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- If the sequence $\{s_n\}$ is convergent and $\lim_{n \rightarrow \infty} s_n = S$, then we say that the series $\sum_{n=1}^{\infty} a_n$ is **convergent** and we let

$$\sum_{n=1}^{\infty} a_n = \lim_{n \rightarrow \infty} \sum_{i=1}^n a_n = \lim_{n \rightarrow \infty} s_n = S.$$

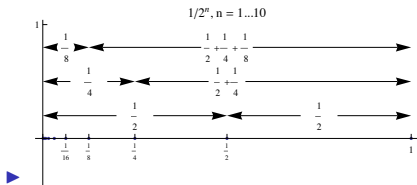
The number S is called the sum of the series. Otherwise the series is called **divergent**.

Using $\lim_{n \rightarrow \infty} S_n$ to determine convergence/divergence

Example Find the partial sums $s_1, s_2, s_3, \dots, s_n$ of the series $\sum_{n=1}^{\infty} \frac{1}{2^n}$.
Find the sum of this series. Does the series converge?

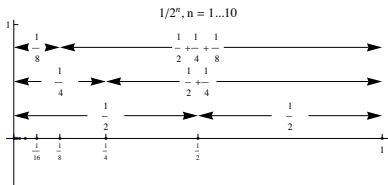
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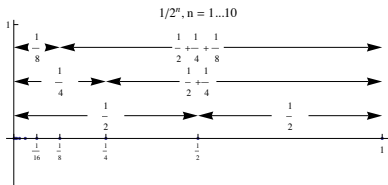
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- We have $s_1 = \frac{1}{2}$, $s_2 = \frac{1}{2} + \frac{1}{4}$, $s_3 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} \dots$

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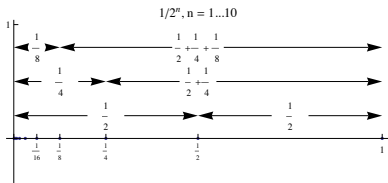
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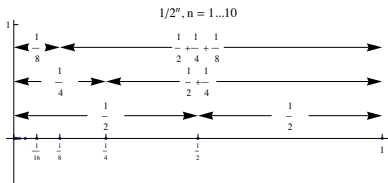
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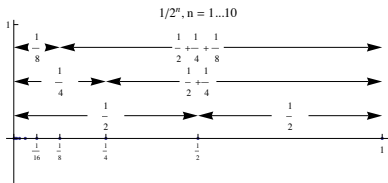
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- ▶ which you could have figured out from the picture :)

Using $\lim_{n \rightarrow \infty} S_n$ to determine convergence/divergence

Example Recall that $1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$. Does the series

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- ▶ $= \lim_{x \rightarrow \infty} \frac{x^2+x}{2} = \infty$.
- ▶ Therefore this series diverges. (It does not have a finite sum)

Geometric series

The **geometric series**

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \dots$$

is convergent if $|r| < 1$ and its sum is

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

If $|r| \geq 1$, the geometric series is divergent.

Example Find the sum of the series $\sum_{n=1}^{\infty} \frac{(-1)^n 10}{4^{n-1}} = -10 + \frac{10}{4} - \frac{10}{16} + \dots$

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- ▶ Therefore, since $|r| < 1$, $\sum_{n=1}^{\infty} \frac{(-1)^n 10}{4^{n-1}} = \frac{a}{1-r} = \frac{-10}{1 - (-\frac{1}{4})} = \frac{-10}{5/4} = -8$.

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- ▶ Therefore, since $|r| < 1$, $\sum_{n=1}^{\infty} \frac{2}{3^n} = \frac{a}{1-r} = \frac{2/3}{1 - \frac{1}{3}} = \frac{2/3}{2/3} = 1$.

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$$\sum_{n=4}^{\infty} \frac{2^{n-1}}{3^n} = \frac{2^3}{3^4} + \frac{2^4}{3^5} + \frac{2^5}{3^6} + \cdots = a + ar + ar^2 + \cdots = \sum_{n=1}^{\infty} ar^{n-1}$$

$$\text{▶ } a = \text{term 1} = \frac{2^3}{3^4}, \quad ar = \text{term 2} = \frac{2^4}{3^5}. \quad \text{Therefore } r = \frac{2^4}{3^5} / \frac{2^3}{3^4} = \frac{2}{3}.$$

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$$\sum_{n=4}^{\infty} \frac{2^{n-1}}{3^n} = \sum_{n=1}^{\infty} \frac{2^{n-1}}{3^n} - \left[\frac{1}{3} + \frac{2}{3^2} + \frac{2^2}{3^3} \right] = \frac{1/3}{1-2/3} - \left[\frac{3^2+6+2^2}{3^3} \right] = 1 - \frac{19}{27} = \frac{8}{27}.$$

▶ Approach 2: rewrite the formula so that the sum starts at 1.

