1}$

Suppose $\sum u_n = l$ then $\lim_{n \rightarrow \infty} s_n = l$ and $\lim_{n \rightarrow \infty} s_{n-1} = l$

$\therefore \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} (s_n - s_{n-1})$; $\lim_{n \rightarrow \infty} s_n - \lim_{n \rightarrow \infty} s_{n-1} = l - l = 0$

Note: The converse of the above theorem need not be always true. This can be observed from the following examples.

- (i) Consider the series, $1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} + \dots$; $u_n = \frac{1}{n}$, $\lim_{n \rightarrow \infty} u_n = 0$

But from p -series test (1.3.1) it is clear that $\sum \frac{1}{n}$ is divergent.

- (ii) Consider the series, $\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2} + \dots$

$u_n = \frac{1}{n^2}$, $\lim_{n \rightarrow \infty} u_n = 0$, by p series test, clearly $\sum \frac{1}{n^2}$ converges,

Note : If $\lim_{n \rightarrow \infty} u_n \neq 0$ the series is divergent;

Ex. $u_n = \frac{2^n - 1}{2^n}$, here $\lim_{n \rightarrow \infty} u_n = 1 \therefore \sum u_n$ is divergent.

Tests for the Convergence of an Infinite Series

In order to study the nature of any given infinite series of +ve terms regarding convergence or otherwise, a few tests are given below.

P-Series Test

The infinite series, $\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots$, is

(i) Convergent when $p > 1$, and (ii) Divergent when $p \leq 1$. (JNTU 2002, 2003)

Proof :

Case (i) Let $p > 1$; $p > 1, 3^p > 2^p$; $\Rightarrow \frac{1}{3^p} < \frac{1}{2^p}$

$$\therefore \frac{1}{2^p} + \frac{1}{3^p} < \frac{1}{2^p} + \frac{1}{2^p} = \frac{2}{2^p}$$

$$\text{Similarly, } \frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} < \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} = \frac{4}{4^p}$$

$$\frac{1}{8^p} + \frac{1}{9^p} + \dots + \frac{1}{16^p} < \frac{8}{8^p}, \text{ and so on.}$$

Adding we get

$$\sum \frac{1}{n^p} < 1 + \frac{2}{2^p} + \frac{4}{4^p} + \frac{8}{8^p} + \dots$$

$$\text{i.e., } \sum \frac{1}{n^p} < 1 + \frac{1}{2^{(p-1)}} + \frac{1}{2^{2(p-1)}} + \frac{1}{2^{3(p-1)}} + \dots$$

The RHS of the above inequality is an infinite geometric series with common

ratio $\frac{1}{2^{p-1}} < 1$ (since $p > 1$) The sum of this geometric series is finite.

Hence $\sum_{n=1}^{\infty} \frac{1}{n^p}$ is also finite.

\therefore The given series is convergent.

Case (ii) Let $p=1$; $\sum \frac{1}{n^p} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$

We have, $\frac{1}{3} + \frac{1}{4} > \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$

$$\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{1}{2}$$

$$\frac{1}{9} + \frac{1}{10} + \dots + \frac{1}{16} > \frac{1}{16} + \frac{1}{16} + \dots + \frac{1}{16} = \frac{1}{2} \text{ and so on}$$

$$\therefore \sum \frac{1}{n^p} = 1 + \left(\frac{1}{2} + \frac{1}{3} \right) + \left(\frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} \right) + \dots$$

$$\geq 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots$$

The sum of RHS series is ∞

$$\left(\text{since } s_n = 1 + \frac{n-1}{2} = \frac{n+1}{2} \text{ and } \lim_{n \rightarrow \infty} s_n = \infty \right)$$

\therefore The sum of the given series is also ∞ ; $\therefore \sum_{n=1}^{\infty} \frac{1}{n^p}$ ($p=1$) diverges.

Case (iii) Let $p < 1$, $\sum \frac{1}{n^p} = 1 + \frac{1}{2^p} + \frac{1}{3^p} + \dots$

Since $p < 1, \frac{1}{2^p} > \frac{1}{2}, \frac{1}{3^p} > \frac{1}{3}, \dots$ and so on

$$\therefore \sum \frac{1}{n^p} > 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$$

From the Case (ii), it follows that the series on the RHS of above inequality is divergent.

$$\therefore \sum \frac{1}{n^p} \text{ is divergent, when } P < 1$$

Note: This theorem is often helpful in discussing the nature of a given infinite series.

Comparison Tests

1. Let $\sum u_n$ and $\sum v_n$ be two series of +ve terms and let $\sum v_n$ be convergent.

Then $\sum u_n$ converges,

- (a) If $u_n \leq v_n, \forall n \in N$
 (b) or $\frac{u_n}{v_n} \leq k, \forall n \in N$ where k is > 0 and finite.
 (c) or $\frac{u_n}{v_n} \rightarrow$ a finite limit > 0

Proof: (a) Let $\sum v_n = l$ (finite)

Then, $u_1 + u_2 + \dots + u_n + \dots \leq v_1 + v_2 + \dots + v_n + \dots \leq l > 0$

Since l is finite it follows that $\sum u_n$ is convergent

- (c) $\frac{u_n}{v_n} \leq k \Rightarrow u_n \leq kv_n, \forall n \in N$, since $\sum v_n$ is convergent and $k (> 0)$ is finite,
 $\sum kv_n$ is convergent $\therefore \sum u_n$ is convergent.

- (d) Since $\lim_{n \rightarrow \infty} \frac{u_n}{v_n}$ is finite, we can find a +ve constant $k, \exists \frac{u_n}{v_n} < k, \forall n \in N$
 \therefore from (2), it follows that $\sum u_n$ is convergent

2. Let $\sum u_n$ and $\sum v_n$ be two series of +ve terms and let $\sum v_n$ be divergent. Then $\sum u_n$ diverges,

* 1. If $u_n \geq v_n, \forall n \in N$

or * 2. If $\frac{u_n}{v_n} \geq k, \forall n \in N$ where k is finite and $\neq 0$

or * 3. If $\lim_{n \rightarrow \infty} \frac{u_n}{v_n}$ is finite and non-zero.

Note :

(a) In (1) and (2), it is sufficient that the conditions with * hold $\forall n \in N$

Alternate form of comparison tests : The above two types of comparison tests

2.8.(1) and 2.8.(2) can be clubbed together and stated as follows :

If $\sum u_n$ and $\sum v_n$ are two series of +ve terms such that $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = k$, where k is

non-zero and finite, then $\sum u_n$ and $\sum v_n$ both converge or both diverge.

