

Integral Test

In this section, we show how to use the integral test to decide whether a series of the form $\sum_{n=a}^{\infty} \frac{1}{n^p}$ (where $a \geq 1$) converges or diverges by comparing it to an improper integral.

Integral Test Suppose $f(x)$ is a positive decreasing continuous function on the interval $[1, \infty)$ with

$$f(n) = a_n.$$

Then the series $\sum_{n=1}^{\infty} a_n$ is convergent if and only if $\int_1^{\infty} f(x)dx$ converges, that is:

If $\int_1^{\infty} f(x)dx$ is convergent, then $\sum_{n=1}^{\infty} a_n$ is convergent.

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- **Note** The result is still true if the condition that $f(x)$ is decreasing on the interval $[1, \infty)$ is relaxed to “the function $f(x)$ is decreasing

Integral Test (Why it works: convergence)

We know from a previous lecture that

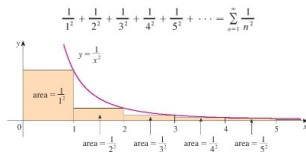
$\int_1^{\infty} \frac{1}{x^p} dx$ converges if $p > 1$ and diverges if $p \leq 1$.

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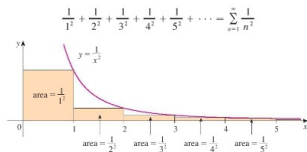


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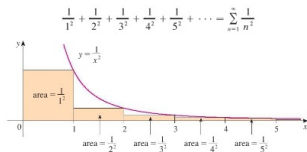
- ▶ The n th partial sum is $s_n = 1 + \sum_{n=2}^n \frac{1}{n^2} < 1 + \int_1^{\infty} \frac{1}{x^2} dx = 1 + 1 = 2$.

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- ▶ Since the sequence $\{s_n\}$ is increasing (because each $a_n > 0$) and bounded, we can conclude that the sequence of partial sums converges and hence the series

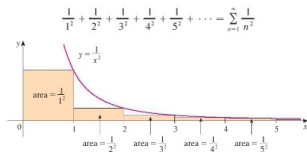
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$$\sum_{i=1}^{\infty} \frac{1}{n^2} \text{ converges.}$$

- ▶ **NOTE** We are not saying that $\sum_{i=1}^{\infty} \frac{1}{n^2} = \int_1^{\infty} \frac{1}{x^2} dx$ here.

Integral Test (Why it works: divergence)

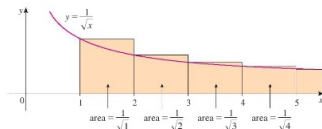
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- In the picture, we compare the series $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$ to the improper integral $\int_1^{\infty} \frac{1}{\sqrt{x}} dx$.

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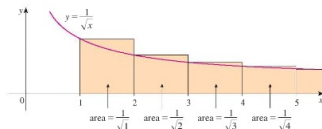


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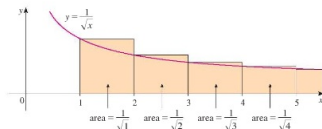
$$s_n > s_{n-1} = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \cdots + \frac{1}{\sqrt{n-1}} > \int_1^n \frac{1}{\sqrt{x}} dx$$

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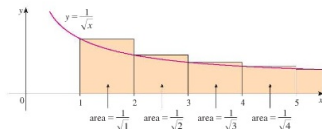
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- ▶ Thus we see that $\lim_{n \rightarrow \infty} s_n > \lim_{n \rightarrow \infty} \int_1^n \frac{1}{\sqrt{x}} dx$.
- ▶ However, we know that $\int_1^n \frac{1}{\sqrt{x}} dx$ grows without bound and hence since $\int_1^{\infty} \frac{1}{\sqrt{x}} dx$ diverges, we can conclude that $\sum_{k=1}^{\infty} \frac{1}{\sqrt{k}}$ also diverges.

p-series

We know that $\int_1^{\infty} \frac{1}{x^p} dx$ converges if $p > 1$ and diverges if $p \leq 1$.

$$\sum_{n=1}^{\infty} \frac{1}{n^p} \text{ converges for } p > 1, \text{ diverges for } p \leq 1.$$

Example Determine if the following series converge or diverge:

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}},$$

$$\sum_{n=1}^{\infty} \frac{1}{n^{15}},$$

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► $\sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}}$ diverges since $p = 1/3 < 1$.

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- ▶ $\sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}}$ diverges since $p = 1/3 < 1$.
- ▶ $\sum_{n=1}^{\infty} \frac{1}{n^{15}}$ converges since $p = 15 > 1$.

