

# Calculus II

## Series basics

Todor Milev

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# Outline

## 1 Series

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- The sum of a finite sequence/finite formal series is studied in the subject of elementary arithmetics.
- The sum, if convergent, of an infinite sequence/infinite formal series will be defined** in the following slides.

## Example (The ... and $\sum$ notations for series)

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- If that is still ambiguous we should switch to the completely unambiguous  $\sum$  notation.



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- In programming, what objects are similar to  $\sum$ ?

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  - If in doubt or seeking complete rigor we should use the  $\sum$  notation.

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## Example (Sum of a large arithmetic series)

Find the sum of the arithmetic series

$$7 + 4 + 1 - 2 - 5 - \dots - 53 - 56.$$

Let  $s$  denote the sum.

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$$s = -49 \cdot 22/2 = -539.$$

## Theorem (Sum of an arithmetic series)

*The sum of a finite arithmetic series is the average of the first and last terms, multiplied by the number of terms. That is,*

$$a + (a + d) + (a + 2d) + \cdots + (a + (n - 1)d) = \frac{a + (a + (n - 1)d)}{2} n.$$

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Therefore the sum is  $\frac{5+100}{2} \cdot 20 = 105 \cdot 10 = 1050$ .

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Let  $r \neq 1$ . The sum of the finite geometric series  $\sum_{n=1}^M ar^{n-1}$  is  $a \frac{1-r^M}{1-r}$ .

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- If we add the terms, we get the partial sums 1,3,6,10,15.
- After the  $n$ th term, we get  $\frac{n(n+1)}{2}$ .
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- After the  $n$ th term, we get  $1 - \frac{1}{2^n}$ .
- This gets closer and closer to 1. We write  $\sum_{n=1}^{\infty} \frac{1}{2^n} = 1$ .

## Definition (Partial Sum, Convergent, Divergent, Sum)

Given a series  $\sum_{i=1}^{\infty} a_i = a_1 + a_2 + a_3 + \cdots$ , let  $s_n$  denote the  $n$ th partial sum:

$$s_n = \sum_{i=1}^n a_i = a_1 + a_2 + \cdots + a_n$$

If the sequence  $\{s_n\}$  is convergent and  $\lim_{n \rightarrow \infty} s_n = s$ , then we say that the series  $\sum_{i=1}^{\infty} a_i$  is convergent, and we write

$$\sum_{i=1}^{\infty} a_i = s.$$

In this case, we call  $s$  the sum of the series.

If the sequence  $\{s_n\}$  is divergent, then we say that the series  $\sum_{i=1}^{\infty} a_i$  is divergent.

## Example

An important example is the geometric series

$$a + ar + ar^2 + ar^3 + \cdots + ar^{n-1} + \cdots = \sum_{n=1}^{\infty} ar^{n-1}, \quad a \neq 0$$

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- If  $-1 < r < 1$ , then  $r^n \rightarrow 0$ , so the geometric series is convergent and its sum is  $a/(1-r)$ .

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- If  $-1 < r < 1$ , then  $r^n \rightarrow 0$ , so the geometric series is convergent and its sum is  $a/(1-r)$ .
- If  $r > 1$  or  $r \leq -1$ , then  $r^n$  is divergent, so  $\sum_{n=1}^{\infty} ar^{n-1}$  diverges.



This theorem summarizes the results of the previous example.

## Theorem (Convergence of Geometric Series)

*The geometric series*

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \dots$$

*is convergent if  $|r| < 1$  and its sum is*

$$\sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1-r}.$$

*If  $|r| \geq 1$ , the series is divergent.*

*$a$  is called the first term and  $r$  is called the common ratio.*

## Example

Find the sum of the geometric series  $-2 + \frac{6}{5} - \frac{18}{25} + \frac{54}{125} - \dots$

For  $|r| < 1$ , recall that the sum of a **geometric series** is

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- The first term is  $a = ?$  .

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 &= \left( \textcolor{red}{1} - \frac{1}{2} \right) + \left( \frac{1}{2} - \frac{1}{3} \right) + \left( \frac{1}{3} - \frac{1}{4} \right) + \cdots + \left( \frac{1}{k} - \frac{\textcolor{red}{1}}{\textcolor{red}{k} + 1} \right) \\
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Therefore  $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \lim_{k \rightarrow \infty} s_k$

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Therefore  $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \lim_{k \rightarrow \infty} s_k = \lim_{k \rightarrow \infty} \left( 1 - \frac{1}{k+1} \right) = 1$

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$$s_{16} = 1 + \frac{1}{2} + \left(\frac{1}{3} + \frac{1}{4}\right) + \left(\frac{1}{5} + \dots + \frac{1}{8}\right) + \left(\frac{1}{9} + \dots + \frac{1}{16}\right)$$

$$> 1 + \frac{1}{2} + \left(\frac{1}{4} + \frac{1}{4}\right) + \left(\frac{1}{8} + \dots + \frac{1}{8}\right) + \left(\frac{1}{16} + \dots + \frac{1}{16}\right)$$

$$= 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} = 1 + \frac{4}{2}$$

$$\vdots$$

$$s_{2^n} > 1 + \frac{n}{2}$$

Therefore  $s_{2^n} \rightarrow \infty$  as  $n \rightarrow \infty$ , so  $\{s_n\}$  is divergent, so the harmonic series is divergent.