(b) 1. The above form of comparison tests is mostly used in solving problems.

2. In order to apply the test in problems, we require a certain series $\sum v_n$ whose

nature is already known i.e., we must know whether $\sum v_n$

is convergent or

divergent. For this reason, we call $\sum v_n$

as an 'auxiliary series'.

3. In problems, the geometric series (1.2.2.) and the p-series (1.3.1) can be conveniently used as 'auxiliary series'.

Solved Examples

EXAMPLE 1

Test the convergence of the following series:

$$(a) \frac{3}{1} + \frac{4}{8} + \frac{5}{27} + \frac{6}{64} + \dots \quad (b) \frac{4}{1} + \frac{5}{4} + \frac{6}{9} + \frac{7}{16} + \dots \quad (c) \sum_{n=1}^{\infty} \left[(n^4 + 1)^{1/4} - n \right]$$

SOLUTION

(a) Step 1: To find " u_n " the n^{th} term of the given series. The numerators 3, 4, 5,

6.....of the terms, are in AP.

$$n^{\text{th}} \text{ term } t_n = 3 + (n-1) \cdot 1 = n + 2$$

$$\text{Denominators are } 1^3, 2^3, 3^3, 4^3, \dots, n^{\text{th}} \text{ term} = n^3; \therefore u_n = \frac{n+2}{n^3}$$

Step 2: To choose the auxiliary series $\sum v_n$. In u_n the highest degree of n in the numerator is 1 and that of denominator is 3.

$$\therefore \text{ we take, } v_n = \frac{1}{n^{3-1}} = \frac{1}{n^2}$$

Step 3: $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{n+2}{n^3} \times n^2 = \lim_{n \rightarrow \infty} \frac{n+2}{n} = \lim_{n \rightarrow \infty} \left(1 + \frac{2}{n} \right) = 1$, which is non-zero and finite.

Step 4: Conclusion: $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1$

$\therefore \sum u_n$ and $\sum v_n$ both converge or diverge (by comparison test). But $\sum v_n = \sum \frac{1}{n^2}$ is convergent by p -series test ($p = 2 > 1$); $\therefore \sum u_n$ is convergent.

$$(b) \frac{4}{1} + \frac{5}{4} + \frac{6}{9} + \frac{7}{16} + \dots$$

Step 1: 4, 5, 6, 7,in AP, $t_n = 4 + (n-1)1 = n + 3 \quad \therefore u_n = \frac{n+3}{n^2}$

Step 2: Let $\sum v_n = \frac{1}{n}$ be the auxiliary series

Step 3: $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \left(\frac{n+3}{n^2} \right) \times n = \lim_{n \rightarrow \infty} \left(1 + \frac{3}{n} \right) = 1$, which is non-zero and finite.

Step 4: \therefore By comparison test, both $\sum u_n$ and $\sum v_n$ converge or diverge together.

But $\sum v_n = \sum \frac{1}{n}$ is divergent, by p -series test ($p = 1$); $\therefore \sum u_n$ is divergent.

$$\begin{aligned}
 \text{(c)} \quad \sum_{n=1}^{\infty} \left[(n^4 + 1)^{1/4} - n \right] &= \left\{ n^4 \left(1 + \frac{1}{n^4} \right) \right\}^{1/4} - n = n \left[\left(1 + \frac{1}{n^4} \right)^{1/4} - 1 \right] \\
 &= n \left[1 + \frac{1}{4n^4} + \frac{\frac{1}{4} \left(\frac{1}{4} - 1 \right)}{2!} \cdot \frac{1}{n^8} + \dots - 1 \right] = n \left[\frac{1}{4n^4} - \frac{3}{32n^8} + \dots \right] \\
 &= \frac{1}{4n^3} - \frac{3}{32n^7} + \dots = \frac{1}{n^3} \left[\frac{1}{4} - \frac{3}{32n^4} + \dots \right]
 \end{aligned}$$

Here it will be convenient if we take $v_n = \frac{1}{n^3}$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \left(\frac{1}{4} - \frac{1}{32n^4} + \dots \right) = \frac{1}{4}, \text{ which is non-zero and finite}$$

\therefore By comparison test, $\sum u_n$ and $\sum v_n$ both converge or both diverge. But by p -series test $\sum v_n = \sum \frac{1}{n^3}$ is convergent. ($p = 3 > 1$); $\therefore \sum u_n$ is convergent.

EXAMPLE 2

If $u_n = \frac{\sqrt[3]{3n^2+1}}{\sqrt[4]{2n^3+3n+5}}$ show that $\sum u_n$ is divergent.

SOLUTION

As n increases, u_n approximates to

$$\frac{\sqrt[3]{3n^2}}{\sqrt[4]{2n^3}} = \frac{3^{1/3}}{2^{1/4}} \times \frac{n^{2/3}}{n^{3/4}} = \frac{3^{1/3}}{2^{1/4}} \cdot \frac{1}{n^{1/12}}$$

\therefore If we take $v_n = \frac{1}{n^{1/12}}$, $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{3^{1/3}}{2^{1/4}}$ which is finite.

[(or) *Hint*: Take $v_n = \frac{1}{n^{l_1-l_2}}$, where l_1 and l_2 are indices of 'n' of the largest terms

in denominator and nominator respectively of u_n . Here $v_n = \frac{1}{n^{\frac{3}{4}-\frac{2}{3}}} = \frac{1}{n^{1/12}}$]

By comparison test, $\sum v_n$ and $\sum u_n$ converge or diverge together. But $\sum v_n = \sum \frac{1}{n^{1/12}}$ is

divergent by p -series test (since $p = \frac{1}{12} < 1$)

$\therefore \sum u_n$ is divergent.

Example:3

Test for convergence of the series $\sqrt{\frac{1}{2}} + \sqrt{\frac{2}{3}} + \sqrt{\frac{3}{4}} + \sqrt{\frac{4}{5}} + \dots$

Solution:

$$\text{Here, } u_n = \sqrt{\frac{n}{n+1}}; \quad \text{Take } v_n = \frac{1}{n^{\frac{1}{2}-\frac{1}{2}}} = \frac{1}{n^0} = 1, \quad \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \sqrt{\frac{1}{1+\frac{1}{n}}} = 1 \text{ (finite)}$$

$\sum v_n$ is divergent by p – series test. ($p = 0 < 1$)

\therefore By comparison test, $\sum u_n$ is divergent, (Students are advised to follow the procedure given in ex. 1.2.9(a) and (b) to find “ u_n ” of the given series.

