Calculus 2

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Calculus 2

Lecture 6

Infinite Series

The Integral Test

THEOREM **The Integral Test**

If f is positive, continuous, and decreasing for $x \geq 1$ and $a_n = f(n)$, then

$$\sum_{n=1}^{\infty} a_n \quad \text{and} \quad \int_1^{\infty} f(x)\, dx$$

either both converge or both diverge.

Example

Apply the Integral Test to the series $\displaystyle\sum_{n=1}^{\infty} \frac{n}{n^2+1}$.

The Integral Test

Solution The function $f(x) = x/(x^2 + 1)$ is positive and continuous for $x \geq 1$. To determine whether f is decreasing, find the derivative.

$$f'(x) = \frac{(x^2 + 1)(1) - x(2x)}{(x^2 + 1)^2} = \frac{-x^2 + 1}{(x^2 + 1)^2}$$

So, $f'(x) < 0$ for $x > 1$ and it follows that f satisfies the conditions for the Integral Test. You can integrate to obtain

$$\begin{aligned}
\int_1^\infty \frac{x}{x^2 + 1}\,dx &= \frac{1}{2}\int_1^\infty \frac{2x}{x^2 + 1}\,dx \\
&= \frac{1}{2}\lim_{b\to\infty}\int_1^b \frac{2x}{x^2 + 1}\,dx \\
&= \frac{1}{2}\lim_{b\to\infty}\Big[\ln(x^2 + 1)\Big]_1^b \\
&= \frac{1}{2}\lim_{b\to\infty}\left[\ln(b^2 + 1) - \ln 2\right] \\
&= \infty.
\end{aligned}$$

So, the series *diverges*.

Alternating Series

If $\sum a_n$ is a positive series,

then $\sum (-1)^n a_n$ is an alternating series.

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

Alternating Series

$$\sum_{n=0}^{\infty}\left(-\frac{1}{2}\right)^n = \sum_{n=0}^{\infty}(-1)^n\frac{1}{2^n}$$
$$= 1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \frac{1}{16} - \cdots$$

is an *alternating geometric series* with $r = -\frac{1}{2}$. Alternating series occur in two ways: either the odd terms are negative or the even terms are negative.

THEOREM **Alternating Series Test**

Let $a_n > 0$. The alternating series

$$\sum_{n=1}^{\infty}(-1)^n a_n \quad \text{and} \quad \sum_{n=1}^{\infty}(-1)^{n+1} a_n$$

converge when the two conditions listed below are met.

1. $\lim\limits_{n\to\infty} a_n = 0$

2. $a_{n+1} \le a_n$, for all n

Example

Determine the convergence or divergence of

$$\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}.$$

Solution Note that $\lim_{n\to\infty} a_n = \lim_{n\to\infty} \frac{1}{n} = 0$. So, the first condition of Theorem is satisfied. Also note that the second condition of Theorem 9.14 is satisfied because

$$a_{n+1} = \frac{1}{n+1} \leq \frac{1}{n} = a_n$$

for all n. So, applying the Alternating Series Test, you can conclude that the series converges.

Alternating Series

Example **When the Alternating Series Test Does Not Apply**

The alternating series

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

passes the second condition of the Alternating Series Test because $a_{n+1} \leq a_n$ for all n. You cannot apply the Alternating Series Test, however, because the series does not pass the first condition. In fact, the series diverges.

Absolute and Conditional Convergence

Definitions of Absolute and Conditional Convergence

1. The series $\Sigma\, a_n$ is **absolutely convergent** when $\Sigma\, |a_n|$ converges.
2. The series $\Sigma\, a_n$ is **conditionally convergent** when $\Sigma\, a_n$ converges but $\Sigma\, |a_n|$ diverges.

THEOREM **Absolute Convergence**

If the series $\Sigma\, |a_n|$ converges, then the series $\Sigma\, a_n$ also converges.

Example

Determine whether each of the series is convergent or divergent,
Classify convergent series as absolutely or conditionally convergent.

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

Solution

This series can be shown to be convergent by the Alternating Series Test. Moreover, because the p-series

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

diverges, the given series is *conditionally* convergent.

Example

Determine whether each of the series is convergent or divergent,
Classify convergent series as absolutely or conditionally convergent.

Solution

In this case, the Alternating Series Test indicates that the series converges. However, the series

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

diverges by direct comparison with the terms of the harmonic series. Therefore, the given series is *conditionally* convergent.

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Rearrangement of Series

A finite sum such as

$$1 + 3 - 2 + 5 - 4$$

can be rearranged without changing the value of the sum. This is not necessarily true of an infinite series—it depends on whether the series is absolutely convergent or conditionally convergent.

