Sequences § 11.1

We now start a new chapter, Ch. 11, on sequences, series, and power series. This is the final topic of the semester.

4

4

4

4

4

4

4

(

=

Defin An confinite) sequence is an infonite 11st a, 92,93,..., an,... of real numbers. We also use Ean3 and Ean3n=, to denote this sequence.

Eig. We can let an = \frac{1}{2n} for n \gamma 1, which gives
the sequence 1/2, 1/4, 1/8, 1/6, 1/32, ...

Eig. $\frac{1}{2} = \frac{1}{2} =$

E.g. Not all sequences have simple formulas for the nth term. For example, with $a_n = n + digit$ of TT after the decimal point, we have $\{a_n\} = \{1, 4, 1, 5, 9, 2, 6, 5, ...\}$ but there is no easy way to get the n + 1 term here...

Defin The graph of sequence {an3, is the collection of points (1, a,1, (2, 92), (3,93), ... in the plane.

The graph of a sequence is like the graph of a fornition, but we get discrete points instead of a continuous carre. Notice how for this graph, points approach line y=1...

-4 -4 Defin We say the limit of sequence & and is L, written "lim an = L" or "an > L as n > 00"

if, intuitively, we can make the terms an as close to L as we'd like by taking n sufficiently large.

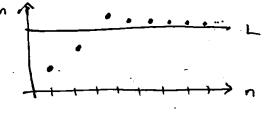
(Precise definition uses & like limits in Calc I.)

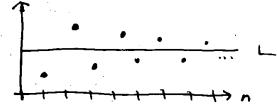
If lim an exists, we say the sequence converges.

Otherwise, we say the sequence diverges.

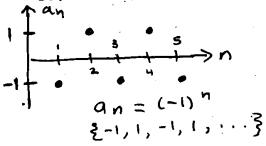
E.g. The sequence an = \frac{n}{n+1} has \lim an = 1 \left(\text{we'll prove} \right).

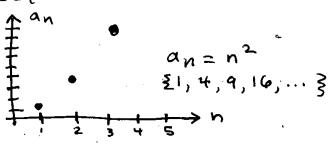
E.g. Some other convergent sequences look like:





E.g. Some divergent sequences are:





Notice now this 2nd example $a_n = n^2$ "goes eff to ∞ ."

Defin the notation "lim $a_n = \infty$ " means that for every M there is an N such that $a_n > M$ for all n > N.

We define "lim $a_n = -\infty$ " similarly.

Eig. $\lim_{n \to \infty} n^2 = \infty$ and $\lim_{n \to \infty} -n = -\infty$.

Having an infinite limit is one way a sequence can diverge

Limits of sequences are very similar to limits of functions: Theorem If f(x) is a function with $f(n)=q_n$ for all positive integers n, then if $\limsup_{x\to\infty} f(x)=L$ also $\limsup_{n\to\infty} a_n=L$.

ش

شا

E

Ł

شنكا

L

Ŀ

E

E

E

ŧ

F

£

E.g. How to find $\lim_{N\to\infty} \frac{\ln(n)}{N}$? Instead, let $f(x) = \frac{\ln(x)}{x}$, then $\lim_{N\to\infty} \frac{\ln(x)}{x} = \lim_{N\to\infty} \frac{1}{1}$ (by L'#6 pital's Rule) $= \lim_{N\to\infty} \frac{1}{1} = 0$

3/18 - So we also have that lim in(n) = 0.

All the basic rules for limits of functions apply to sequences: Theorem (Limit Laws for Sequences)

For convergent sequences Ean3 and Ebn3, we have:

- · 11m (an+bri) = 11m an + 11m bn.
- · lim (c.an) = · C. lim an for any constant cER.
- · lima an · bn = lim an · lim bn
- · lim an = (lim an)/(lim bn) if lim bn ≠0.

Erg. To compute lim m, we can use these rules:

$$\frac{1}{n \to \infty} \frac{n}{n+1} = \frac{1}{n \to \infty} \frac{1}{1+1} = \frac{1}{n \to \infty} \frac{1}{n \to \infty} = \frac{1}{1+0}$$
multiply top
and bottom by n
as claimed!

Another very useful lemma for computing limits of sequences; Lemma If I'm an = L and f(x) is continuous at x=L, then lim f(an) = f(L). E.g. Q: What is lim cos(事)? A: Notice lim I = 0 and cos is continuous at 0, So that 1 im cos (T/n) = cos (0) = 1. Another useful lemma for limits of sequences with signs: Lemma If lim |an |= 0 then lim an = 0. Fig. How to compute lim (-1)"? Since lim 1 =0, we also have that 11m (-17/n = 0. Compare this to an = (-1)", which diverges! One of the most important kind of sequences are the sequences an = r for some fixed number r ETR. When does this sequence converge? We have seen in Calc I that for 0< r<1, $\lim_{x\to\infty} (r^x) = 0 \quad (+ \lim_{x\to\infty} (\frac{1}{2})^x = 0)$ So lime r"=0 for OKKI too. By the absolute value lemma, lim rn = 0 when -1< r<0 as well. n = lim 1 = 1. But other r diverge! Also, chearly limi

for all other r.

