

Calculus II

Series basic facts

Todor Milev

2019

Outline

1 Basic divergence tests

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- 1 Basic divergence tests
- 2 The Integral Test and Estimates of Sums
 - The Integral Test
 - Estimating Sums

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- 2 The Integral Test and Estimates of Sums
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- 3 The Comparison Test

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- Latest version of the .tex sources of the slides:

<https://github.com/tmilev/freecalc>

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Theorem

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This is just a restatement of the previous theorem:

Theorem (The Divergence Test)

If $\lim_{n \rightarrow \infty} a_n$ doesn't exist or if $\lim_{n \rightarrow \infty} a_n \neq 0$, then the series $\sum_{n=1}^{\infty} a_n$ is divergent.

Example

Show that the series $\sum_{n=1}^{\infty} \frac{n^2}{5n^2+4}$ diverges.

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$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{n^2}{5n^2 + 4} \cdot \frac{\frac{1}{n^2}}{\frac{1}{n^2}}$$

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Show that the series $\sum_{n=1}^{\infty} \frac{n^2}{5n^2+4}$ diverges.

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{n^2}{5n^2+4} \cdot \frac{\frac{1}{n^2}}{\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \frac{1}{5 + \frac{4}{n^2}}$$

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Therefore, by the Divergence Test, the series diverges.

The Integral Test and Estimates of Sums

- In general, it is not easy to find the sum of a series.
- We could do this for $\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$ because we found a simple formula for the n th partial sum s_n .
- In the next few sections, we'll learn techniques for showing whether a series is convergent or divergent without explicitly computing its sum.

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

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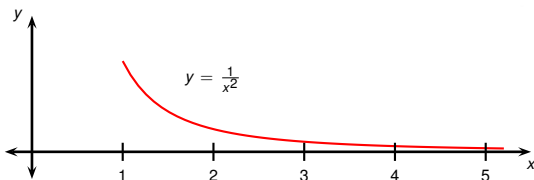
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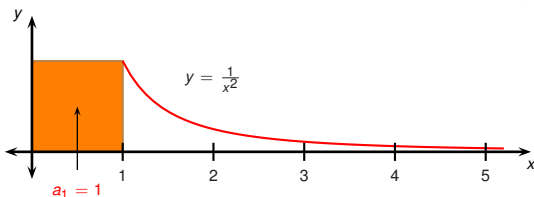


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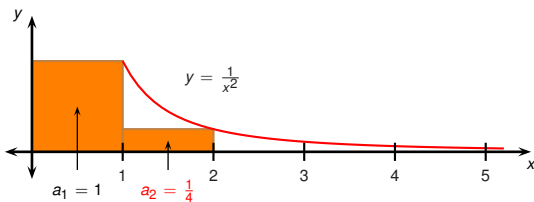


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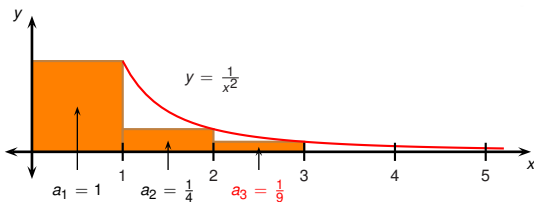


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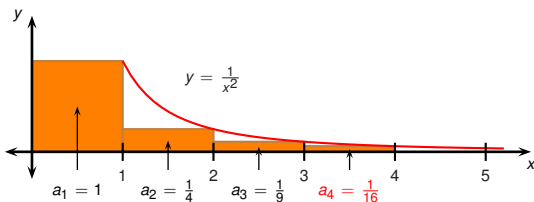


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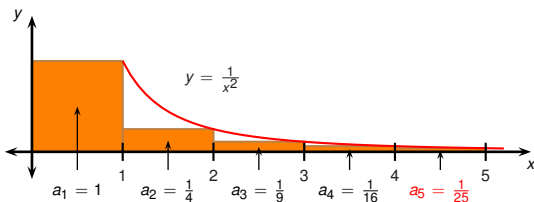


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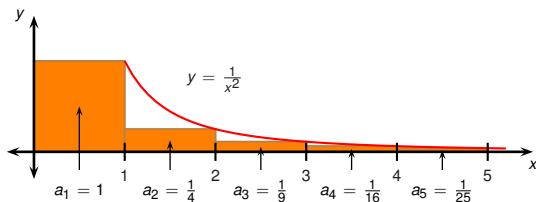
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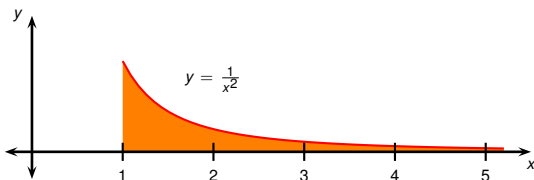