$$\sum_{n=4}^{\infty} \frac{2^{n-1}}{3^n} = \frac{2^3}{3^4} + \frac{2^4}{3^5} + \frac{2^5}{3^6} + \cdots = a + ar + ar^2 + \cdots = \sum_{n=1}^{\infty} ar^{n-1}$$

$$\text{▶ } a = \text{term 1} = \frac{2^3}{3^4}, \quad ar = \text{term 2} = \frac{2^4}{3^5}. \quad \text{Therefore } r = \frac{2^4}{3^5} / \frac{2^3}{3^4} = \frac{2}{3}.$$

$$\text{▶ we check that } \frac{2^3}{3^4} + \frac{2^4}{3^5} + \frac{2^5}{3^6} + \cdots = \sum_{n=1}^{\infty} ar^{n-1} \text{ (true).}$$

geometric series not starting at $n = 1$

Example Find the sum of the series

$$\sum_{n=4}^{\infty} \frac{2^{n-1}}{3^n}$$

- ▶ Note that this sequence starts at $n = 4$, so the formula for the sum does not apply as it stands.
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$$\sum_{n=4}^{\infty} \frac{2^{n-1}}{3^n} = \sum_{n=1}^{\infty} \frac{2^{n-1}}{3^n} - \left[\frac{1}{3} + \frac{2}{3^2} + \frac{2^2}{3^3} \right] = \frac{1/3}{1-2/3} - \left[\frac{3^2+6+2^2}{3^3} \right] = 1 - \frac{19}{27} = \frac{8}{27}.$$

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$$\text{▶ Since } |r| = \frac{2}{3} < 1, \text{ we see that } \frac{2^3}{3^4} + \frac{2^4}{3^5} + \frac{2^5}{3^6} + \cdots = \frac{2^3}{3^4} / (1 - \frac{2}{3}) = \frac{2^3}{3^3} = \frac{8}{27}.$$

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- ▶ $= 3/2 + 7/330 = 1004/660 = 251/165$

Telescoping Series.

These are series of the form similar to $\sum f(n) - f(n+1)$. Because of the large amount of cancellation, they are relatively easy to sum.

Example Show that the series

$$\sum_{k=1}^{\infty} \frac{1}{k^2 + 7k + 12} = \sum_{k=1}^{\infty} \frac{1}{(k+3)} - \frac{1}{(k+4)}$$

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- ▶ Also check the extra example in your notes.

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- ▶ Similarly we get

$$s_{2^n} > \frac{n+2}{2}$$

and $\lim_{n \rightarrow \infty} s_n > \lim_{n \rightarrow \infty} \frac{n+2}{2} = \infty$. Hence the harmonic series diverges.
(You will see an easier proof in the next section.)

Where sum starts.

Note that

convergence or divergence is unaffected by adding or deleting a finite number of terms at the beginning of the series.

Example

$$\sum_{n=10}^{\infty} \frac{1}{n} \text{ is divergent}$$

and

$$\sum_{k=50}^{\infty} \frac{1}{2^k} \text{ is convergent.}$$

Divergence Test

Theorem If a series $\sum_{i=1}^{\infty} a_n$ is convergent, then $\lim_{n \rightarrow \infty} a_n = 0$.

Warning The converse is not true, we may have a series where $\lim_{n \rightarrow \infty} a_n = 0$ and the series is divergent. For example, the harmonic series.

Proof Suppose the series $\sum_{i=1}^{\infty} a_n$ is convergent with sum S . Since $a_n = s_n - s_{n-1}$ and

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} s_{n-1} = S$$

we have $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} s_n - \lim_{n \rightarrow \infty} s_{n-1} = S - S = 0$.

This gives us a **Test for Divergence**:

If $\lim_{n \rightarrow \infty} a_n$ does not exist or if $\lim_{n \rightarrow \infty} a_n \neq 0$, then $\sum_{i=1}^{\infty} a_n$ is divergent.

If $\lim_{n \rightarrow \infty} a_n = 0$ the test is inconclusive.

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Example Test the following series for divergence with the above test:

$$\sum_{n=1}^{\infty} \frac{n^2 + 1}{2n^2} \quad \sum_{n=1}^{\infty} \frac{n^2 + 1}{2n^3} \quad \sum_{n=1}^{\infty} \frac{n^2 + 1}{2n}$$

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- To test $\sum_{n=1}^{\infty} \frac{n^2+1}{2n^2}$ for convergence, we check $\lim_{n \rightarrow \infty} \frac{n^2+1}{2n^2}$.

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- ▶ $\lim_{n \rightarrow \infty} \frac{n^2+1}{2n^2} = \lim_{n \rightarrow \infty} \frac{1+1/n^2}{2} = \frac{1}{2} \neq 0$.
- ▶ Therefore, we can conclude that $\sum_{n=1}^{\infty} \frac{n^2+1}{2n^2}$ diverges.

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The following properties of series follow from the corresponding laws of limits:

Suppose $\sum a_n$ and $\sum b_n$ are convergent series, then the series $\sum(a_n + b_n)$, $\sum(a_n - b_n)$ and $\sum ca_n$ also converge. We have

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