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series = sum of terms in a sequence

sequence $\{a_n\}_{n=1}^{\infty} = a_1, a_2, a_3, \dots \rightarrow$ Converge/div

series $\sum_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \dots$ conv/div

partial sums: $S_n = a_1 + a_2 + \dots + a_n$ conv/div

$\sum_{n=1}^{\infty} a_n = \lim_{n \rightarrow \infty} S_n$ (by defn)

$\sum_{n=1}^{\infty} a_n$ converges/diverges if $\{S_n\}$ does (by defn)

If $c \neq 0$, geometric sequence c, cr, cr^2, \dots

• converges to 0 if $|r| < 1$, c if $r = 1$

• diverges if $|r| \geq 1$ or $r = -1$

If $c \neq 0$, geometric series $\sum_{n=0}^{\infty} cr^n$

• converges to $\frac{c}{1-r}$ if $|r| < 1$

• diverges if $|r| \geq 1$

$$2.2\overline{36} = \frac{22}{10} + \frac{36/1000}{1 - \frac{1}{100}} = \frac{11}{5} + \frac{36/1000}{99/100}$$

$$= \frac{11}{5} + \frac{36}{99 \cdot 10} = \frac{11}{5} + \frac{4}{11 \cdot 10} = \frac{11}{5} + \frac{2}{11 \cdot 5} = \frac{11 \cdot 11 + 2}{55} = \frac{121 + 2}{55} = \frac{123}{55}$$

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

converges or diverges? Look at partial sums

$$S_n = \sum_{k=2}^n \left(\frac{1}{k-1} - \frac{1}{k+1} \right)$$

$$= \left(1 - \frac{1}{3} \right) + \left(\frac{1}{2} - \frac{1}{4} \right) + \left(\frac{1}{3} - \frac{1}{5} \right) + \left(\frac{1}{4} - \frac{1}{6} \right) + \dots + \left(\frac{1}{n-1} - \frac{1}{n+1} \right)$$

$$= 1 + \frac{1}{2} - \frac{1}{n+1} - \frac{1}{n+1}$$

Geometric Sequence and Series

sequence $\{cr^n\}_{n=0}^{\infty} = c, cr, cr^2, cr^3, \dots$

series $\sum_{n=0}^{\infty} cr^n = c + cr + cr^2 + cr^3 + \dots$

partial sums $S_n = c + cr + \dots + cr^n = \begin{cases} c(n+1) & \text{if } r=1 \\ \frac{c}{1-r}(1-r^{n+1}) & \text{if } r \neq 1 \end{cases}$

$\{S_n\}$ converges if $|r| < 1$, to $\frac{c}{1-r}$

diverges if $|r| \geq 1$ and $c \neq 0$

Example 1: Write $2.2\overline{36} = 2.2363636\dots$

as simple fraction $\frac{p}{q}$, $p, q = \text{integers}$

$$2.2\overline{36} = 2.2 + .036 + .036 \frac{1}{100} + .036 \frac{1}{100^2} + \dots$$

geometric series with $c = .036$

$$|r| < 1 \Rightarrow \text{converges to } \frac{c}{1-r} = \frac{.036}{1 - \frac{1}{100}}$$

Example 2: $\sum_{n=2}^{\infty} \frac{2}{n^2-1}$ Converge or diverge? if converges, find sum

Partial fractions:

$$\frac{1}{(n-1)(n+1)} = \frac{1}{2} \left(\frac{1}{n-1} - \frac{1}{n+1} \right)$$

$$= \frac{1}{2(-1)} \left(\frac{1}{n-1} - \frac{1}{n+1} \right) = \frac{1}{2} \left(\frac{1}{n-1} - \frac{1}{n+1} \right)$$

$\therefore S_n = \frac{3}{2} - \frac{1}{n} - \frac{1}{n+1}$ converge/diverges?