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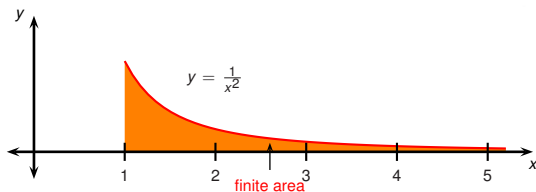


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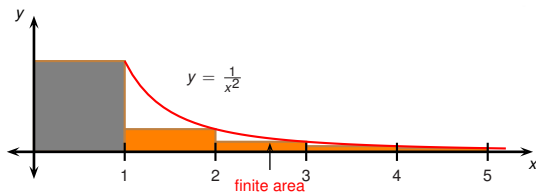


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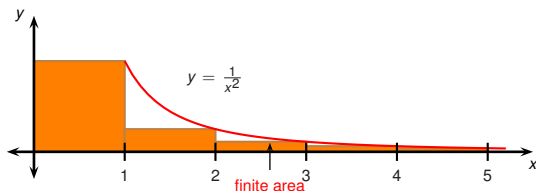


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- Therefore $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent.

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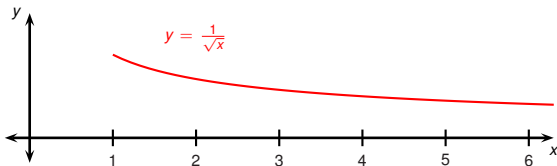
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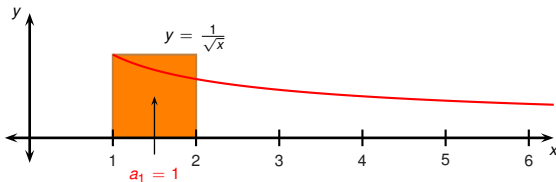


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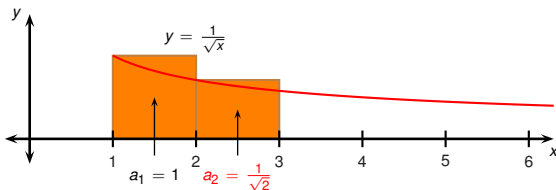
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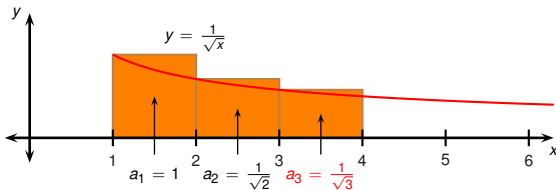
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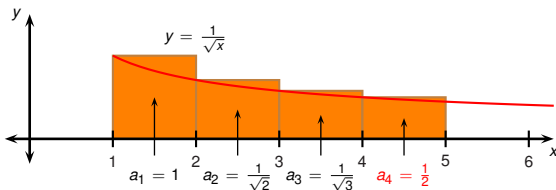


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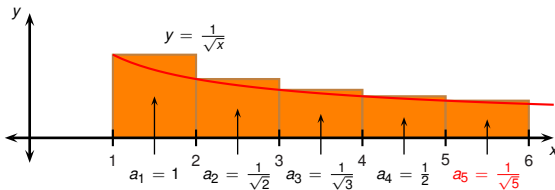


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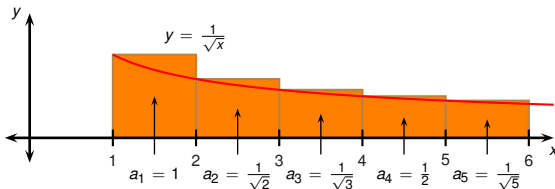


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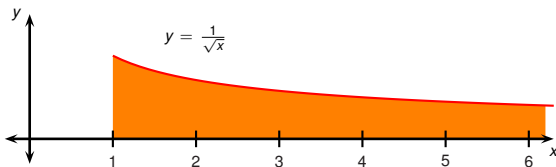
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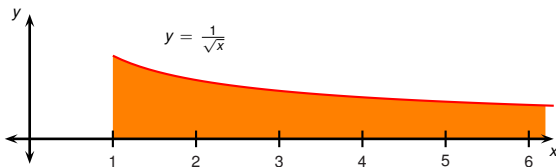


