

$$S_N = 1 - \frac{1}{2^N} \quad \lim_{N \rightarrow \infty} S_N = \lim_{N \rightarrow \infty} 1 - \frac{1}{2^N} = 1 \quad \text{so } \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots = 1. \quad (31)$$

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

$$S_N = c + cr + cr^2 + \dots + cr^{N+1}$$

$$rS_N = cr + cr^2 + \dots + cr^N + cr^{N+1}$$

$$S_N - rS_N = c - cr^{N+1}$$

$$S_N(1-r) = c(1-r^{N+1}) \quad S_N = \frac{c(1-r^{N+1})}{(1-r)}$$

$$\lim_{N \rightarrow \infty} S_N = \frac{c}{1-r} \quad \text{if } |r| < 1$$

otherwise
does not converge

Special case (Telescoping)

Example $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \frac{1}{3 \cdot 4} + \dots$

$$\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1} \quad \text{so } S_1 = 1 - \frac{1}{2}$$

$$S_2 = 1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} = 1 - \frac{1}{3}$$

$$S_3 = 1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} = 1 - \frac{1}{4}$$

$$\text{so } S_N = 1 - \frac{1}{N+1} \quad \lim_{N \rightarrow \infty} S_N = \lim_{N \rightarrow \infty} 1 - \frac{1}{N+1} = 1$$

Example (harmonic series)

diverges!

$$\underbrace{1}_{\geq 1} + \underbrace{\frac{1}{2}}_{\geq \frac{1}{2}} + \underbrace{\frac{1}{3} + \frac{1}{4}}_{\geq \frac{1}{2}} + \underbrace{\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}}_{\geq \frac{1}{2}} + \underbrace{\frac{1}{9} + \dots + \frac{1}{16}}_{\geq \frac{1}{2}} + \dots$$

Q: when does a series converge? A: dunno

Tools

Thm Divergence test If $\lim_{n \rightarrow \infty} a_n \neq 0$ then $\sum_{n=1}^{\infty} a_n$ diverges

Warning $\lim_{n \rightarrow \infty} a_n = 0 \not\Rightarrow \sum_{n=1}^{\infty} a_n$ converges. Recall: $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ diverges.

Rules for series, AKA infinite sums

Let $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ be convergent series

then $\sum_{n=1}^{\infty} (a_n + b_n) = \sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} b_n$

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

$$\sum_{n=1}^{\infty} c a_n = c \sum_{n=1}^{\infty} a_n.$$

observation $\sum_{n=1}^{\infty} \frac{1}{2^n} = \sum_{n=0}^{\infty} \frac{1}{2^{n+1}} = \sum_{n=1}^{\infty} \frac{1}{(2)^{2n}}$

§10.3 Positive series

positive series: $\sum_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \dots$ all $a_n \geq 0$

note: the sequence s_n is an increasing sequence: $s_{n+1} = s_n + \frac{a_{n+1}}{\geq 0}$

recall: an increasing sequence with an upper bound converges.

Thm Let $S = \sum_{n=1}^{\infty} a_n$ be a positive series. Then exactly one of the following

occurs: ① the partial sums are bounded above, and S converges

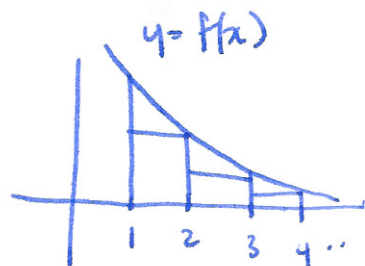
② the partial sums are not bounded above, and S diverges

Thm Integral test Let $a_n = f(n)$ $\left. \begin{array}{l} f(x) \text{ positive} \\ \text{decreasing} \end{array} \right\}$ for $x \geq 1$

then ① if $\int_1^{\infty} f(x) dx$ converges, then $\sum_{n=1}^{\infty} a_n$ converges

② if $\int_1^{\infty} f(x) dx$ diverges, then $\sum_{n=1}^{\infty} a_n$ diverges

Proof



$$S_N - a_1 = a_2 + a_3 + \dots + a_N \leq \int_1^N f(x) dx$$

$$S_N = a_1 + a_2 + \dots + a_N \geq \int_1^N f(x) dx.$$

□.