1. If a series is *absolutely convergent*, then its terms can be rearranged in any order without changing the sum of the series.
2. If a series is *conditionally convergent*, then its terms can be rearranged to give a different sum.

The Ratio Test

This section begins with a test for absolute convergence—the **Ratio Test.**

THEOREM **Ratio Test**

Let $\Sigma\, a_n$ be a series with nonzero terms.

1. The series $\Sigma\, a_n$ converges absolutely when $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| < 1$.

2. The series $\Sigma\, a_n$ diverges when $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| > 1$ or $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| = \infty$.

3. The Ratio Test is inconclusive when $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| = 1$.

The Ratio and Root Tests

Example

Determine the convergence or divergence of

$$\sum_{n=0}^{\infty} \frac{2^n}{n!}.$$

Solution

REMARK

$$\frac{n!}{(n+1)!} = \frac{n!}{(n+1)n!} = \frac{1}{n+1}.$$

Solution Because

$$a_n = \frac{2^n}{n!}$$

you can write the following.

$$\begin{aligned}
\lim_{n\to\infty}\left|\frac{a_{n+1}}{a_n}\right| &= \lim_{n\to\infty}\left[\frac{2^{n+1}}{(n+1)!} \div \frac{2^n}{n!}\right] \\
&= \lim_{n\to\infty}\left[\frac{2^{n+1}}{(n+1)!} \cdot \frac{n!}{2^n}\right] \\
&= \lim_{n\to\infty}\frac{2}{n+1} \\
&= 0 < 1
\end{aligned}$$

This series converges because the limit of $|a_{n+1}/a_n|$ is less than 1.

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Example

Determine whether each series converges or diverges.

a. $\sum_{n=0}^{\infty} \frac{n^2 2^{n+1}}{3^n}$ **b.** $\sum_{n=1}^{\infty} \frac{n^n}{n!}$

Solution

a. This series converges because the limit of $|a_{n+1}/a_n|$ is less than 1.

$$\lim_{n\to\infty}\left|\frac{a_{n+1}}{a_n}\right| = \lim_{n\to\infty}\left[(n+1)^2\left(\frac{2^{n+2}}{3^{n+1}}\right)\left(\frac{3^n}{n^2 2^{n+1}}\right)\right]$$

$$= \lim_{n\to\infty}\frac{2(n+1)^2}{3n^2}$$

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

Infinite Series

b. This series diverges because the limit of $|a_{n+1}/a_n|$ is greater than 1.

$$\begin{aligned}
\lim_{n\to\infty}\left|\frac{a_{n+1}}{a_n}\right| &= \lim_{n\to\infty}\left[\frac{(n+1)^{n+1}}{(n+1)!}\left(\frac{n!}{n^n}\right)\right] \\
&= \lim_{n\to\infty}\left[\frac{(n+1)^{n+1}}{(n+1)}\left(\frac{1}{n^n}\right)\right] \\
&= \lim_{n\to\infty}\frac{(n+1)^n}{n^n} \\
&= \lim_{n\to\infty}\left(1+\frac{1}{n}\right)^n \\
&= e > 1
\end{aligned}$$

The Root Test

THEOREM 9.18 Root Test

1. The series $\Sigma\, a_n$ converges absolutely when $\lim_{n \to \infty} \sqrt[n]{|a_n|} < 1$.

2. The series $\Sigma\, a_n$ diverges when $\lim_{n \to \infty} \sqrt[n]{|a_n|} > 1$ or $\lim_{n \to \infty} \sqrt[n]{|a_n|} = \infty$.

3. The Root Test is inconclusive when $\lim_{n \to \infty} \sqrt[n]{|a_n|} = 1$.

The Root Test

Example Determine the convergence or divergence of

$$\sum_{n=1}^{\infty} \frac{e^{2n}}{n^n}.$$

Solution: You can apply the Root Test as follows

$$\begin{aligned}
\lim_{n\to\infty} \sqrt[n]{|a_n|} &= \lim_{n\to\infty} \sqrt[n]{\frac{e^{2n}}{n^n}} \\
&= \lim_{n\to\infty} \frac{e^{2n/n}}{n^{n/n}} \\
&= \lim_{n\to\infty} \frac{e^2}{n} \\
&= 0 < 1
\end{aligned}$$

Because this limit is less than 1, you can conclude that the series converges absolutely (and therefore converges).

Strategies for Testing Series

GUIDELINES FOR TESTING A SERIES FOR CONVERGENCE OR DIVERGENCE

1. Does the nth term approach 0? If not, the series diverges.
2. Is the series one of the special types—geometric, p-series, telescoping, or alternating?
3. Can the Integral Test, the Root Test, or the Ratio Test be applied?
4. Can the series be compared favorably to one of the special types?