Converges, $\lim_{n \rightarrow \infty} S_n = \frac{3}{2}$

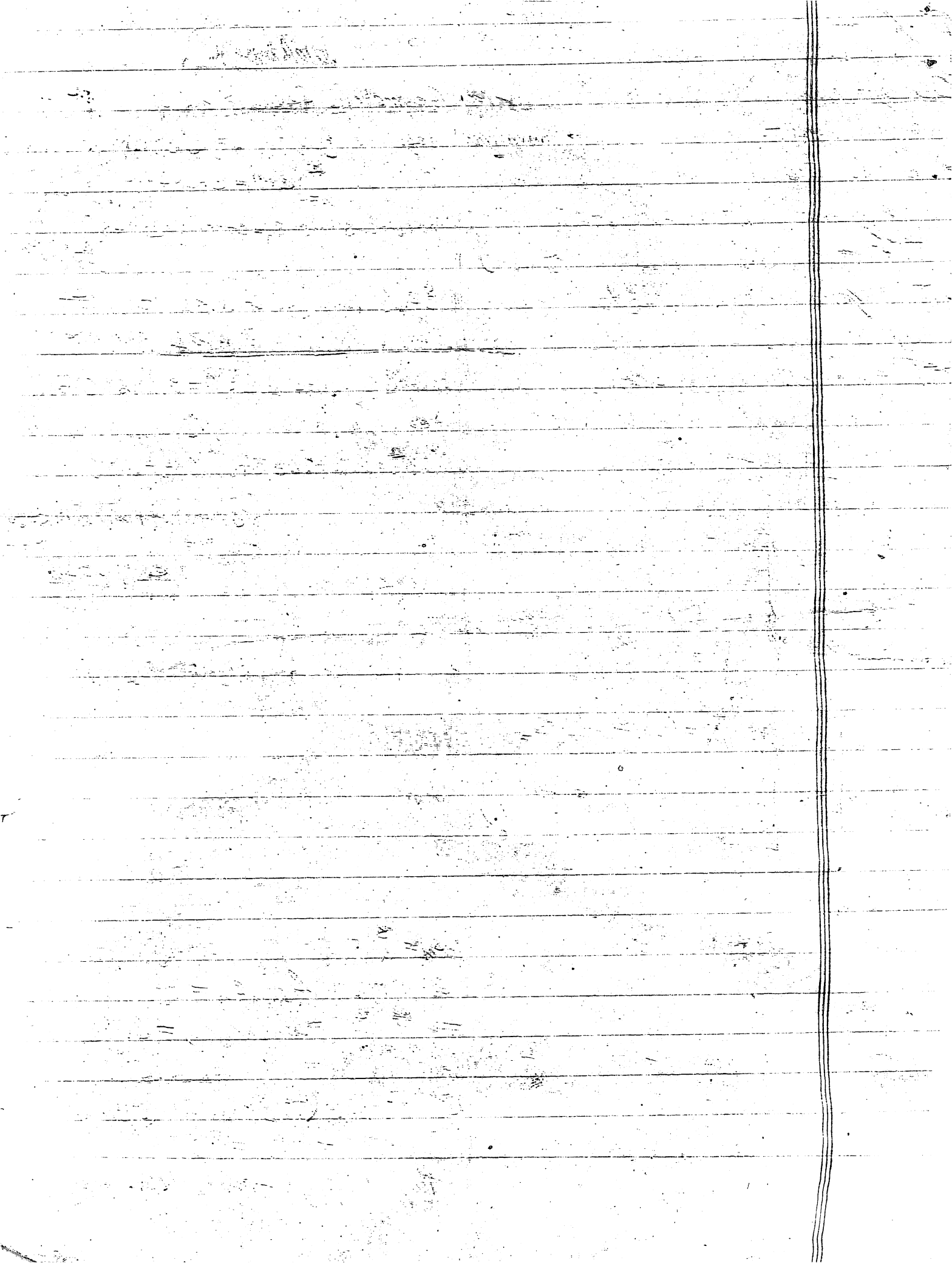
$$\Rightarrow \sum_{n=2}^{\infty} \frac{2}{n^2-1} \text{ converges, } = \lim_{n \rightarrow \infty} S_n = \frac{3}{2}$$

Less formally:

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

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

This is risky!