で

ナチチ

マーナ

→ →

≠

→

÷

ک ک

ج مر

Monotone and bounded sequences \$11.1

Desing the sequence & ansis increasing if an < anni for all n ≥ 1, and decreasing if an > anni for all n ≥ 1. It is called monotone if it is either increasing or decreasing.

E.g. The sequence an = n is increasing (hence monotone).

The sequence an = (-1)ⁿ is neither increasing nor decreasing.

Desin & ansis bounded above if there itsome M such that an < M for all n ≥ 1, it is bounded below if there is M such that an > M for all n ≥ 1, and it is bounded if it is bounded above and below.

E.g. an = (-1)ⁿ is bounded (above by 2 and below by -2), but an = n is unbounded since it goes off to co.

Clearly a sequence which it anbounded (like an = n) cannot be convergent. Some bounded sequences, like an=(-1)ⁿ.

-

F--

-

6

•

L=

Ŀ

and monotone, then it must converge!

Them (Monotone Sequence Theorem) Every bounded, monotone
(either increasing or decreasing) sequence converges.

are also divergent. But if our sequence is both bounded

Proof

Le an increasing sequence

bounded by M will

converge to an L with LEM

Eig. an = in is bounded and monotore (decreasing)

So it converges, as we were already aware.

Exercise Use the Monotone Convergence Theorem to

explain why an = in converges (which we also knew...)

Series \$11.2 A Series is basically an "infinite sum."

If we have an (infinite) sequence {an3100 = {a, 92, 93, ... } the cornes ponding series is $\sum a_{n} = a_{1} + a_{2} + a_{3} + \dots + a_{n} + \dots$ An infinite Sum like this does not always make sense; ∑n=1+2+3+4+5+···="0" But sometimes we can sum ou-many terms & get a finite number: \(\frac{1}{27} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \ldots = ??? Well, = 0.5, =+ = 0.75, =+ + = 0.875, and it seems that if we add up more and more terms, we don't go off to 00, but instead get closer and closer to 1. Def'n For series \(\San, the associated partial sums are $S_n = \sum_{k=0}^{n} a_k = a_1 + a_2 + \cdots + a_n$ for $n \ge 1$, If lim sn=L then we write \sum an = L and we Say the series converges, otherwise, it diverges. Key iden: $\int_{n=1}^{\infty} a_n = \lim_{n\to\infty} (a_1 + a_2 + \dots + a_n)$ E.9: Let an = in - int = n(n+1). What is 2 n(n+1)? Well, $S_n = (\frac{1}{1-\frac{1}{2}}) + (\frac{1}{2-\frac{1}{2}}) + (\frac{1}{2-\frac{1}{$ = 1 - 1, so that lim Sn = lim 1 - 1 = 1. Thus, $\frac{2}{n} = \frac{1}{n(n+1)} = \frac{2}{n} \left(\frac{1}{n} - \frac{1}{n+1}\right) = 1$

```
One of the most important kind of series are the geometric series:
  \sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + qr^3 + \cdots, for real numbers
  Notice that Sn = a + ar + ar2+ ... + ar n-1
          and r. Sn= ar + ar2+ ... + arn-1 + arn
  \Rightarrow (1-r)\cdot S_n = \alpha
                 S_n = \frac{a - ar^n}{(1 - r)}
  Since lim rn = 0 for IrIXI, we have:
   \sum_{n=1}^{\infty} a_n r^{n-1} = \lim_{n \to \infty} \frac{a - ar^n}{1 - r} = \left(\frac{a}{1 - r}\right) \text{ for } |r| < 1.
               important formula to remember when Inix 1.
 Eg. 2 = = = + + + + + + ic geo. serves
  with a = 1/2 and r=1/2. So \(\in \frac{1}{2n} = \frac{1/2}{1-1/2} = \frac{1}{2}\).
 This is what we expected above!
 For Irl≥1, geo. series \ arn-1 diverges.
 Consider in particular the case a = r = 1.
 Then Zarn-1= 21 = 1+1+1+ ..., so the portial
 sums are Sn = 1+1+ ... +1 = 4, and 11m Sn = 0.
 In general, in order to converge, the terms
    in a series must approach zero:
Theorem (Dirergence Test) If Zan converges,
then lim an = 0. So if lim an #0, Zan diverges.
```

A

999

9

Q

Q

WARNING: The divergence test says that if terms do not go to zero, the series diverges.

