

Spring 2005 Math 152
 10 Infinite Sequences and Series
 10.2 Series
 Wed, 23/Mar ©2005, Art Belmonte

Summary

Concepts

- Given a sequence $\{a_k\}$, we form an **infinite series**

$$\sum_{k=1}^{\infty} a_k = a_1 + a_2 + a_3 + \dots$$

by adding up the terms of the sequence in order. The variable k is called the **index** of the series. Other commonly used indices are i, j, m , and n .

- Associated with the series $\sum_{k=1}^{\infty} a_k$ is its corresponding **sequence of partial sums** $\{s_n\}$ where

$$s_n = \sum_{k=1}^n a_k.$$

If $\{s_n\}$ converges to $s = \lim_{n \rightarrow \infty} s_n$, then the series $\sum_{k=1}^{\infty} a_k$ is said to **converge** to s or be convergent with **sum** s and we write $\sum_{k=1}^{\infty} a_k = s$. If $\{s_n\}$ does *not* converge, then the series $\sum_{k=1}^{\infty} a_k$ is said to **diverge** or be **divergent**.

- A **telescoping sum** is one which, through cancellation of terms, collapses to the sum of two (or a few) terms. [See 593/22 in the Hand Examples.]

Theorems

Sum Laws for Series Suppose that $\sum_{n=1}^{\infty} a_n = A$ and $\sum_{n=1}^{\infty} b_n = B$ are convergent series with the stated sums and c is a constant. Then the following infinite sums exist and have the stated values.

- $\sum_{n=1}^{\infty} (a_n + b_n) = A + B$
- $\sum_{n=1}^{\infty} (a_n - b_n) = A - B$

- $\sum_{n=1}^{\infty} ca_n = cA$

A necessary condition for series convergence If the series $\sum_{n=1}^{\infty} a_n$ converges, then the sequence of terms $\{a_n\}$ must converge to 0. [**WARNING:** This is *not* a *sufficient* condition. Indeed, the **harmonic series** $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges to ∞ even though the sequence of terms $\frac{1}{n}$ converges to 0. See 590/Example 7 in the Hand Examples.]

Test for Divergence If $\lim_{n \rightarrow \infty} a_n \neq 0$ (i.e., the limit either exists and is nonzero or it does not exist), then the corresponding series $\sum_{n=1}^{\infty} a_n$ diverges in light of the previous paragraph.

Geometric Series Theorem (GST) Let r be a fixed real number. The **geometric series** $\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \dots$ converges for $|r| < 1$:

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

If $|r| \geq 1$, the series diverges.

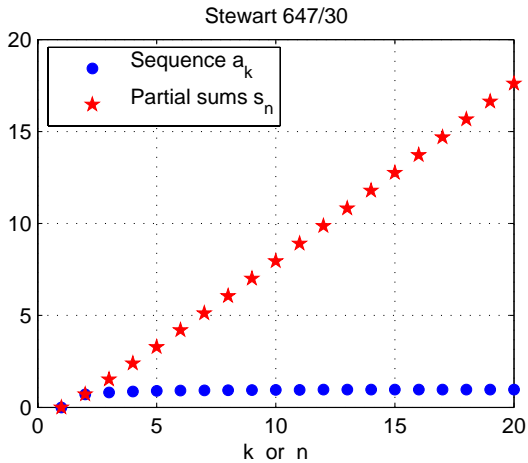
Hand Examples

647/30

Determine whether the series $\sum_{n=1}^{\infty} \sqrt{\frac{n-1}{n}}$ is convergent.

Solution

Because $a_n = \sqrt{\frac{n-1}{n}} = \sqrt{1 - \frac{1}{n}} \rightarrow 1$ as $n \rightarrow \infty$, the series *diverges* by the Test for Divergence. Here is an illustrative plot showing the terms of the series together with its partial sums.



593/12

Determine whether the series $1 - \frac{3}{2} + \frac{9}{4} - \frac{27}{8} + \dots$ converges. If so, find its limit.

Solution

This is a geometric series with ratio $r = -\frac{3}{2}$. Since $|r| = \frac{3}{2} > 1$, the series *diverges* by the Geometric Series Test.

593/16

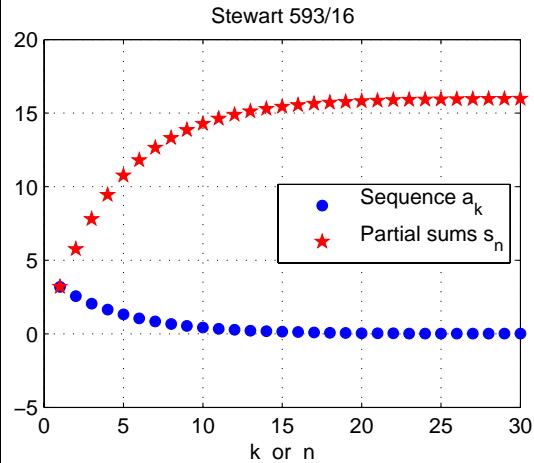
Determine whether the series $\sum_{n=1}^{\infty} \frac{4^{n+1}}{5^n}$ is convergent. If so, find its sum.

Solution

This is actually a *convergent* geometric series that sums to 16.

$$\sum_{n=1}^{\infty} \left(\frac{4^2}{5}\right) \left(\frac{4}{5}\right)^{n-1} = \sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1-r} = \frac{16/5}{1/5} = 16$$

Here is an illustrative plot showing the terms of the series together with its partial sums.