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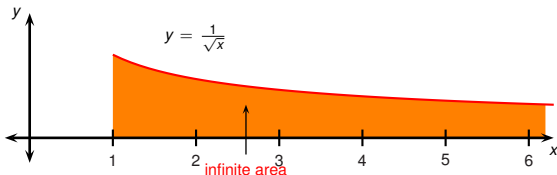
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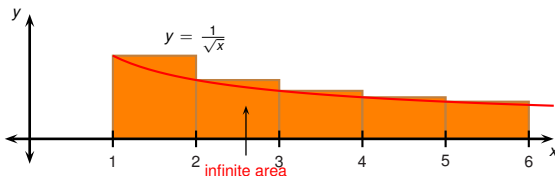
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Theorem (The Integral Test)

Let f be a continuous, positive, decreasing function on $[1, \infty)$ and let $a_n = f(n)$. Then the series $\sum_{n=1}^{\infty} a_n$ is convergent if and only if the improper integral $\int_1^{\infty} f(x)dx$ is convergent. In other words,

- 1 If $\int_1^{\infty} f(x)dx$ is convergent, then $\sum_{n=1}^{\infty} a_n$ is convergent.
- 2 If $\int_1^{\infty} f(x)dx$ is divergent, then $\sum_{n=1}^{\infty} a_n$ is divergent.

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② If $\int_1^{\infty} f(x)dx$ is divergent, then $\sum_{n=1}^{\infty} a_n$ is divergent.

Note that it is not necessary to start the series or the integral at $n = 1$. For instance, to test the series

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

we would use

$$\int_4^{\infty} \frac{1}{(x-3)^2} dx$$

Example

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

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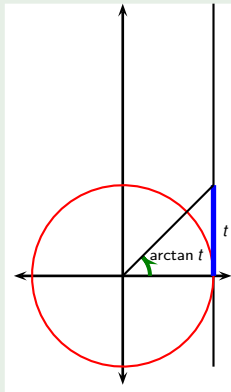
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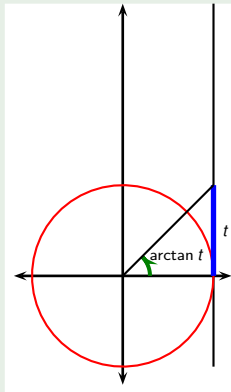


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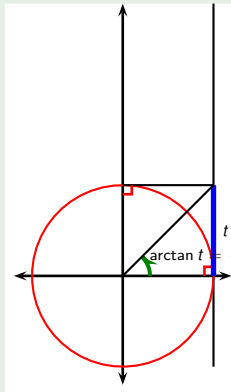


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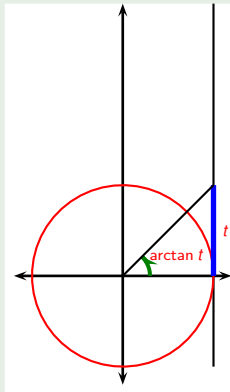


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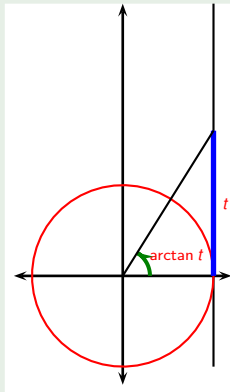


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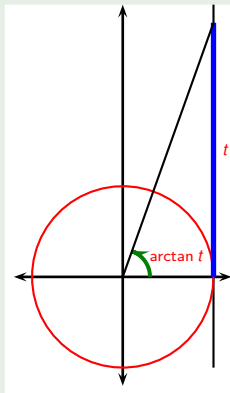


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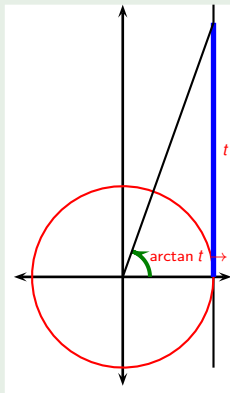


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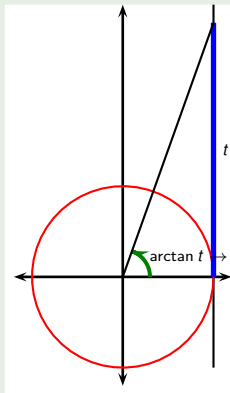


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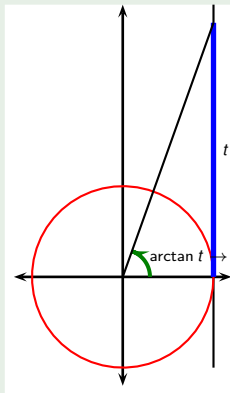
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Therefore $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$ is ?