But converse does not hold: the terms an cango to O, while the series Zan Still diverges.

The most important (counter) example is the harmonic series:

Of course, ling in =0, but Zin still diverges.

How to see this? I grove the 1 at the start, and

Consider $\frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} + \cdots$

The trick, as shown above, is to break the series into chunks consisting of 1,2,4,8,... terms. If we add up the terms in each chunk, we get a sum bigger than 2. So overall sum is = 2+2+2+++.

But a sam of &-many &'s must diverge!

PSo the harmonic series, which is bigger than that, diverges too.

Theorem (Laws for series)

Let Zan and Zbn converge.

Then • \(\((a_n + b_n) = \(\frac{5}{2} a_n + \frac{5}{2} b_n \)

and · Ec. an = c. Zan for any CER.

WARNING: $\sum_{n=1}^{\infty} a_n \cdot b_n \neq (\sum_{n=1}^{\infty} a_n) \cdot (\sum_{n=1}^{\infty} b_n)$

Integral test for convergence \$11.3 We saw a couple serves whose convergence we could establish because we had a simple formula for the partial sums. That's not possible for most series. We need tools to study convergence. Consider the series = There's no simple formula for its partial sums. But let's draw the following picture: \y=f(x)= 1/x2 pilot the sequence an = n2 & and use this to make rectangles of width = 1 and height = 9n Notice that the area of the nth rectangle = $a_n \times 1 = a_n$, So the sum of a reas = 9, + 92 + 93 + ... = \(\int a_n \). Also notice that we plotted the curve y = f(x) = x2. The area under y=f(x) from x=1 to oo is visibly less than az + az + ay + ... = (= an) - a, But we can compute over under y=f(x) as an improper integral: $\int_{1}^{\infty} \frac{1}{x^{2}} dx = \lim_{t \to \infty} \int_{1}^{t} \frac{1}{x^{2}} dx = \lim_{t \to \infty} \left[-\frac{1}{x} \right]_{1}^{t} = \lim_{t \to \infty} \left(1 - \frac{1}{t} \right) = 1$ Thus, Zan & a, + Sixedx = 1+1 = 2, so in particular

this series converges: it has a finite value.

(Since all the terms are positive, if it diverged it would go off to ∞ . Being bounded means it converges.)

(--

Ļ...

This way of comparing a series to an associated integral is called the integral test for convergence. It can be used to establish divergence as well:

Theorem (Integral Test for Convergence/Divergence) Let f(x) be a continuous, positive, reventually) decreasing function on $[1,\infty)$, and let $a_n = f(n)$ for all $n \ge 1$. 1) If $\int_{1}^{\infty} f(x) dx$ converges, then $\sum_{n=1}^{\infty} a_{n}$ converges. 2) If $\int_{1}^{\infty} f(x) dx$ diverges, then $\sum_{n=1}^{\infty} a_{n}$ diverges. E.g. We saw before that harmonic series I'm diverges. We can also prove this using the integral test: $\int_{1}^{\infty} /x \, dx = \lim_{t \to \infty} \int_{1}^{t} /x \, dx = \lim_{t \to \infty} \left[\ln(x) \right]_{1}^{t} = \lim_{t \to \infty} \ln(t) = \infty$ Comparing $\frac{2}{n}$ and $\frac{1}{n^2}$, a natural question is: for which values of p does the series & no converge? (The book calls these series "p-series".) Theorem The series I no · diverges for P = 1 · converges for P > 1. Pfi First note that if pso then lime no 70, So the series diverges by the Test for Divergence. So suppose $O . Then <math>\int \frac{1}{xp} dx = \frac{1}{1-p} x^{1-p}$ So that Si xp dx = lim [in x 1-p] t = 00, So the serves diverges by the Integral test. We have already seen that \$ 1/2 diverges, Sofinally assume P>1. Then S to dx = (p-1) x P-1 So that \(\frac{1}{xp} dx = \lim \[\frac{-1}{(p-1)x^{p-1}} \] = \frac{1}{p-1} \) So the series converges by the Integral Test.

- - 78

FF

7

-7

. **-** |

--

-1

⊸₽

*

P

-

_

__

-P -A

_

_A

-A

Estimating Remainders with Integrals \$11.3 Integrals are useful for establishing convergence of series, but don't tell us the exact value of the series, Still, they can be used to estimate the value of the series,

As above, let fcx1 be a continuous, positive, decreasing for on $[1,\infty)$ and let an = f(n) to all $n \ge 1$. We want to estimate Value of series $s \ge 2$ an. A simple estimate for any series is a partial sum $s_n = a_1 + a_2 + \cdots + a_n$, for some finite value of n. How good of an estimate is s_n for the true value of the series s? Define the remainder to be $R_n = s - s_n$.