Example

Determine the convergence or divergence of each series.

a. $\displaystyle\sum_{n=1}^{\infty} \frac{n+1}{3n+1}$ **b.** $\displaystyle\sum_{n=1}^{\infty} \left(\frac{\pi}{6}\right)^n$ **c.** $\displaystyle\sum_{n=1}^{\infty} ne^{-n^2}$

d. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{3n+1}$ **e.** $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{3}{4n+1}$ **f.** $\displaystyle\sum_{n=1}^{\infty} \frac{n!}{10^n}$

g. $\displaystyle\sum_{n=1}^{\infty} \left(\frac{n+1}{2n+1}\right)^n$

Solution

Infinite Series

a. For this series, the limit of the nth term is not 0 $\left(a_n \to \frac{1}{3} \text{ as } n \to \infty\right)$. So, by the nth-Term Test, the series diverges.

b. This series is geometric. Moreover, because the ratio of the terms

$$r = \frac{\pi}{6}$$

is less than 1 in absolute value, you can conclude that the series converges.

c. Because the function

$$f(x) = xe^{-x^2}$$

is easily integrated, you can use the Integral Test to conclude that the series converges.

d. The nth term of this series can be compared to the nth term of the harmonic series. After using the Limit Comparison Test, you can conclude that the series diverges.

e. This is an alternating series whose nth term approaches 0. Because $a_{n+1} \leq a_n$, you can use the Alternating Series Test to conclude that the series converges.

f. The nth term of this series involves a factorial, which indicates that the Ratio Test may work well. After applying the Ratio Test, you can conclude that the series diverges.

g. The nth term of this series involves a variable that is raised to the nth power, which indicates that the Root Test may work well. After applying the Root Test, you can conclude that the series converges.

SUMMARY OF TESTS FOR SERIES

Test	Series	Condition(s) of Convergence	Condition(s) of Divergence	Comment
nth-Term	$\sum_{n=1}^{\infty} a_n$		$\lim_{n\to\infty} a_n \neq 0$	This test cannot be used to show convergence.
Geometric Series	$\sum_{n=0}^{\infty} ar^n$	$0 < \lvert r\rvert < 1$	$\lvert r\rvert \geq 1$	Sum: $S = \dfrac{a}{1-r}$
Telescoping Series	$\sum_{n=1}^{\infty} (b_n - b_{n+1})$	$\lim_{n\to\infty} b_n = L$		Sum: $S = b_1 - L$
p-Series	$\sum_{n=1}^{\infty} \dfrac{1}{n^p}$	$p > 1$	$0 < p \leq 1$	
Alternating Series	$\sum_{n=1}^{\infty} (-1)^{n-1} a_n$	$0 < a_{n+1} \leq a_n$ and $\lim_{n\to\infty} a_n = 0$		Remainder: $\lvert R_N\rvert \leq a_{N+1}$
Integral (f is continuous, positive, and decreasing)	$\sum_{n=1}^{\infty} a_n$, $a_n = f(n) \geq 0$	$\int_1^{\infty} f(x)\, dx$ converges	$\int_1^{\infty} f(x)\, dx$ diverges	Remainder: $0 < R_N < \int_N^{\infty} f(x)\, dx$

SUMMARY OF TESTS FOR SERIES

Root	$\sum_{n=1}^{\infty} a_n$	$\lim_{n\to\infty} \sqrt[n]{\lvert a_n\rvert} < 1$	$\lim_{n\to\infty} \sqrt[n]{\lvert a_n\rvert} > 1$ or $= \infty$	Test is inconclusive when $\lim_{n\to\infty} \sqrt[n]{\lvert a_n\rvert} = 1$.
Ratio	$\sum_{n=1}^{\infty} a_n$	$\lim_{n\to\infty} \left\lvert \frac{a_{n+1}}{a_n} \right\rvert < 1$	$\lim_{n\to\infty} \left\lvert \frac{a_{n+1}}{a_n} \right\rvert > 1$ or $= \infty$	Test is inconclusive when $\lim_{n\to\infty} \left\lvert \frac{a_{n+1}}{a_n} \right\rvert = 1$.
Direct Comparison $(a_n, b_n > 0)$	$\sum_{n=1}^{\infty} a_n$	$0 < a_n \leq b_n$ and $\sum_{n=1}^{\infty} b_n$ converges	$0 < b_n \leq a_n$ and $\sum_{n=1}^{\infty} b_n$ diverges	
Limit Comparison $(a_n, b_n > 0)$	$\sum_{n=1}^{\infty} a_n$	$\lim_{n\to\infty} \frac{a_n}{b_n} = L > 0$ and $\sum_{n=1}^{\infty} b_n$ converges	$\lim_{n\to\infty} \frac{a_n}{b_n} = L > 0$ and $\sum_{n=1}^{\infty} b_n$ diverges	

Thank you for your attention