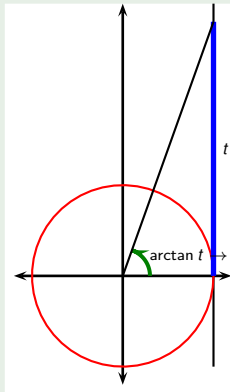
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- If $p = 0$, then $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 1$.
- Therefore for $p \leq 0$ the series is divergent.
- It remains to investigate the case $p > 0$. If $p > 0$, then $f(x) = \frac{1}{x^p}$ is continuous, positive, and decreasing on $[1, \infty)$, so we can use the Integral Test.

$$\int_1^{\infty} \frac{1}{x^p} dx = \begin{cases} \text{convergent} & \text{when } p > 1 \\ \text{divergent} & \text{when } p \leq 1 \end{cases}$$

- $\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^p}$ is convergent when $p > 1$ and divergent when $p \leq 1$.

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This theorem summarizes the results of the previous example.

Theorem (p -series Convergence)

The p -series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ is convergent if $p > 1$ and divergent if $p \leq 1$.

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Therefore $\sum_{n=1}^{\infty} \frac{\ln n}{n}$ is **divergent**.

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Remainder Estimate for the Integral Test

Suppose $f(k) = a_k$, where f is continuous, positive, and decreasing for $x \geq n$, and $\sum a_k$ is convergent with sum s . If $R_n = s - s_n$, then

$$\int_{n+1}^{\infty} f(x)dx \leq R_n \leq \int_n^{\infty} f(x)dx$$

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Therefore the error is at most 0.005.

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Therefore the error is at most 0.005.

To get an accuracy of 0.0005 or better, we want $R_n \leq 0.0005$. Since $R_n \leq \frac{1}{2n^2}$, we want

$$\frac{1}{2n^2} \leq 0.0005, \quad \text{or} \quad n \geq \sqrt{1000} \approx 31.6$$

$$\int_{n+1}^{\infty} f(x)dx \leq R_n \leq \int_n^{\infty} f(x)dx$$

$$\begin{array}{rclclcl} \int_{n+1}^{\infty} f(x)dx & \leq & R_n & \leq & \int_n^{\infty} f(x)dx \\ \textcolor{red}{S}_n + \int_{n+1}^{\infty} f(x)dx & \leq & \textcolor{red}{S}_n + R_n & \leq & \textcolor{red}{S}_n + \int_n^{\infty} f(x)dx \end{array}$$

- Add s_n to both sides of both inequalities.

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- This is a better approximation than just using s_n .

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Theorem (The Comparison Test)

Suppose that $\sum a_n$ and $\sum b_n$ are series with positive terms.

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Determine if $\sum_{n=1}^{\infty} \frac{5}{2n^2+7n+3}$ converges or diverges.

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In order to use the comparison test to see if $\sum a_n$ is convergent or divergent, we need the terms a_n to be

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then the Comparison Test gives no information.

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- 2 smaller than the terms of a divergent series,

then the Comparison Test gives no information.

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- The Comparison Test tells us nothing here.
- Nevertheless, we think $\sum \frac{1}{2^n - 1}$ should converge, because it's so close to $\sum \frac{1}{2^n}$.

Theorem (The Limit Comparison Test)

Suppose that $\sum a_n$ and $\sum b_n$ are series with positive terms. If

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$$

where c is a finite number and $c > 0$, then either both series converge or both series diverge.

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*where **c is a finite number and $c > 0$** , then either both series converge or both series diverge.*

The main thing to check is that c is finite and non-zero.

Example

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

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• $\sum \frac{1}{2^n}$ is a geometric series.

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- $\sum \frac{1}{2^n}$ is a convergent geometric series.
- By the Limit Comparison Test $\sum \frac{1}{2^n - 1}$ is convergent too.

Example

Test the series $\sum_{n=1}^{\infty} \frac{2n^2 + 3n}{\sqrt{7} + n^5}$ for convergence or divergence.

Example

Test the series $\sum_{n=1}^{\infty} \frac{2n^2 + 3n}{\sqrt{7 + n^5}}$ for convergence or divergence.

- The dominant part of the numerator is and the dominant part of the denominator is

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Test the series $\sum_{n=1}^{\infty} \frac{2n^2 + 3n}{\sqrt{7} + n^5}$ for convergence or divergence.

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- $\sum \frac{2}{n^{\frac{1}{2}}}$ is a constant multiple of a p -series with $p = \frac{1}{2}$.

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- $\sum \frac{2}{n^{1/2}}$ is a constant multiple of a p -series with $p = \frac{1}{2}$.
- Therefore $\sum \frac{2}{n^{1/2}}$ is divergent, and so is $\sum \frac{2n^2 + 3n}{\sqrt{7 + n^5}}$.