Example 3: $\sum_{n=1}^{\infty} (\cos \frac{1}{n} - \cos \frac{1}{n+1})$
 converges/diverge? find sum if converges

Look at partial sums

$$S_n = \sum_{k=1}^n (\cos \frac{1}{k} - \cos \frac{1}{k+1})$$

$$= (\cos \frac{1}{1} - \cos \frac{1}{2}) + (\cos \frac{1}{2} - \cos \frac{1}{3}) + \dots + (\cos \frac{1}{n} - \cos \frac{1}{n+1})$$

$$= \cos 1 - \cos \frac{1}{n+1}$$

In formal way:

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

$$= (\cos \frac{1}{1} - \cos \frac{1}{2}) + (\cos \frac{1}{2} - \cos \frac{1}{3}) + (\cos \frac{1}{3} - \cos \frac{1}{4}) + \dots$$

$$= \cos 1 \quad \text{Wrong!}$$

because $\cos \frac{1}{n} \not\rightarrow 0$ as $n \rightarrow \infty$

Quick ways to tell converge/diverge?

Most important divergence test for series:

- 1) if $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$
- 2) if $\{a_n\}$ does not converge or $\lim_{n \rightarrow \infty} a_n \neq 0$, then $\sum_{n=1}^{\infty} a_n$ diverges

$$\lim_{n \rightarrow \infty} (\ln n - \ln(n+1)) = \lim_{n \rightarrow \infty} \ln \frac{n}{n+1}$$

$$= \lim_{n \rightarrow \infty} \ln \left(\frac{1}{1 + \frac{1}{n}} \right) = \ln 1 = 0$$

cannot tell from "most important test"

look at partial sums

$eS_n = \cos 1 - \cos \frac{1}{n+1}$ converges or diverges.

HWS: S_n converges to $\cos 1 - \cos 0 = \cos 1 - 1$

$$\Rightarrow \sum_{n=1}^{\infty} (\cos \frac{1}{n} - \cos \frac{1}{n+1}) \text{ converges}$$

$$= \lim_{n \rightarrow \infty} S_n = \boxed{\cos 1 - 1}$$

$\therefore \sum_{n=1}^{\infty} (b_n - b_{n+m})$ converges if

some sequence, e.g. $\cos \frac{1}{n}$ $\{b_n\}$ converges
 $m = \text{some integer} > 0$, e.g. $m=1$

telescoping cancellation ("informal way") works to get the sum of $\lim_{n \rightarrow \infty} b_n = 0$

E.g. $\sum_{n=1}^{\infty} (\frac{1}{n-1} - \frac{1}{n+1})$ works, $\sum (\cos \frac{1}{n} - \cos \frac{1}{n+1})$ does not work

Warning: if $\lim_{n \rightarrow \infty} a_n = 0$,

$\sum_{n=1}^{\infty} a_n$ may or may not converge!

Example 4: $\sum_{n=1}^{\infty} (\ln n - \ln(n+1))$ harmonic
 converges or diverges? $\left. \begin{array}{l} \text{exactly?} \\ 1 + \frac{1}{2} > 1 \\ \frac{1}{2} + \frac{1}{4} > \frac{1}{2} \\ \dots \end{array} \right\}$

$$S_n = \sum_{k=1}^n (\ln k - \ln(k+1)) = \ln 1 -$$

$$= (\ln 1 - \ln 2) + (\ln 2 - \ln 3) + \dots + (\ln n - \ln(n+1))$$

$$= \ln 1 - \ln(n+1) = -\ln(n+1)$$

$\therefore S_n = -\ln(n+1)$ converges or diverges?

$\Rightarrow \sum_{n=1}^{\infty} (\ln n - \ln(n+1))$ diverges

even though $\lim_{n \rightarrow \infty} (\ln n - \ln(n+1)) = 0$



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Example 5: geometric series $\sum_{n=0}^{\infty} cr^n$, $c \neq 0$
diverges if $|r| \geq 1$ because
 cr^n diverges if $|r| > 1$ or $r = -1$
 $\lim_{n \rightarrow \infty} cr^n = c \neq 0$ if $r = 1$

Reason for most important divergence test:

(1) \Leftrightarrow (2); \therefore enough to consider (1)

look at partial sums:

$$S_n = a_1 + \dots + a_n$$

$$\Rightarrow a_n = S_n - S_{n-1} \quad \text{if } n \geq 2$$

if $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} S_n = S$ ~~for some~~

$$\Rightarrow S_n - S \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow a_n = S_n - S_{n-1} = (S_n - S) - (S_{n-1} - S) \rightarrow 0 - 0 = 0$$

$\text{as } n \rightarrow \infty$