Example:4

Show that $1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{n!} + \dots$ **is convergent.**

Solution:

$$u_n = \frac{1}{n!} \text{ (neglecting 1st term)}$$

$$= \frac{1}{1.2.3 \dots n} < \frac{1}{1.2.2.2 \dots n-1 \text{ times}} = \frac{1}{(2^{n-1})}$$

$$\therefore \sum u_n < 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots$$

which is an infinite geometric series with common ratio $\frac{1}{2} < 1$

$$\therefore \sum \frac{1}{2^{n-1}} \text{ is convergent. (1.2.3(a)). Hence } \sum u_n \text{ is convergent.}$$

Example:5

Test for the convergence of the series $\frac{1}{1.2.3} + \frac{1}{2.3.4} + \frac{1}{3.4.5} + \dots$

Solution:

$$u_n = \frac{1}{n(n+1)(n+2)}; \quad \text{Take } v_n = \frac{1}{n^3} \quad \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{n^3}{n^3 \left(1 + \frac{1}{n}\right) \left(1 + \frac{2}{n}\right)} = 1 \text{ (finite)}$$

\therefore By comparison test, $\sum u_n$, and $\sum v_n$ converge or diverge together. But by p -series test,

$$\sum v_n = \sum \frac{1}{n^3} \text{ is convergent } (p = 3 > 1); \therefore \sum u_n \text{ is convergent.}$$

Example:6

If $u_n = \sqrt{n^4 + 1} - \sqrt{n^4 - 1}$, **show that** $\sum u_n$ **is convergent.**

Solution:

$$\begin{aligned}
 u_n &= n^2 \left(1 + \frac{1}{n^4} \right)^{\frac{1}{2}} - n^2 \left(1 - \frac{1}{n^4} \right)^{\frac{1}{2}} \\
 &= n^2 \left[\left(1 + \frac{1}{2n^4} - \frac{1}{8n^8} + \frac{1}{16n^{12}} - \dots \right) - \left(1 - \frac{1}{2n^4} + \frac{1}{8n^8} - \frac{1}{16n^{12}} + \dots \right) \right] \\
 &= n^2 \left[\frac{1}{n^4} + \frac{1}{8n^{12}} + \dots \right] = \frac{1}{n^2} \left[1 + \frac{1}{8n^{10}} + \dots \right]
 \end{aligned}$$

Take $v_n = \frac{1}{n^2}$, hence $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1$

\therefore By comparison test, $\sum u_n$ and $\sum v_n$ converge or diverge together. But $\sum v_n = \sum \frac{1}{n^2}$ is convergent by p -series test ($p = 2 > 1$) $\therefore \sum u_n$ is convergent.

EXAMPLE 7

Test the series $\frac{1}{1+x} + \frac{1}{2+x} + \frac{1}{3+x} + \dots$ for convergence.

Solution:

$$u_n = \frac{1}{n+x}; \quad \text{take } v_n = \frac{1}{n}, \quad \text{then } \frac{u_n}{v_n} = \frac{n}{n+x} = \frac{1}{1+\frac{x}{n}}$$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{1+\frac{x}{n}} \right) = 1; \sum v_n = \sum \frac{1}{n} \text{ is divergent by } p\text{-series test } (p=1)$$

\therefore By comparison test, $\sum u_n$ is divergent.

EXAMPLE 8

Show that $\sum_{n=1}^{\infty} \sin\left(\frac{1}{n}\right)$ is divergent.

Solution:

$$\begin{aligned}
 u_n &= \sin\left(\frac{1}{n}\right); \quad \text{take } v_n = \frac{1}{n} \\
 \lim_{n \rightarrow \infty} \frac{u_n}{v_n} &= \lim_{n \rightarrow \infty} \frac{\sin\left(\frac{1}{n}\right)}{\left(\frac{1}{n}\right)} = \lim_{t \rightarrow 0} \frac{\sin t}{t} \quad (\text{where } t = 1/n) = 1
 \end{aligned}$$

$\therefore \sum u_n, \sum v_n$ both converge or diverge. But $\sum v_n = \sum \frac{1}{n}$ is divergent

(p -series test, $p=1$); $\therefore \sum u_n$ is divergent.

EXAMPLE 9

Test the series $\sum \sin^{-1}\left(\frac{1}{n}\right)$ for convergence.

SOLUTION

$$u_n = \sin^{-1} \frac{1}{n}; \quad \text{Take} \quad v_n = \frac{1}{n}$$

$$Lt_{n \rightarrow \infty} \frac{u_n}{v_n} = Lt_{n \rightarrow \infty} \frac{\sin^{-1}\left(\frac{1}{n}\right)}{\left(\frac{1}{n}\right)}; = Lt_{\theta \rightarrow 0} \left(\frac{\theta}{\sin \theta} \right) = 1 \left(\text{Taking } \sin^{-1} \frac{1}{n} = \theta \right)$$

But $\sum v_n$ is divergent. Hence $\sum u_n$ is divergent.

EXAMPLE 10

Show that the series $1 + \frac{1}{2^2} + \frac{2^2}{3^3} + \frac{3^3}{4^4} + \dots$ is divergent.

Solution:

Neglecting the first term, the series is $\frac{1}{2^2} + \frac{2^2}{3^3} + \frac{3^3}{4^4} + \dots$. Therefore

$$u_n = \frac{n^n}{(n+1)^{n+1}} = \frac{n^n}{(n+1)(n+1)^n} = \frac{n^n}{n \left(1 + \frac{1}{n}\right) n^n \left(1 + \frac{1}{n}\right)^n} = \frac{1}{n \left(1 + \frac{1}{n}\right) \left(1 + \frac{1}{n}\right)^n};$$

$$\text{Take } v_n = \frac{1}{n}$$

$$\therefore Lt_{n \rightarrow \infty} \frac{u_n}{v_n} = Lt_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n}\right) \left(1 + \frac{1}{n}\right)^n} = Lt_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n}\right)^n} = \frac{1}{e}$$

which is finite and $\sum v_n = \sum \frac{1}{n}$ is divergent by p -series test ($p = 1$)

$\therefore \sum u_n$ is divergent.

D' Alembert's Ratio Test

Let (i) $\sum u_n$ be a series of +ve terms and (ii) $Lt_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k (\geq 0)$

Then the series $\sum u_n$ is (i) convergent if $k < 1$ and (ii) divergent if $k > 1$.

