

Calculus II

Lecture 16

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`https://github.com/tmilev/freecalc`

2020

Outline

1 Series

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- The sum, if convergent, of an infinite sequence/infinite formal series will be defined** in the following slides.

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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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Let s denote the sum.

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An arithmetic series is a series whose terms are an arithmetic sequence.

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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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Theorem (The sum of a finite geometric series)

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 $\frac{1}{2}, \frac{3}{4}, \frac{7}{8}, \frac{15}{16}, \frac{31}{32}$.
- After the n th term, we get $1 - \frac{1}{2^n}$.

- Does it make sense to add infinitely many numbers?
- Sometimes yes, sometimes no.
- Consider the series $\sum_{n=1}^{\infty} n$.

$$1 + 2 + 3 + 4 + 5 + \cdots + n + \cdots$$

- If we add the terms, we get the partial sums 1,3,6,10,15.
- After the n th term, we get $\frac{n(n+1)}{2}$.
- This goes to ∞ as n gets bigger.
- Now consider the series $\sum_{n=1}^{\infty} \frac{1}{2^n}$.

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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

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

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 s_n - rs_n & = & a - ar^n \\
 s_n & = & \frac{a(1-r^n)}{1-r}
 \end{array}$$

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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

$$a + ar + ar^2 + ar^3 + \dots$$

Example

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

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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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Example

Find the sum of the geometric series

$$-2 + \frac{6}{5} - \frac{18}{25} + \frac{54}{125} - \dots$$

- The first term is $a = ?$.

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

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Example

Find the sum of the geometric series

$$-2 + \frac{6}{5} - \frac{18}{25} + \frac{54}{125} - \dots$$

- The first term is $a = -2$.

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- The common ratio is $r = ?$

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- Therefore the sum is

$$\sum_{n=1}^{\infty} (-2) \left(-\frac{3}{5}\right)^{n-1} = \frac{(-2)}{1 - (-\frac{3}{5})}$$

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$$\sum_{n=1}^{\infty} (-2) \left(-\frac{3}{5}\right)^{n-1} = \frac{(-2)}{1 - \left(-\frac{3}{5}\right)} = -\frac{2}{\frac{8}{5}}$$

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

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Example

Write the number $2.\overline{317} = 2.3171717 \dots$ as a quotient of integers.

Example

Write the number $2.3\overline{17} = 2.3171717\dots$ as a quotient of integers.

$$2.3171717\dots = 2.3 + \frac{17}{10^3} + \frac{17}{10^5} + \frac{17}{10^7} + \dots$$

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$$2.3171717\dots = 2.3 + \frac{\quad}{1 - \quad}$$

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- $a = \frac{17}{10^3}$ and $r = \frac{1}{10^2}$.

$$2.3171717\ldots = 2.3 + \frac{\frac{17}{10^3}}{1 - \frac{1}{10^2}} = 2.3 + \frac{\frac{17}{1000}}{\frac{99}{100}}$$

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- $a = \frac{17}{10^3}$ and $r = \frac{1}{10^2}$.

$$\begin{aligned} 2.3171717\ldots &= 2.3 + \frac{\frac{17}{10^3}}{1 - \frac{1}{10^2}} = 2.3 + \frac{\frac{17}{1000}}{\frac{99}{100}} \\ &= \frac{23}{10} + \frac{17}{990} \end{aligned}$$

Example

Write the number $2.3\overline{17} = 2.3171717\dots$ as a quotient of integers.

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$$a_n = \frac{1}{n(n+1)} = ?$$

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

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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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Show that the harmonic series $\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$ diverges.

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

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