593/22

Determine whether the series $\sum_{k=1}^{\infty} \frac{1}{4k^2 - 1}$ is convergent. If so, find its sum.

Solution

- Let's split the k^{th} term into partial fractions.

$$\begin{aligned} \frac{1}{4k^2 - 1} &= \frac{1}{(2k - 1)(2k + 1)} = \frac{A}{2k - 1} + \frac{B}{2k + 1} \\ 1 &= A(2k + 1) + B(2k - 1) \\ 0k + 1 &= (2A + 2B)k + (A - B) \end{aligned}$$

Now $2A + 2B = 0$ and $A - B = 1$, so $A = \frac{1}{2}$ and $B = -\frac{1}{2}$.

- The series is thus equivalent to $\sum_{k=1}^{\infty} \frac{1}{2} \left(\frac{1}{2k - 1} - \frac{1}{2k + 1} \right)$, which is a telescoping sum. Let's look at its partial sums.

$$\begin{aligned} s_1 &= \frac{1}{2} \left(\frac{1}{1} - \frac{1}{3} \right) \\ s_2 &= \frac{1}{2} \left(\left(\frac{1}{1} - \frac{1}{3} \right) + \left(\frac{1}{3} - \frac{1}{5} \right) \right) = \frac{1}{2} \left(1 - \frac{1}{5} \right) \\ s_3 &= \frac{1}{2} \left(\left(\frac{1}{1} - \frac{1}{3} \right) + \left(\frac{1}{3} - \frac{1}{5} \right) + \left(\frac{1}{5} - \frac{1}{7} \right) \right) = \frac{1}{2} \left(1 - \frac{1}{7} \right) \\ &\vdots \\ s_n &= \frac{1}{2} \left(1 - \frac{1}{2n + 1} \right) \rightarrow \frac{1}{2} \text{ as } n \rightarrow \infty \end{aligned}$$

- Therefore $\sum_{k=1}^{\infty} \frac{1}{4k^2 - 1}$ is *convergent* and its sum is $1/2$.

590/Example 7 [harmonic series]

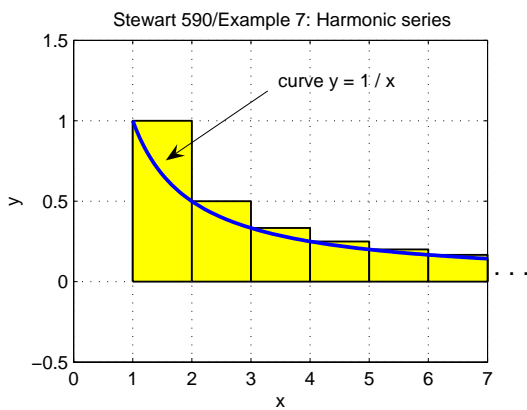
Show that the **harmonic series** $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges.

Solution

Look at the plot below. The sum of the areas of the yellow rectangular regions is at least as great as the area under the curve $y = 1/x$, $1 \leq x < \infty$. This implies

$$\sum_{n=1}^{\infty} \frac{1}{n} \geq \int_1^{\infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} (\ln x) \Big|_1^t = \lim_{t \rightarrow \infty} \ln t = \infty.$$

In other words, $\sum_{n=1}^{\infty} \frac{1}{n}$ *diverges* to ∞ .



593/27

Determine whether the series $\sum_{n=1}^{\infty} \tan^{-1} n$ converges.

Solution

Since $a_n = \tan^{-1} n \rightarrow \frac{\pi}{2} \neq 0$ as $n \rightarrow \infty$, the series *diverges* by the Test for Divergence.

593/28

Determine whether the series $\sum_{n=1}^{\infty} \ln\left(\frac{n}{n+1}\right)$ converges.

Solution

Since $\ln\left(\frac{n}{n+1}\right) = \ln n - \ln(n+1)$, the series is another telescoping sum. Let's look at the partial sums of the series.

$$\begin{aligned} s_1 &= \ln 1 - \ln 2 = -\ln 2 \\ s_2 &= (\ln 1 - \ln 2) + (\ln 2 - \ln 3) = -\ln 3 \\ s_3 &= (\ln 1 - \ln 2) + (\ln 2 - \ln 3) + (\ln 3 - \ln 4) = -\ln 4 \\ &\vdots \\ s_n &= -\ln(n+1) \rightarrow -\infty \text{ as } n \rightarrow \infty. \end{aligned}$$

Therefore, the series $\sum_{n=1}^{\infty} \ln\left(\frac{n}{n+1}\right)$ *diverges* to $-\infty$.

MATLAB Examples

MATLAB is probably the best tool I've encountered for use with sequences. Here are some relevant commands.

- element-by-element operations: `.* ./ .^`
- built-in math functions: **sin**, **cos**, **exp**, **log**, **sqrt**, etc.
- **plot**
- **cumsum**: does all cumulative sums at once!
- **symsum**: Symbolic sums? You bet!

s593x16 [593/16 revisited]

Determine whether the series $\sum_{n=1}^{\infty} \frac{4^{n+1}}{5^n}$ is convergent. If so, find its sum.

Solution

Here we plot the terms in the series together with the partial sums. We also compute the full infinite sum via **symsum**. (Look at the hand example for a larger plot.)