Note: 1 The ratio test fails when $k = 1$. As an example, consider the series, $\sum_{n=1}^{\infty} \frac{1}{n^p}$

$$\text{Here } \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^p = \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right)^p = 1$$

i.e., $k = 1$ for all values of p ,

But the series is convergent if $p > 1$ and divergent if $p \leq 1$, which shows that when $k = 1$, the series may converge or diverge and hence the test fails.

Note: 2 Ratio test can also be stated as follows:

If $\sum u_n$ is series of +ve terms and if $\lim_{n \rightarrow \infty} \frac{u_n}{u_{n+1}} = k$, then $\sum u_n$ is convergent

If $k > 1$ and divergent if $k < 1$ (the test fails when $k = 1$).

Solved Examples

Test for convergence of Series

EXAMPLE 28

$$(a) \quad \frac{x}{1.2} + \frac{x^2}{2.3} + \frac{x^3}{3.4} + \dots$$

SOLUTION

$$u_n = \frac{x^n}{n(n+1)}; \quad u_{n+1} = \frac{x^{n+1}}{(n+1)(n+2)}; \quad \frac{u_{n+1}}{u_n} = \frac{x^{n+1}}{(n+1)(n+2)} \cdot \frac{n(n+1)}{x^n} = \frac{1}{\left(1 + \frac{2}{n}\right)} x.$$

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

\therefore By ratio test $\sum u_n$ is convergent When $|x| < 1$ and divergent when $|x| > 1$;

$$\text{When } x = 1, u_n = \frac{1}{n^2(1 + 1/n)}; \text{ Take } v_n = \frac{1}{n^2}; \quad \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1$$

\therefore By comparison test $\sum u_n$ is convergent.

Hence $\sum u_n$ is convergent when $|x| \leq 1$ and divergent when $|x| > 1$.

(b) $1 + 3x + 5x^2 + 7x^3 + \dots$

SOLUTION

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

\therefore By ratio test $\sum u_n$ is convergent when $|x| < 1$ and divergent when $|x| > 1$

When $x = 1: u_n = 2n-1; \lim_{n \rightarrow \infty} u_n = \infty; \therefore \sum u_n$ is divergent.

Hence $\sum u_n$ is convergent when $|x| < 1$ and divergent when $|x| \geq 1$

(c) $\sum_{n=1}^{\infty} \frac{x^n}{n^2 + 1} \dots\dots\dots$

SOLUTION

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

Hence
$$\frac{u_{n+1}}{u_n} = \left(\frac{n^2 + 1}{n^2 + 2n + 2} \right) x, \quad \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \left[\frac{n^2 \left(1 + \frac{1}{n^2} \right)}{n^2 \left(1 + \frac{2}{n} + \frac{2}{n^2} \right)} \right] (x) = x$$

\therefore By ratio test, $\sum u_n$ is convergent when $|x| < 1$ and divergent when $|x| > 1$ When

$$x = 1: u_n = \frac{1}{n^2 + 1}; \text{ Take } v_n = \frac{1}{n^2}$$

\therefore By comparison test, $\sum u_n$ is convergent when $|x| \leq 1$ and divergent when $|x| > 1$

EXAMPLE 29

Test the series $\sum_{n \rightarrow \infty} \left(\frac{n^2 - 1}{n^2 + 1} \right) x^n, x > 0$ for convergence.

Solution:

$$u_n = \left(\frac{n^2 - 1}{n^2 + 1} \right) x^n; u_{n+1} = \left[\frac{(n+1)^2 - 1}{(n+1)^2 + 1} \right] x^{n+1}$$

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} &= \lim_{n \rightarrow \infty} \left[\left(\frac{n^2 + 2n}{n^2 + 2n + 2} \right) \left(\frac{n^2 + 1}{n^2 - 1} \right) \right] \cdot x \\ &= \lim_{n \rightarrow \infty} \left[\frac{n^4 (1 + 2/n) (1 + 1/n^2)}{n^4 (1 + 2/n + 2/n^2) (1 - 1/n^2)} \right] = x \end{aligned}$$

∴ By ratio test, $\sum u_n$ is convergent when $x < 1$ and divergent when $x > 1$ when $x = 1$,

$$u_n = \frac{n^2 - 1}{n^2 + 1} \quad \text{Take } v_n = \frac{1}{n^0}$$

Applying p -series and comparison test, it can be seen that $\sum u_n$ is divergent when $x = 1$.

∴ $\sum u_n$ is convergent when $x < 1$ and divergent $x \geq 1$

EXAMPLE 30

Show that the series $1 + \frac{2^p}{2} + \frac{3^p}{3} + \frac{4^p}{4} + \dots$, is convergent for all values of p .

SOLUTION

$$\begin{aligned} u_n &= \frac{n^p}{n}; \quad u_{n+1} = \frac{(n+1)^p}{n+1} \\ \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} &= \lim_{n \rightarrow \infty} \left[\frac{(n+1)^p}{n+1} \times \frac{n}{n^p} \right] = \lim_{n \rightarrow \infty} \left\{ \frac{1}{(n+1)} \left(\frac{n+1}{n} \right)^p \right\} \\ &= \lim_{n \rightarrow \infty} \frac{1}{(n+1)} \times \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^p = 0 < 1; \\ \sum u_n &\text{ is convergent for all ' } p \text{ ' .} \end{aligned}$$

EXAMPLE 31

Test the convergence of the following series

$$\frac{1}{1^p} + \frac{1}{3^p} + \frac{1}{5^p} + \frac{1}{7^p} + \dots$$

SOLUTION

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

$$\frac{u_{n+1}}{u_n} = \frac{(2n-1)^p}{(2n+1)^p} = \frac{2^p \cdot n^p (1-1/2n)^p}{2^p n^p (1+1/2n)^p}; \quad \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = 1$$

∴ Ratio test fails.

$$\text{Take } v_n = \frac{1}{n^p}; \quad \frac{u_n}{v_n} = \frac{n^p}{(2n-1)^p} = \frac{1}{2^p \left(1 - \frac{1}{2n}\right)^p}; \quad \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{1}{2^p},$$

which is non – zero and finite

∴ By comparison test, $\sum u_n$ and $\sum v_n$ both converge or both diverge.

But by p – series test, $\sum v_n = \sum \frac{1}{n^p}$ converges when $p > 1$ and diverges when $p \leq 1$

∴ $\sum u_n$ is convergent if $p > 1$ and divergent if $p \leq 1$.

