

Infinite Series

If

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{0}{0}$$

or

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{\infty}{\infty}$$

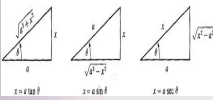
Then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

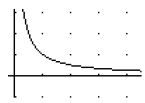
provided that the latter limit exists.

$$f(x) = f(x_1) + f'(x_1)(x-x_1) + \frac{f''(x_1)}{2!}(x-x_1)^2 + \frac{f'''(x_1)}{3!}(x-x_1)^3 + \frac{f^{(4)}(x_1)}{4!}(x-x_1)^4 + \dots$$

$$= \sum_{n=0}^{\infty} \frac{f^{(n)}(x_1)}{n!}(x-x_1)^n$$



$$\ln(x) = \int_1^x \frac{1}{t} dt \Rightarrow \ln(2) = \int_1^2 \frac{1}{t} dt \approx 0.69315$$



$$\int u dv = uv - \int v du$$

where it comes from:

The product rule for differentiation

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$$

put into reverse

$$\int \frac{d}{dx}(uv) = \int (v \frac{du}{dx} + u \frac{dv}{dx})$$

and then rearranged

$$\int \frac{du}{dx} = uv - \int v \frac{du}{dx}$$

$$S_{\infty} = \sum_{n=1}^{\infty} 9(0.1)^n = .99999999 \dots = \bar{.9} = 1$$

$$S_{\infty} = \sum_{n=1}^{\infty} \frac{1}{2^n} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots = 1$$

Zeno's Paradox says that if you step from 0 to 1/2, then keep taking steps halfway between where you are and 1 that you will never get to 1.

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^n}$$

Let S_i be the partial sum of the first i terms in the sequence.

$$S_1 = \frac{1}{2} = \frac{1}{2} = 1 - \frac{1}{2}$$

$$S_2 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4} = 1 - \frac{1}{4} = 1 - \frac{1}{2^2}$$

$$S_3 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} = \frac{7}{8} = 1 - \frac{1}{8} = 1 - \frac{1}{2^3}$$

$$S_4 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} = \frac{15}{16} = 1 - \frac{1}{16} = 1 - \frac{1}{2^4}$$

$$S_n = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^n} = 1 - \frac{1}{2^n}$$

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{2^n} \right) = 1 - 0 = 1$$

Infinite Series $a_1 + a_2 + a_3 + \dots + a_n + \dots = \sum_{i=1}^{\infty} a_i$

Partial Sum $\sum_{i=1}^n a_i = S_n$

a series is the sum of a sequence

Definition

$\sum a_i$ converges and has a sum, S , if the sequence of partial sums converges to S , i.e. $\lim_{n \rightarrow \infty} S_n = S$.

If $\{S_n\}$ diverges, then the series diverges and has no sum.

↑
the sequence of partial sums



$a_1 + a_2 + a_3 + \dots$

area of rectangle 1
= $a_1(1) = a_1$

Geometric Series

$$a \neq 0 \quad \sum_{i=1}^{\infty} ar^{i-1} = a + ar + ar^2 + ar^3 + \dots$$

EX 1 Show that a geometric series converges for at least some r and find its sum.

*n*th partial sum

$$S_n = a + \cancel{ar} + \cancel{ar^2} + \cancel{ar^3} + \dots + \cancel{ar^n}$$

$$- rS_n = \cancel{ar} + a\cancel{r} + \cancel{ar^2} + \dots + \cancel{ar^{n+1}}$$

$$S_n - rS_n = a - ar^{n+1}$$

$$S_n(1-r) = a(1-r^{n+1})$$

$$S_n = \frac{a(1-r^{n+1})}{1-r}$$

sum of the first n terms of a geometric series

We know $r^{n+1} \rightarrow 0$ as $n \rightarrow \infty$ whenever $|r| < 1$.

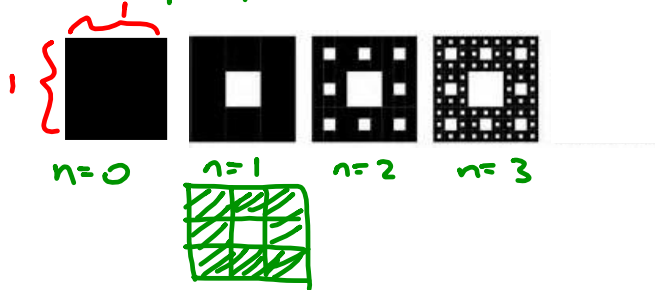
$$S = \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{a(1-r^{n+1})}{1-r} = \frac{a}{1-r}$$

for all r such that $|r| < 1$

\therefore A Geometric series converges to $S = \frac{a}{1-r}$ if $|r| < 1$, otherwise it diverges.

EX 2 If this pattern continues indefinitely, what fraction of the original square will eventually be unshaded?

recursive pattern



want to add up all unshaded areas

$$a_1 = \frac{1}{9} \quad a_2 = \frac{1}{9} + 8\left(\frac{1}{9}\right)^2 \quad a_3 = \frac{1}{9} + 8\left(\frac{1}{9}\right)^2 + 64\left(\frac{1}{9}\right)^3$$

$$a_3 = \frac{1}{9} + 8\left(\frac{1}{9}\right)^2 + 8^2\left(\frac{1}{9}\right)^3$$

$$a_4 = \frac{1}{9} + 8\left(\frac{1}{9}\right)^2 + 8^2\left(\frac{1}{9}\right)^3 + 8^3\left(\frac{1}{9}\right)^4$$

$$= \frac{1}{9} + \left(\frac{8}{9}\right)\left(\frac{1}{9}\right) + \left(\frac{8^2}{9^2}\right)\left(\frac{1}{9}\right) + \left(\frac{8^3}{9^3}\right)\left(\frac{1}{9}\right)$$

$$= \frac{1}{9} + \frac{1}{9}\left(\frac{8}{9}\right) + \frac{1}{9}\left(\frac{8}{9}\right)^2 + \frac{1}{9}\left(\frac{8}{9}\right)^3$$

$$a = \sum_{n=1}^{\infty} \frac{1}{9}\left(\frac{8}{9}\right)^{n-1}$$

geom. series
w/ $r = \frac{8}{9} < 1$

$$a = \frac{\frac{1}{9}}{1 - \frac{8}{9}} = \frac{\frac{1}{9}}{\frac{1}{9}} = 1$$

Theorem

n^{th} term test for divergence

never tests for convergence

① If $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$.



