

Calculus II

Series absolute convergence, the ratio and root tests

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2019

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- 1 Alternating Series
 - Estimating Sums
 - Absolute Convergence

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1

Alternating Series

- Estimating Sums
- Absolute Convergence

2

Absolute Convergence and the Ratio and Root Tests

- The Ratio Test
- The Root Test

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Definition (Alternating Series)

An alternating series is a series whose terms are alternately positive and negative.

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Here are two examples:

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \cdots = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}$$

$$-\frac{1}{2} + \frac{2}{3} - \frac{3}{4} + \frac{4}{5} - \frac{5}{6} + \frac{6}{7} - \cdots = \sum_{n=1}^{\infty} (-1)^n \frac{n}{n+1}$$

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The n th term of an alternating series has the form

$$a_n = (-1)^{n-1} b_n \quad \text{or} \quad a_n = (-1)^n b_n$$

where b_n is positive.

Theorem (The Alternating Series Test)

If the alternating series

$$\sum_{n=1}^{\infty} (-1)^{n-1} b_n = b_1 - b_2 + b_3 - b_4 + b_5 - \cdots, \quad b_n > 0$$

satisfies

① $b_{n+1} \leq b_n$ for all n and

② $\lim_{n \rightarrow \infty} b_n = 0$

then the series is convergent.

Example

The alternating harmonic series

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$$

satisfies

- ① $b_{n+1} < b_n$ because $\frac{1}{n+1} < \frac{1}{n}$.
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② $\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$.

Therefore the series is **convergent** by the Alternating Series Test.

Example

The series $\sum_{n=1}^{\infty} (-1)^n \frac{3n}{4n-1}$ is alternating, but

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \frac{3n}{4n-1}$$

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Therefore the series is **divergent** by the basic Divergence Test.

Estimating Sums

This theorem allows us to estimate the size of the remainder $R_n = s - s_n$ in an alternating series.

Theorem (Alternating Series Estimation Theorem)

Let $\sum (-1)^{n-1} b_n$ be the sum of an alternating series that satisfies

① $0 \leq b_{n+1} \leq b_n$ and

② $\lim_{n \rightarrow \infty} b_n = 0$.

Then the size of the error is less than the first omitted term; that is,

$$|R_n| = |s - s_n| \leq b_{n+1}.$$

Example

Find the sum of $\sum_{n=0}^{\infty} \frac{(-1)^n}{n!}$ correct to three decimal places. ($0! = 1$.)

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$$s_6 = 1 - 1 + \frac{1}{2} - \frac{1}{6} + \frac{1}{24} - \frac{1}{120} + \frac{1}{720} \approx 0.368056.$$

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- $|s - s_6| \leq b_7 = \frac{1}{5040} < 0.0002.$
- $s_6 = 1 - 1 + \frac{1}{2} - \frac{1}{6} + \frac{1}{24} - \frac{1}{120} + \frac{1}{720} \approx 0.368056.$
- The error of less than 0.0002 doesn't affect the third decimal place, so $s \approx s_6 \approx 0.368$.

Absolute Convergence and the Ratio and Root Tests

In this section, we start with any series $\sum a_n$ and consider the corresponding series

$$\sum |a_n| = |a_1| + |a_2| + |a_3| + \cdots$$

consisting of the absolute values of the terms of the original series.

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If $\sum a_n$ is a series with all positive terms, then $|a_n| = a_n$ and absolute convergence is the same thing as convergence in this case.

Example

The series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots$$

is absolutely convergent because

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n^2} \right| = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots$$

is a convergent p -series with $p = 2$.

Example

The alternating harmonic series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots$$

is convergent (by the alternating series test, as already demonstrated).

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- Is it absolutely convergent?

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n} \right| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

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The alternating harmonic series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots$$

is convergent (by the alternating series test, as already demonstrated).

- Is it absolutely convergent?

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n} \right| = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

- This is a p -series with $p = 1$.
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- This is a p -series with $p = 1$.
- Therefore $\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n} \right|$ is divergent.
- Therefore $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$ is **not absolutely convergent**.

Definition (Conditionally Convergent)

A series $\sum a_n$ is called conditionally convergent if it is convergent but not absolutely convergent.

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- Question: Is it possible for a series to be absolutely convergent but not convergent?

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- The alternating harmonic series is conditionally convergent.
- Therefore it is possible for a series to be convergent but not absolutely convergent.
- Question: Is it possible for a series to be absolutely convergent but not convergent?
- Answer: No. This is the content of the next theorem.

Theorem (Absolute Convergence Implies Convergence)

If a series is absolutely convergent, then it is convergent.