EXAMPLE 32

Test the convergence of the series $\sum_{n=1}^{\infty} \frac{(n+1)x^n}{n^3}; x > 0$

SOLUTION

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

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

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

∴ By ratio test, $\sum u_n$ converges when $x < 1$ and diverges when $x > 1$.

$$\text{When } x = 1, u_n = \frac{n+1}{n^3}$$

Take $v_n = \frac{1}{n^2}$; By comparison test $\sum u_n$ is convergent (give proof)

∴ $\sum u_n$ is convergent if $x \leq 1$ and divergent if $x > 1$.

Raabe's Test

Let $\sum u_n$ be series of +ve terms and let $\lim_{n \rightarrow \infty} \left\{ n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right\} = k$

Then

(i) If $k > 1$, $\sum u_n$ is convergent. (ii) If $k < 1$, $\sum u_n$ is divergent. (The test fails if $k = 1$)

Solved Examples

EXAMPLE 43

Test for convergence the series

$$x + \frac{1}{2} \cdot \frac{x^3}{3} + \frac{1.3}{2.4} \cdot \frac{x^5}{5} + \frac{1.3.5}{2.4.6} \cdot \frac{x^7}{7} + \dots$$

SOLUTION

Neglecting the first term, the series can be taken as,

$$\frac{1}{2} \cdot \frac{x^3}{3} + \frac{1.3}{2.4} \cdot \frac{x^5}{5} + \frac{1.3.5}{2.4.6} \cdot \frac{x^7}{7} + \dots$$

$$1.3.5 \dots \text{are in A.P. } n^{\text{th}} \text{ term} = 1 + (n-1)2 = 2n-1$$

$$2.4.6 \dots \text{are in A.p. } n^{\text{th}} \text{ term} = 2 + (n-1)2 = 2n$$

$$3.5.7 \dots \text{are in A.P } n^{\text{th}} \text{ term} = 3 + (n-1)2 = 2n+1$$

$$\therefore u_n (n^{\text{th}} \text{ term of the series}) = \frac{1.3.5 \dots (2n-1)}{2.4.6 \dots (2n)} \cdot \frac{x^{2n+1}}{2n+1}$$

$$u_{n+1} = \frac{1.3.5 \dots (2n-1)(2n+1)}{2.4.6 \dots (2n)(2n+2)} \cdot \frac{x^{2n+3}}{2n+3}$$

$$\frac{u_{n+1}}{u_n} = \frac{1.3.5 \dots (2n+1)}{2.4.6 \dots (2n+2)} \cdot \frac{x^{2n+3}}{(2n+3)} \cdot \frac{2.4.6 \dots 2n}{1.3.5 \dots (2n-1)} \cdot \frac{(2n+1)}{x^{2n+1}}$$

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

$$\therefore \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{4n^2 \left(1 + \frac{1}{2n}\right)^2}{4n^2 \left(1 + \frac{2}{2n}\right) \left(1 + \frac{3}{2n}\right)} x^2 = x^2$$

\therefore By ratio test, $\sum u_n$ converges if $|x| < 1$ and diverges if $|x| > 1$

If $|x| = 1$ the test fails.

∴ By ratio test, $\sum u_n$ converges if $|x| < 1$ and diverges if $|x| > 1$
 If $|x| = 1$ the test fails.

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

$$\frac{u_n}{u_{n+1}} - 1 = \frac{(2n+2)(2n+3)}{(2n+1)^2} - 1 = \frac{6n+5}{(2n+1)^2}$$

$$\lim_{n \rightarrow \infty} \left\{ n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right\} = \lim_{n \rightarrow \infty} \left(\frac{6n^2 + 5n}{4n^2 + 4n + 1} \right)$$

$$= \lim_{n \rightarrow \infty} \frac{n^2 \left(6 + \frac{5}{n} \right)}{n^2 \left(4 + \frac{4}{n} + \frac{1}{n^2} \right)} = \frac{3}{2} > 1$$

By Raabe's test, $\sum u_n$ converges. Hence the given series is convergent when $|x| \leq 1$ and divergent when $|x| > 1$.

EXAMPLE 44

Test for the convergence of the series

$$1 + \frac{3}{7}x + \frac{3.6}{7.10}x^2 + \frac{3.6.9}{7.10.13}x^3 + \dots; x > 0$$

SOLUTION

Neglecting the first term,

$$u_n = \frac{3.6.9....3n}{7.10.13....3n+4} \cdot x^n$$

$$u_{n+1} = \frac{3.6.9....3n(3n+3)}{7.10.13....(3n+4)(3n+7)} \cdot x^{n+1}$$

$$\frac{u_{n+1}}{u_n} = \frac{3n+3}{3n+7} \cdot x \quad ; \quad \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = x$$

\therefore By ratio test, $\sum u_n$ is convergent when $x < 1$ and divergent when $x > 1$.

When $x = 1$ The ratio test fails. Then

$$\frac{u_n}{u_{n+1}} = \frac{3n+7}{3n+3}; \frac{u_n}{u_{n+1}} - 1 = \frac{4}{3n+3}$$

$$\lim_{n \rightarrow \infty} \left\{ n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right\} = \lim_{n \rightarrow \infty} \left(\frac{4n}{3n+3} \right) = \frac{4}{3} > 1$$

\therefore By Raabe's test, $\sum u_n$ is convergent. Hence the given series converges if $x \leq 1$ and diverges if $x > 1$.

EXAMPLE 45

Examine the convergence of the series $\sum_{n=1}^{\infty} \frac{1^2.5^2.9^2....(4n-3)^2}{4^2.8^2.12^2....(4n)^2}$

SOLUTION

$$u_n = \frac{1^2.5^2.9^2....(4n-3)^2}{4^2.8^2.12^2....(4n)^2}; \quad u_{n+1} = \frac{1^2.5^2.9^2....(4n-3)^2(4n+1)^2}{4^2.8^2.12^2....(4n)^2(4n+4)^2}$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(4n+1)^2}{(4n+4)^2} = 1 \quad (\text{verify})$$

\therefore The ratio test fails. Hence by Raabe's test, $\sum u_n$ is convergent. (give proof)

EXAMPLE 46

Find the nature of the series $\sum \frac{(\ln)^2}{|2n|} x^n, (x > 0)$

SOLUTION

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

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

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

\therefore By ratio test, $\sum u_n$ converges when $\frac{x}{4} < 1$, i. e. $x < 4$; and diverges when $x > 4$;

When $x = 4$, the test fails.