② If $\lim_{n \rightarrow \infty} a_n \neq 0$ or if $\lim_{n \rightarrow \infty} a_n$ DNE, then the series diverges.

If A, then B

If not B, then not A.

PF Let $S_n =$ partial sum, and $S = \lim_{n \rightarrow \infty} S_n$ (we know S is finite because we were told the series converges.) $\Rightarrow S_n - S_{n-1} = (a_1 + \dots + a_n) - (a_1 + \dots + a_{n-1}) = a_n$

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

EX 3 Does $\sum_{i=1}^{\infty} \frac{3i-7}{4i+3}$ converge or diverge?

try n^{th} term test (for divergence):

$$\lim_{n \rightarrow \infty} \frac{3n-7}{4n+3} = \frac{3}{4} \neq 0 \Rightarrow \sum_{i=1}^{\infty} \frac{3i-7}{4i+3} \text{ diverges}$$

Harmonic Series $\sum_{n=1}^{\infty} \frac{1}{n} =$

$$1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} + \dots$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

but does it converge?

$$\begin{aligned} S_n &= 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n} \\ &= 1 + \frac{1}{2} + \left(\frac{1}{3} + \frac{1}{4} \right) + \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} \right) \\ &\quad + \left(\frac{1}{9} + \dots + \frac{1}{16} \right) + \dots + \frac{1}{n} \end{aligned}$$

$$S_n > 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots + \frac{1}{n}$$

$$\Rightarrow \lim_{n \rightarrow \infty} S_n > \lim_{n \rightarrow \infty} \left(1 + \frac{1}{2} + \frac{1}{2} + \dots + \frac{1}{n} \right)$$

\Rightarrow harmonic series diverges.
 (keeps growing w/ n)

This is a great example to

convince you that $\lim_{n \rightarrow \infty} a_n = 0$

does not imply convergence
of $\sum a_i$.

EX 4 does $\sum_{i=1}^{\infty} \frac{3}{i(i+1)}$ converge or diverge?

(hint: need PFD) $\sum_{i=1}^{\infty} \frac{3}{i(i+1)} = \sum_{m=1}^{\infty} \frac{3}{m(m+1)}$

$$\frac{3}{m(m+1)} = \frac{A}{m} + \frac{B}{m+1}$$

$$3 = A(m+1) + Bm$$

$$m=0: 3 = A$$

$$m=-1: 3 = -B$$

$$B = -3$$

$$\sum_{m=1}^{\infty} \frac{3}{m(m+1)}$$

$$= \sum_{m=1}^{\infty} \left(\frac{3}{m} - \frac{3}{m+1} \right)$$

(collapsing or telescoping sum)

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

$$S_n = 3 - \frac{3}{n+1}$$

to find the infinite sum, let $n \rightarrow \infty$.

$$S = \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \left(3 - \frac{3}{n+1} \right)$$

$= 3$
 \Rightarrow series converges

Linearity of a Convergent Positive Series

If $\sum_{i=1}^{\infty} a_i$ and $\sum_{i=1}^{\infty} b_i$ both converge,

then $\sum_{i=1}^{\infty} ca_i = c \sum_{i=1}^{\infty} a_i$ and $\sum_{i=1}^{\infty} (a_i + b_i) = \sum_{i=1}^{\infty} a_i + \sum_{i=1}^{\infty} b_i$

also converge.

EX 5 Does $\sum_{k=1}^{\infty} \left[5\left(\frac{1}{2}\right)^k - 3\left(\frac{1}{7}\right)^k \right]$ diverge or converge?

notice: $\sum_{k=1}^{\infty} 5\left(\frac{1}{2}\right)^k$ is geom. series w/
 $r = \frac{1}{2} < 1$

\Rightarrow it converges

likewise $\sum_{k=1}^{\infty} 3\left(\frac{1}{7}\right)^k$ also converges.

(it's geom. w/ $r = \frac{1}{7} < 1$)

$\Rightarrow \sum_{k=1}^{\infty} \left(5\left(\frac{1}{2}\right)^k - 3\left(\frac{1}{7}\right)^k \right)$ converges also

Theorem

If $\sum_{k=1}^{\infty} a_k$ diverges and $c \neq 0$, then $\sum_{k=1}^{\infty} ca_k$ diverges.

Grouping Terms in an infinite series

The terms in a convergent positive series can be grouped in any way and the new series will still converge to the same sum.

but we cannot re-group terms of divergent series

Why don't we just use computers to tell if a series converges?

Consider the Harmonic Series:

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$$

On a computer, for $n=10^{43}$, $S_n = 100$ and $S_{272,000,000} \cong 20$.

⇒ the sum grows very slowly!

In Conclusion

In general, we are now trying to decide if an infinite series converges (adds to a finite value) or diverges (adds to ∞).

Tests so far:

- ① look for a geometric series.
- ② n^{th} term test for divergence.
- ⋮
- (*) argue by partial sums.