Fig. For s= = 1 = 1 = 1, have S2 = = + 4= = 4, and Know S=1, so R2 = 4.

By boking at the two pictures bolow:

$$\in \frac{0 \text{ ver estimate}}{R_n = a_{n+1} + q_{n+2} + \dots} \le \int_{n}^{\infty} f(x) dx$$

$$\leftarrow \frac{\text{under estimate}}{R_n = a_{n+1} + a_{n+2} + \cdots} \ge \int_{n+1}^{\infty} f(x) dx$$

Theorem We have $\int_{n+1}^{\infty} f(x) dx \in R_n \subseteq \int_n^{\infty} f(x) dx$

Eig. For S= \(\frac{5}{n^2}\), Su=1+\frac{1}{4}+\frac{1}{9}+\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}\)\(\frac{1}{16}\(\frac{1}{16}\)\(\frac{1}{16}

$$\int_{5}^{\infty} \frac{1}{x^{2}} dx \leq R_{4} \leq \int_{4}^{\infty} \frac{1}{x^{2}} dx$$

$$1/5 \leq R_{4} \leq 1/4$$

$$0.2 \le S - 1.42 \le 0.25$$

 $1.62 \le S \le 1.67 \le \text{of } \frac{1}{5} = \frac{1}{5}$

(-

←-

- -

€_

()=

(In fact, $S = \frac{\pi^2}{6} \times 1.64...$, but that result is beyond this class...)

4/10

444

-

-

-

-7

~

-

...

-

-

-2

A

4

~

P

P

2

2

Comparison Tests for Series \$11.4 We know the geometric series $\sum_{n=1}^{\infty} \frac{1}{2^n}$ converges (InI<I). The series $\sum_{n=1}^{\infty} \frac{1}{2^n+1}$ seems very similar, but how an we show it converges or diverges? In fact, we can compare the two series!

Theorem (Direct Comparison Test for series)

Let \(\tilde{\Sigma} \) and \(\tilde{\Sigma} \) be two series whose terms are all positive. Then:

- 1) If Ebn converges and an Ebn for all n then Ean converges too.
- 12) If \(\S \) by diverges and an \(\section \) by all n then \(\S \) and diverges too:

Note: positive terms here is very important!

- E.g. Notice that $\frac{1}{2^n+1} \leq \frac{1}{2^n}$ for all $n \geq 1$, (dividing 1 by a bigger number gives something smaller) So therefore $\sum_{n=1}^{\infty} \frac{1}{2^n+1}$ also converges.
- Eigi Easy to show that if $\sum_{n=1}^{\infty}$ an diverges / converges, tren $\sum_{n=1}^{\infty}$ c. an = $c \cdot \sum_{n=1}^{\infty}$ and also diverges / converges for any nonzero scalar $c \in \mathbb{R} \setminus \{0\}$.

 So $\sum_{n=1}^{\infty} \frac{1}{2n} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n}$ also diverges, like harmonic series.

 And then notice $\frac{1}{2n-1} \stackrel{>}{=} \frac{1}{2n}$ for all $n \stackrel{>}{=} 1$,

 So there fore $\sum_{n=1}^{\infty} \frac{1}{2n-1}$ also diverges by direct comparison.

The series $\sum_{n=1}^{\infty} \frac{1}{2^{n-1}}$ also seems very similar to $\sum_{n=1}^{\infty} \frac{1}{2^{n}}$ So we expect that it would also converge. Unfortunately, \frac{1}{2^{n-1}} > \frac{1}{2^n} for all n = 1, wrong direction of mequality to snow convergence by direct comparison. Instead we can use the following: Theorem (Limit Comparison Test for Serves) Let 2 an and 2 bn be serves with positive terms. Suppose c = lim an exists and c ≠ 0 and c ≠ ± 00. Then E an converges it and only it I be converges. E.g. Notre lim 1/2" = 1 m 2"-1 = 1m 1- 2n = 1, So since $\sum_{n=1}^{\infty} \frac{1}{2^n}$ converges, by Limit-Comparison $\sum_{n=1}^{\infty} \frac{1}{2^{n-1}}$ converges too. Fig. Consider a server like $\sum_{n=1}^{\infty} \frac{3n}{5n^2+n-1}$.

How to decide convergence/divergence? Compare to $\sum_{n=1}^{\infty} \frac{1}{n}$: $\lim_{n\to\infty} \left(\frac{3n}{6n^2+n-1}\right) / \left(\frac{1}{n}\right) = \lim_{n\to\infty} \frac{3n^2}{5n^2+n-1} = \frac{3}{5}$ so by limit comparison, & 3n also diverges. Exercise: Show 5 3n converges Hint: use Limit Comparison to no 12. Key take away: For series whose terms are rational functions, check biggest power of n on top vs. on bottom.