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

$$\frac{u_n}{u_{n+1}} - 1 = \frac{-2n-2}{4(n+1)^2} = \frac{-1}{2(n+1)}; \quad \lim_{n \rightarrow \infty} \left[n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right] = \frac{-1}{2} < 1$$

\therefore By ratio test, $\sum u_n$ is divergent

Hence $\sum u_n$ is convergent when $x < 4$ and divergent when $x \geq 4$

EXAMPLE 47

Test for convergence of the series $\sum \frac{4.7....(3n+1)}{1.2.3....n} x^n$ (JNTU 1996)

Solution:**SOLUTION**

$$u_n = \frac{4.7....(3n+1)}{1.2.3....n} x^n; u_{n+1} = \frac{4.7....(3n+1)(3n+4)}{1.2.3....n(n+1)} x^{n+1}$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \left[\frac{(3n+4)}{(n+1)} \cdot x \right] = 3x$$

∴ By ratio test $\sum u_n$ converges if $3x < 1$ i.e., $x < \frac{1}{3}$ and diverges if $x > \frac{1}{3}$;

If $x = \frac{1}{3}$, the test fails

$$\text{When } x = \frac{1}{3}, n \left[\frac{u_n}{u_{n+1}} - 1 \right] = n \left[\frac{(n+1)3}{3n+4} - 1 \right] = n \left[\frac{-1}{3n+4} \right] = - \frac{1}{\left(3 + \frac{4}{n} \right)}$$

$$\lim_{n \rightarrow \infty} n \left[\frac{u_n}{u_{n+1}} - 1 \right] = -\frac{1}{3} < 1$$

∴ By Raabe's test, $\sum u_n$ is divergent.

∴ $\sum u_n$ is convergent when $x < \frac{1}{3}$ and divergent when $x \geq \frac{1}{3}$

EXAMPLE 48

Test for convergence $2 + \frac{3x}{2} + \frac{4x^2}{3} + \frac{5x^3}{4} + \dots (x > 0)$ (JNTU 2003)

SOLUTION

$$\text{The } n^{\text{th}} \text{ term } u_n = \frac{(n+1)}{n} x^{n-1}; u_{n+1} = \frac{(n+2)}{(n+1)} x^n; \quad \frac{u_{n+1}}{u_n} = \frac{n(n+2)}{(n+1)^2} \cdot x$$

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

∴ By ratio test, $\sum u_n$ is convergent if $x < 1$ and divergent if $x > 1$

If $x = 1$, the test fails.

$$\text{Then } \lim_{n \rightarrow \infty} n \left[\frac{u_n}{u_{n+1}} - 1 \right] = \lim_{n \rightarrow \infty} n \left[\frac{(n+1)^2}{n(n+2)} - 1 \right] = \lim_{n \rightarrow \infty} n \left[\frac{1}{n(n+2)} \right] = 0 < 1$$

∴ By Raabe's test $\sum u_n$ is divergent

∴ $\sum u_n$ is convergent when $x < 1$ and divergent when $x \geq 1$

EXAMPLE 49

Find the nature of the series $\frac{3}{4} + \frac{3.6}{4.7} + \frac{3.6.9}{4.7.10} + \dots \infty$

SOLUTION

$$u_n = \frac{3.6.9.....3n}{4.7.10.....(3n+1)}; u_{n+1} = \frac{3.6.9.....3n(3n+3)}{4.7.10.....(3n+1)(3n+4)}$$

$$\frac{u_{n+1}}{u_n} = \frac{3n+3}{3n+4}; \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{3n(1 + \frac{3}{3n})}{3n(1 + \frac{4}{3n})} = 1$$

Ratio test fails.

$$\begin{aligned} \therefore \lim_{n \rightarrow \infty} \left[n \left\{ \frac{u_n}{u_{n+1}} - 1 \right\} \right] &= \lim_{n \rightarrow \infty} \left[n \left(\frac{3n+4}{3n+3} - 1 \right) \right] \\ &= \lim_{n \rightarrow \infty} \frac{n}{3(n+1)} = \lim_{n \rightarrow \infty} \frac{n}{3n(1 + \frac{1}{n})} = \frac{1}{3} < 1 \end{aligned}$$

\therefore By Raabe's test $\sum u_n$ is divergent.

Cauchy's Root Test

Let $\sum u_n$ be a series of +ve terms and let $\lim_{n \rightarrow \infty} u_n^{1/n} = l$. Then $\sum u_n$ is convergent when $l < 1$ and divergent when $l > 1$

Note : When $\lim_{n \rightarrow \infty} (u_n^{1/n}) = 1$, the root test can't decide the nature of $\sum u_n$. The fact of

this statement can be observed by the following two examples.

1. Consider the series $\sum \frac{1}{n^3}$: $\lim_{n \rightarrow \infty} u_n^{1/n} = \lim_{n \rightarrow \infty} \left(\frac{1}{n^3} \right)^{1/n} = \lim_{n \rightarrow \infty} \left(\frac{1}{n^{1/n}} \right)^3 = 1$
2. Consider the series $\sum \frac{1}{n}$, in which $\lim_{n \rightarrow \infty} u_n^{1/n} = \lim_{n \rightarrow \infty} \frac{1}{n^{1/n}} = 1$

In both the examples given above, $\lim_{n \rightarrow \infty} u_n^{1/n} = 1$. But series (1) is convergent

(p-series test)

And series (2) is divergent. Hence when the $limit=1$, the test fails.

EXAMPLE 51

Test for convergence the infinite series whose nth terms are:

$$(i) \frac{1}{n^{2n}} \quad (ii) \frac{1}{(\log n)^n} \quad (iii) \frac{1}{\left[1 + \frac{1}{n}\right]^{n^2}}$$

Solution:

$$(i) \quad u_n = \frac{1}{n^{2n}}, u_n^{1/n} = \frac{1}{n^2} \quad ; \quad \lim_{n \rightarrow \infty} u_n^{1/n} = \lim_{n \rightarrow \infty} \frac{1}{n^2} = 0 < 1;$$

By root test $\sum u_n$ is convergent.

$$(ii) \quad u_n = \frac{1}{(\log n)^n}; u_n^{1/n} = \frac{1}{\log n} \quad ; \quad \lim_{n \rightarrow \infty} u_n^{1/n} = \lim_{n \rightarrow \infty} \frac{1}{\log n} = 0 < 1;$$

\therefore By root test, $\sum u_n$ is convergent.

$$(iii) \quad u_n = \frac{1}{\left(1 + \frac{1}{n}\right)^{n^2}}; u_n^{1/n} = \frac{1}{\left(1 + \frac{1}{n}\right)^n} \quad \lim_{n \rightarrow \infty} u_n^{1/n} = \lim_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n}\right)^n} = \frac{1}{e} < 1;$$

\therefore By root test $\sum u_n$ is convergent.