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- ▶ $\sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}}$ diverges since $p = 1/3 < 1$.
- ▶ $\sum_{n=1}^{\infty} \frac{1}{n^{15}}$ converges since $p = 15 > 1$.
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- ▶ $\sum_{n=100}^{\infty} \frac{1}{\sqrt[5]{n}}$ conv/diverges if and only if $\sum_{n=1}^{\infty} \frac{1}{\sqrt[5]{n}}$ conv/div. This diverges since $p = 1/5 < 1$.

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$$\sum_{n=1}^{\infty} \frac{1}{n^p} \text{ converges for } p > 1, \text{ diverges for } p \leq 1.$$

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- ▶ **Comparison Test** Suppose that $\sum a_n$ and $\sum b_n$ are series **with positive terms**.
 - (i) If $\sum b_n$ is convergent and $a_n \leq b_n$ for all n , then $\sum a_n$ is also convergent.
 - (ii) If $\sum b_n$ is divergent and $a_n \geq b_n$ for all n , then $\sum a_n$ is divergent.

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- ▶ We have $2^{1/n} = \sqrt[n]{2} > 1$ for $n \geq 1$. Therefore $2^{-1/n} = \frac{1}{\sqrt[n]{2}} < 1$ for $n \geq 1$.

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- ▶ Therefore $\frac{2^{-1/n}}{n^3} < \frac{1}{n^3}$ for $n > 1$.
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- ▶ Since $\sum_{n=1}^{\infty} \frac{1}{n^3}$ is a p-series with $p > 1$, it converges.
- ▶ Comparing the above series with $\sum_{n=1}^{\infty} \frac{1}{n^3}$, we can conclude that $\sum_{n=1}^{\infty} \frac{2^{-1/n}}{n^3}$ also converges and $\sum_{n=1}^{\infty} \frac{2^{-1/n}}{n^3} \leq \sum_{n=1}^{\infty} \frac{1}{n^3}$

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- ▶ Since $\sum_{n=1}^{\infty} \frac{1}{n}$ is a p-series with $p = 1$ (a.k.a. the harmonic series), it diverges.

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- ▶ Therefore, by comparison, we can conclude that $\sum_{n=1}^{\infty} \frac{2^{1/n}}{n}$ also diverges.

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- ▶ Since $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is a p-series with $p = 2$, it converges.
- ▶ Therefore, by comparison, we can conclude that $\sum_{n=1}^{\infty} \frac{1}{n^2+1}$ also converges and $\sum_{n=1}^{\infty} \frac{1}{n^2+1} \leq \sum_{n=1}^{\infty} \frac{1}{n^2}$.

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- ▶ Since $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is a p-series with $p = 2$, it converges.

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Example 4 Use the comparison test to determine if the following series converges or diverges:

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

- ▶ First we check that $a_n > 0 \rightarrow$ true since $\frac{n^{-2}}{2^n} = \frac{1}{n^2 2^n} > 0$ for $n \geq 1$.
- ▶ We have $\frac{1}{n^2 2^n} < \frac{1}{n^2}$ for $n \geq 1$.
- ▶ Since $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is a p-series with $p = 2$, it converges.
- ▶ Therefore, by comparison, we can conclude that $\sum_{n=1}^{\infty} \frac{1}{n^2 2^n}$ also converges and $\sum_{n=1}^{\infty} \frac{1}{n^2 2^n} \leq \sum_{n=1}^{\infty} \frac{1}{n^2}$.

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- First we check that $a_n > 0 \rightarrow$ true since $\frac{\ln n}{n} > \frac{1}{n} > 0$ for $n \geq e$. Note that this allows us to use the test since a finite number of terms have no bearing on convergence or divergence.

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Therefore $\frac{1}{n!} < \frac{1}{2^{n-1}}$.

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Therefore $\frac{1}{n!} < \frac{1}{2^{n-1}}$.
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Limit Comparison Test

Limit Comparison Test Suppose that $\sum a_n$ and $\sum b_n$ are series **with positive terms**. If

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$$

where c is a **finite number** and $c > 0$, then either both series converge or both diverge. (Note $c \neq 0$ or ∞ .)

Example Test the following series for convergence using the Limit Comparison test:

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

(Note that our previous comparison test is difficult to apply in this and most of the examples below.)

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- ▶ First we check that $a_n > 0 \rightarrow$ true since $a_n = \left(1 + \frac{1}{n}\right)^3 3^{-n} > 0$ for $n \geq 1$.
- ▶ We will compare this series to $\sum_{n=1}^{\infty} \frac{1}{3^n}$ which converges, since it is a geometric series with $r = 1/3 < 1$. $b_n = \frac{1}{3^n}$.
- ▶ $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \left(\left(1 + \frac{1}{n}\right)^3 3^{-n} \right) / (1/3^n) = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^3 = 1$.

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- ▶ Since $c = 1 > 0$, we can conclude that both series converge.

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- ▶ Since $c = 1 > 0$, we can conclude that both series diverge.