

similarly $\frac{b_n}{a_n} \rightarrow \frac{1}{L}$ so $0 < \frac{b_n}{a_n} < R'$ $\frac{1}{L} < R'$

$$0 < b_n < R' a_n$$

so comparison test $\Rightarrow \sum a_n$ converges $\Rightarrow \sum b_n$ converges
(if $L=0$ only get one direction). $\square$

Example show $\sum_{n=2}^{\infty} \frac{n^2}{n^4 - n - 1}$ converges. (for large n , $a_n \sim \frac{1}{n^2}$).

compare with $b_n = \frac{1}{n^2}$ $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\frac{n^2}{n^4 - n - 1}}{\frac{1}{n^2}} = \frac{n^4}{n^4 - n - 1} = 1$

so $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges $\Rightarrow \sum_{n=1}^{\infty} \frac{n^2}{n^4 - n - 1}$ converges.

Example does $\sum_{n=4}^{\infty} \frac{1}{\sqrt{n^2 - 9}}$ converge? compare with $b_n = \frac{1}{n}$

$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n^2 - 9}}}{\frac{1}{n}} = \frac{n}{\sqrt{n^2 - 9}} = \frac{1}{\sqrt{1 - 9/n^2}} = 1$

$\sum_{n=1}^{\infty} \frac{1}{n}$ does not converge.

§10.4 Absolute and conditional convergence

Q: what about $\frac{1}{1} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$ $(*)$

Defⁿ A series $\sum_{n=1}^{\infty} a_n$ is called absolutely convergent if $\sum_{n=1}^{\infty} |a_n|$ converges.

so $(*)$ is absolutely convergent.

Example $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} \dots$ not absolutely convergent.

Thm Absolute convergence $\Rightarrow$ convergence

Proof $0 \leq a_n + |a_n| \leq 2|a_n|$

$$\sum_{n=1}^{\infty} 2|a_n| = 2 \sum_{n=1}^{\infty} |a_n| \Rightarrow \sum_{n=1}^{\infty} a_n + |a_n|$$

converges converges.
(comparison test)

then $\sum_{n=1}^{\infty} a_n + |a_n| - |a_n| = \sum_{n=1}^{\infty} a_n + |a_n| - \sum_{n=1}^{\infty} |a_n|$

converges converges converges

$\Rightarrow \sum_{n=1}^{\infty} a_n$

$\Rightarrow$ converges. $\square$

Example $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ not absolutely convergent.

Q: $\sum_{n=2}^{\infty} \frac{(-1)^n}{n \ln(n)}$ abs. convergent? A: apply integral test to $\sum \frac{1}{n \ln(n)}$

no.

Q does $\sum_{n=2}^{\infty} \frac{(-1)^n}{n \ln(n)}$ converge?

Defⁿ conditional convergence $\sum_{n=1}^{\infty} a_n$ is conditionally convergent if $\sum_{n=1}^{\infty} a_n$ converges but $\sum_{n=1}^{\infty} |a_n|$ does not converge.

Thm Alternating series test

Let $\{a_n\}$ be decreasing, positive sequence, $a_n \rightarrow 0$

Then $\sum_{n=1}^{\infty} (-1)^n a_n$ converges.

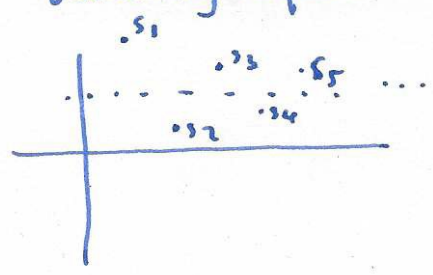
$\underbrace{\sum_{n=1}^{\infty} (-1)^n a_n}_{=s}$

Furthermore: $0 \leq s \leq a_1$

$s_{2n} \leq s \leq s_{2n+1}$
for all n .

Proof even partial sums: $S_{2n} = \underbrace{a_1 - a_2}_{>0} + \underbrace{a_3 - a_4}_{>0} + \dots + \underbrace{a_{2n-1} - a_{2n}}_{>0}$
positive increasing sequence

odd partial sums: $S_{2n+1} = a_1 - \underbrace{(a_2 - a_3)}_{>0} - \underbrace{(a_4 - a_5)}_{>0} - \dots - \underbrace{(a_{2n} - a_{2n+1})}_{>0}$
decreasing sequence



furthermore $S_{2n} = a_1 - (a_2 - a_3) - \dots - a_{2n}$
so $S_{2n} \leq a_1$ for all n

so S_{2n} is an increasing sequence bounded above
so $\lim_{n \rightarrow \infty} S_{2n}$ exists

similarly $\lim_{n \rightarrow \infty} S_{2n+1}$ exists

but $\lim_{n \rightarrow \infty} S_{2n} - S_{2n+1} = \lim_{n \rightarrow \infty} S_{2n} - \lim_{n \rightarrow \infty} S_{2n+1}$

$\lim_{n \rightarrow \infty} -a_{2n+1} = 0 \quad \square.$

Example show $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \dots$ converges (alternating harmonic series)

use alternating series test: $a_n = \frac{1}{n}$
then a_n positive decreasing series and $a_n \rightarrow 0 \Rightarrow \sum_{n=1}^{\infty} (-1)^n a_n$ converges. $\square.$

so $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \dots$ is conditionally convergent, but not absolutely convergent

§10.5 Ratio and root tests

fact: $e = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots$ Q: how do we show this converges?

(A: comparison test $n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-2)(n-1)n > (n-1)^2$ so $\frac{1}{n!} < \frac{1}{(n-1)^2}$.)

Thm Ratio test $\{a_n\}$ sequence, and suppose $\rho = \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|}$ exists. Then

- ① if $\rho < 1$ then $\sum_{n=1}^{\infty} a_n$ converges absolutely.
- ② if $\rho > 1$ then $\sum_{n=1}^{\infty} a_n$ diverges.
- ③ if $\rho = 1$ no information.

Proof if $\rho < 1$, then there is a number $\rho < r < 1$, and as

$$\left| \frac{a_{n+1}}{a_n} \right| \rightarrow \rho, \text{ there is an } N \text{ s.t. } \left| \frac{a_{n+1}}{a_n} \right| < r \text{ for all } n \geq N.$$

$$\text{so } |a_{n+1}| < r |a_n|$$

$$|a_{n+2}| < r |a_{n+1}| < r^2 |a_n|$$

etc.

$$\text{so } \sum_{n=M}^{\infty} |a_n| \leq \sum_{n=0}^{\infty} |a_M| r^n \leq \frac{|a_M|}{1-r} \quad \text{so converges by comparison test.}$$

if $\rho > 1$, then choose r s.t. $\rho > r > 1$,

then as $\left| \frac{a_{n+1}}{a_n} \right| \rightarrow \rho$, there is an M s.t. $\left| \frac{a_{n+1}}{a_n} \right| > r > 1$ for all $n \geq M$

$$\text{then } |a_{n+1}| > r |a_n|$$

$$|a_{n+2}| > r^2 |a_n|$$

etc.

$$\text{so } \sum_{n=M}^{\infty} |a_n| \geq |a_M| \sum_{n=1}^{\infty} r^n \text{ diverges. } \square$$

Example show $\sum_{n=1}^{\infty} \frac{1}{n!}$ converges.

$$\text{ratio test } \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = \lim_{n \rightarrow \infty} \left(\frac{1/(n+1)!}{1/n!} \right) = \lim_{n \rightarrow \infty} \left| \frac{n!}{(n+1)!} \right| = \lim_{n \rightarrow \infty} \frac{1}{n+1} = 0 < 1$$