EXAMPLE 53

If $u_n = \frac{n^{n^2}}{(n+1)^{n^2}}$, show that $\sum u_n$ is convergent.

Solution:

$$\begin{aligned} \lim_{n \rightarrow \infty} u_n^{1/n} &= \lim_{n \rightarrow \infty} \left[\frac{n^{n^2}}{(n+1)^{n^2}} \right]^{1/n} \quad ; \quad = \lim_{n \rightarrow \infty} \frac{n^n}{(n+1)^n} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^n \\ &= \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right)^n = \frac{1}{e} < 1; \therefore \sum u_n \text{ converges by root test.} \end{aligned}$$

EXAMPLE 55

Test for the convergence of

$$\sum_{n=1}^{\infty} \sqrt{\frac{n}{n+1}} \cdot x^n$$

SOLUTION :

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

\therefore By root test, $\sum u_n$ is convergent if $|x| < 1$ and divergent if $|x| > 1$.

When $|x| = 1$: $u_n = \sqrt{\frac{n}{n+1}}$, taking $v_n = \frac{1}{n^0}$ and applying comparison test, it can be

seen that is divergent

$\sum u_n$ is convergent if $|x| < 1$ and divergent if $|x| \geq 1$.

EXAMPLE 61

$$\frac{2}{1^2}x + \frac{3^2}{2^3}x^2 + \dots + \frac{(n+1)^n \cdot x^n}{n^{n+1}} + \dots, x > 0$$

Test the convergence of the series

Solution:

$$\lim_{n \rightarrow \infty} u_n^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \left[\frac{(n+1)^n \cdot x^n}{n^{n+1}} \right]^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \left[\left(\frac{n+1}{n} \right) \cdot \frac{1}{n^{\frac{1}{n}}} \cdot x \right]$$

$$= \lim_{n \rightarrow \infty} \left[\left(1 + \frac{1}{n} \right) \cdot \frac{1}{n^{\frac{1}{n}}} \cdot x \right] = 1 \cdot 1 \cdot x = x \left[\text{since } \lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1 \right]$$

\therefore By root test, $\sum u_n$ converges if $x < 1$ and diverges when $x > 1$.

When $x = 1$, the test fails.

$$\text{Then } u_n = \left(1 + \frac{1}{n} \right)^n \cdot \frac{1}{n}; \text{ Take } v_n = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n = e \neq 0$$

\therefore By comparison test and p -series test, $\sum u_n$ is divergent.

Hence $\sum u_n$ is convergent when $x < 1$ and divergent when $x \geq 1$.

Integral Test

+ve term series,

$$\phi(1) + \phi(2) + \dots + \phi(n) + \dots$$

where $\phi(n)$ decreases as n increases is convergent or divergent according as the

integral $\int_1^{\infty} \phi(x) dx$ is finite or infinite.

Solved Examples

EXAMPLE 62

Test for convergence the series $\sum_{n=2}^{\infty} \frac{1}{n \log n}$

SOLUTION

$$\int_2^{\infty} \frac{1}{x \log x} dx = \lim_{n \rightarrow \infty} \left[\int_2^n \frac{1}{x \log x} dx \right] = \lim_{n \rightarrow \infty} [\log \log x]_2^n = \infty$$

\therefore By integral test, the given series is divergent.

EXAMPLE 64

Test the series $\sum_{n=1}^{\infty} \frac{n}{e^{n^2}}$ for convergence.

SOLUTION

$$u_n = \frac{n}{e^{n^2}} = \phi(n) \text{ (say);}$$

$\phi(n)$ is +ve and decreases as n increases. So let us apply the integral test.

$$\begin{aligned} \int_1^{\infty} \phi(x) dx &= \int_1^{\infty} x e^{-x^2} dx = \frac{1}{2} \int_1^{\infty} e^{-t} dt \{ t = x^2, dt = 2x dx \} \\ &= -\frac{1}{2} e^{-t} \Big|_1^{\infty} = -\frac{1}{2} \left(0 - \frac{1}{e} \right) = \frac{1}{2e}, \text{ which is finite.} \end{aligned}$$

By integral test, $\sum u_n$ is convergent.

EXAMPLE 65

Apply integral test to test the convergence of the series $\sum_{n=2}^{\infty} \frac{1}{n^2} \sin\left(\frac{\pi}{n}\right)$

Solution:

Let $\phi(n) = \frac{1}{n^2} \sin\left(\frac{\pi}{n}\right)$; $\phi(n)$ decreases as n increases and is +ve.

$$\int_2^{\infty} \phi(x) dx = \int_2^{\infty} \frac{1}{x^2} \sin\left(\frac{\pi}{x}\right) dx; \quad \text{Let } \frac{\pi}{x} = t$$

$$-\frac{1}{\pi} \int_{\pi/2}^0 \sin t dt = \frac{1}{\pi} \cos t \Big|_{\pi/2}^0 = \frac{1}{\pi} \text{ finite, } -\frac{\pi}{x^2} dx = dt; \quad \frac{1}{x^2} dx = -\frac{1}{\pi} dt$$

\therefore By integral test, $\sum u_n$ converges $x = 2 \Rightarrow t = \pi/2$ $x = \infty \Rightarrow t = 0$

Alternating Series

A series, $u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n + \dots$, where u_n are all +ve, is an alternating series.

Leibnitz Test

If in an alternating series $\sum_{n=1}^{\infty} (-1)^{n-1} u_n$, where u_n are all +ve,

(i) $u_n > u_{n+1}, \forall n$, and (ii) $\lim_{n \rightarrow \infty} u_n = 0$, then the series is convergent.

Solved examples

EXAMPLE 68

Test for convergence $\sum \frac{(-1)^{n-1}}{2n-1}$

Solution:

The given series is an alternating series $\sum (-1)^{n-1} u_n$, where $u_n = \frac{1}{2n-1}$

We observe that (i) $u_n > 0, \forall n$ (ii) $u_n > u_{n+1}, \forall n$ (iii) $\lim_{n \rightarrow \infty} u_n = 0$

\therefore By Leibnitz's test, the given series is convergent.

EXAMPLE 69

Show that the series $S = 1 - \frac{1}{3} + \frac{1}{9} - \frac{1}{27} + \dots$ converges.

SOLUTION

The given series is $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{3^{n-1}} = \sum (-1)^{n-1} u_n$, where $u_n = \frac{1}{3^{n-1}}$ is an alternating series in which 1. $u_n > 0, \forall n$ 2. $u_n > u_{n+1}, \forall n$ and 3. $\lim_{n \rightarrow \infty} u_n = 0$;

Hence by Leibnitz's test, it is convergent.