Example

Determine whether

$$\sum_{n=1}^{\infty} \frac{\cos n}{n^2} = \frac{\cos 1}{1^2} + \frac{\cos 2}{2^2} + \frac{\cos 3}{3^2} + \frac{\cos 4}{4^2} + \dots$$

is convergent or divergent.

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$$0 \leq |\cos n| \leq 1$$

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- Therefore $\sum \frac{\cos n}{n^2}$ is absolutely convergent.

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- Therefore $\sum \frac{1}{n^2}$ is convergent, and so by the Comparison Test, $\sum \frac{|\cos n|}{n^2}$ is also convergent.
- Therefore $\sum \frac{\cos n}{n^2}$ is absolutely convergent.
- Therefore by the previous theorem, $\sum \frac{\cos n}{n^2}$ is convergent.

The Ratio Test

Theorem (The Ratio Test)

- 1 If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L < 1$, then the series $\sum a_n$ is absolutely convergent (and therefore convergent).
- 2 If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L > 1$ or $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$, then the series $\sum a_n$ is divergent.
- 3 If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L = 1$, then the Ratio Test is inconclusive.

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Test the series $\sum_{n=1}^{\infty} (-1)^n \frac{n^3}{3^n}$ for absolute convergence.

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Test the series $\sum_{n=1}^{\infty} (-1)^n \frac{n^3}{3^n}$ for absolute convergence.

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \left| \frac{(-1)^{n+1} \frac{(n+1)^3}{3^{n+1}}}{(-1)^n \frac{n^3}{3^n}} \right| \\ &= \frac{(n+1)^3}{3^{n+1}} \cdot \frac{3^n}{n^3} \\ &= \frac{1}{3} \left(\frac{n+1}{n} \right)^3 \\ &= \frac{1}{3} \left(1 + \frac{1}{n} \right)^3 \end{aligned}$$

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Therefore the series is **absolutely convergent** by the Ratio Test.

Example

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 &= \frac{\cancel{(n+1)}(n+1)^n}{n^n} \cdot \frac{\cancel{3^n} n!}{\textcolor{red}{3}^{n+1} \cancel{(n+1)} n!} \\
 &= \textcolor{red}{3} \left(\frac{n+1}{n} \right)^n
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 &= \frac{\cancel{(n+1)}(n+1)^{\textcolor{red}{n}}}{n^{\textcolor{red}{n}}} \cdot \frac{\cancel{3^n} \cancel{n!}}{3^{\cancel{n}+1} \cancel{(n+1)} n!} \\
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 &= \frac{\cancel{(n+1)}(n+1)^n}{n^n} \cdot \frac{3^n \cancel{n!}}{3^{\cancel{n}+1} \cancel{(n+1)} n!} \\
 &= \frac{1}{3} \left(\frac{\textcolor{red}{n}+1}{\textcolor{red}{n}} \right)^n = \frac{1}{3} \left(\textcolor{red}{1} + \frac{1}{n} \right)^n
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Therefore the series is **?**

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 &\rightarrow \frac{e}{3} < 1
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Therefore the series is **convergent** by the Ratio Test.

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Test the convergence of the series $\sum_{n=1}^{\infty} \frac{n^n}{n!}$.

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Therefore the series is

by the Ratio Test.

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Therefore the series is **divergent** by the Ratio Test.

The Root Test

Theorem (The Root Test)

- 1 If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L < 1$, then the series $\sum a_n$ is absolutely convergent (and therefore convergent).
- 2 If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L > 1$ or $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \infty$, then the series $\sum a_n$ is divergent.
- 3 If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L = 1$, then the Root Test is inconclusive.

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If $L = 1$ in the Ratio Test, don't try the Root Test, because it will be inconclusive too.

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Example

Test convergence of the series $\sum_{n=1}^{\infty} \left(\frac{2n+3}{3n+2} \right)^n$.

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$$a_n = \left(\frac{2n+3}{3n+2} \right)^n$$

$$\sqrt[n]{|a_n|} = \frac{2n+3}{3n+2} \cdot \frac{1}{n} \cdot \frac{n}{1}$$

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$$= \frac{2 + \frac{3}{n}}{3 + \frac{2}{n}}$$

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Therefore the series is

by the Root Test.

Example

Test convergence of the series $\sum_{n=1}^{\infty} \left(\frac{2n+3}{3n+2} \right)^n$.

$$a_n = \left(\frac{2n+3}{3n+2} \right)^n$$

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$$= \frac{2 + \frac{3}{n}}{3 + \frac{2}{n}}$$

$$\rightarrow \frac{2}{3} < 1$$

Therefore the series is **absolutely convergent** by the Root Test.