EXAMPLE 70

Test for convergence of the series, $\frac{x}{1+x} - \frac{x^2}{1+x^2} + \frac{x^3}{1+x^3} - + \dots, 0 < x < 1$

SOLUTION

The given series is of the form $\sum \frac{(-1)^{n-1} x^n}{1+x^n} = \sum (-1)^{n-1} u_n$,

where $u_n = \frac{x^n}{1+x^n}$ Since $0 < x < 1$, $u_n > 0, \forall n$;

$$\begin{aligned} \text{Further, } u_n - u_{n+1} &= \frac{x^n}{1+x^n} - \frac{x^{n+1}}{1+x^{n+1}} \\ &= \frac{x^n - x^{n+1}}{(1+x^n)(1+x^{n+1})} = \frac{x^n(1-x)}{(1+x^n)(1+x^{n+1})} \end{aligned}$$

$0 < x < 1 \Rightarrow$ all terms in numerator and denominator of the above expression are +ve.

$$\therefore u_n > u_{n+1}, \forall n.$$

Again, $x^n \rightarrow 0$ as $x^n \rightarrow \infty$ since $0 < x < 1$; $\therefore \lim_{n \rightarrow \infty} u_n = \frac{0}{1+0} = 0$

\therefore By Leibnitz's test, the given series is convergent.

EXAMPLE 72

Test for the convergence of the following series,

$$\frac{1}{6} - \frac{2}{11} + \frac{3}{16} - \frac{4}{21} + \frac{5}{26} - + \dots$$

SOLUTION

Given series, $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{n}{5n+1} = \sum (-1)^{n-1} u_n$ is an alternating series

$$u_n = \frac{n}{5n+1} > 0 \forall n ; \quad \frac{n}{5n+1} - \frac{n+1}{5n+6} = \frac{-1}{(5n+1)(5n+6)} \Rightarrow u_n < u_{n+1}, \forall n$$

Again, $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{n}{5n+1} = \frac{1}{5} \neq 0$

Thus conditions (ii) or (iii) of Leibnitz's test are not satisfied. The given series is not convergent. It is oscillatory.

Absolute convergence

A series $\sum u_n$ is said to be absolutely convergent if the series $\sum |u_n|$ is convergent

Ex. Consider the series

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

$$\sum |u_n| = 1 + \frac{1}{2^3} + \frac{1}{3^3} + \frac{1}{4^3} + \dots = \sum_1^{\infty} \frac{1}{n^3}$$

By p -series test, $\sum |u_n|$ is convergent ($p = 3 > 1$)

Hence $\sum u_n$ is absolutely convergent.

Note: 1. If $\sum u_n$ is a series of +ve terms, then $\sum u_n = \sum |u_n|$.

For such a series, there is no difference between convergence and absolute convergence. Thus a series of +ve terms is convergent as well as absolutely convergent.

2. An absolutely convergent series is convergent. But the converse need not be true.

Consider $\sum_1^{\infty} (-1)^{n-1} \cdot \frac{1}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$

This series is convergent (1.7.3)

But $\sum_1^{\infty} \left| (-1)^{n-1} \cdot \frac{1}{n} \right| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ is divergent (p-series test).

Thus $\sum u_n$ is convergent need not imply that $\sum |u_n|$ is convergent (i.e., $\sum u_n$ is not absolutely convergent).

Conditional Convergence

If the series $\sum |u_n|$ is divergent and $\sum u_n$ is convergent, then $\sum u_n$ is said to be conditionally convergent.

Ex. Consider the Series

$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$ $\sum u_n$ is convergent by Leibnitz's test. (Ex.1.7.3)

But $\sum |u_n| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ is divergent by p -series test.

$\therefore \sum u_n$ is conditionally convergent.

EXAMPLE 77

$$\sum_{n=1}^{\infty} \frac{x^n}{n^3}$$

Find the interval of convergence of the series

SOLUTION

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

$$\lim_{n \rightarrow \infty} \left(\frac{u_{n+1}}{u_n} \right) = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^3 \cdot x = \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right)^3 \cdot x = x$$

By ratio test, the given series converges when $|x| < 1$, i.e., $x \in (-1, 1)$

When $x = 1$, $\sum u_n = \sum \frac{1}{n^3}$, which, is convergent by p -series test.

$\therefore \sum u_n$ is convergent when $x = 1$

Hence, the interval of convergence of the given series is $(-1, 1)$

EXAMPLE 80

Show that the series, $1 - \frac{1}{3} + \frac{1}{3^2} - \frac{1}{3^4} + \dots$ is absolutely convergent.

SOLUTION

$$\sum |u_n| = \sum_{n=1}^{\infty} \frac{1}{3^{n-1}}, \text{ which is a geometric series with common ratio } \frac{1}{3} < 1$$

\therefore It is convergent. Hence given series is absolutely convergent.

EXAMPLE 81

Test for convergence, absolute convergence and conditional convergence of the series,

$$1 - \frac{1}{5} + \frac{1}{9} - \frac{1}{13} + \dots$$

SOLUTION

The given alternating series is of the form $\sum (-1)^{n-1} u_n$, where, $u_n = \frac{1}{4n-3}$.

$$\text{Hence, } u_n > 0 \forall n \in N; \quad u_{n+1} = \frac{1}{4(n+1)-3} = \frac{1}{4n+1}$$

$$\begin{aligned} u_n - u_{n+1} &= \frac{1}{4n-3} - \frac{1}{4n+1} \\ &= \frac{4n+1-4n-3}{(4n-3)(4n+1)} = \frac{-2}{(4n-3)(4n+1)} < 0, \forall n \in N \end{aligned}$$

$$\text{i.e., } u_n > u_{n+1}, \forall n \in N \quad \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{4n-3} = 0;$$

All conditions of Leibnitz's test are satisfied.

Hence $\sum (-1)^{n-1} u_n$ is convergent.

$$|u_n| = \frac{1}{4n-3}; \quad \text{Take } v_n = \frac{1}{n}; \quad \lim_{n \rightarrow \infty} \frac{|u_n|}{v_n} = \lim_{n \rightarrow \infty} \frac{n}{n(4-\frac{3}{n})} = \frac{1}{4} \neq 0 \text{ and finite.}$$

\therefore By comparison test, $\sum |u_n|$ and $\sum v_n$ behave alike.

But by p -series test, $\sum v_n$ is divergent (since $p=1$).

$\sum |u_n|$ is divergent and \therefore The given series is conditionally convergent.

