

Series

Definition.

Given a sequence, $\{a_n\}_{n=1}^{\infty}$, the associated (*infinite*) *series* is the ordered sum

$$\sum_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \cdots$$

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Examples.

$$\{a_n\} = \left\{ \frac{1}{2^n} \right\} = \left\{ \frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \dots \right\}$$

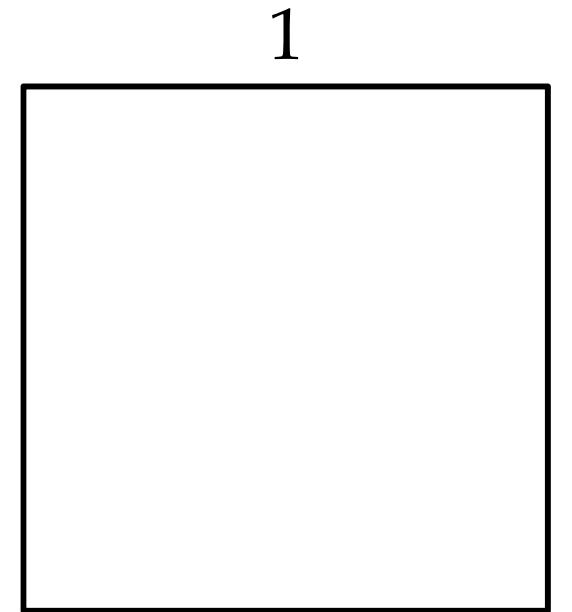
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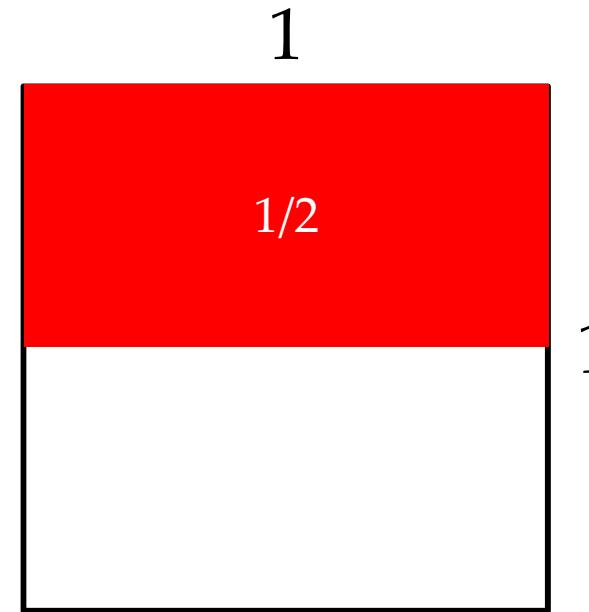
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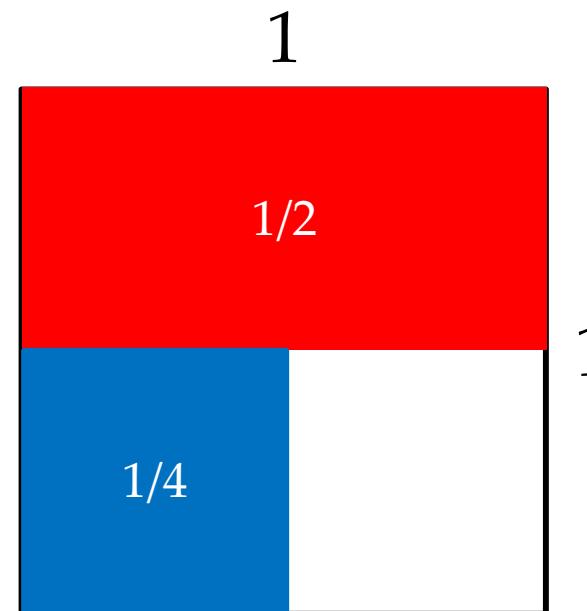
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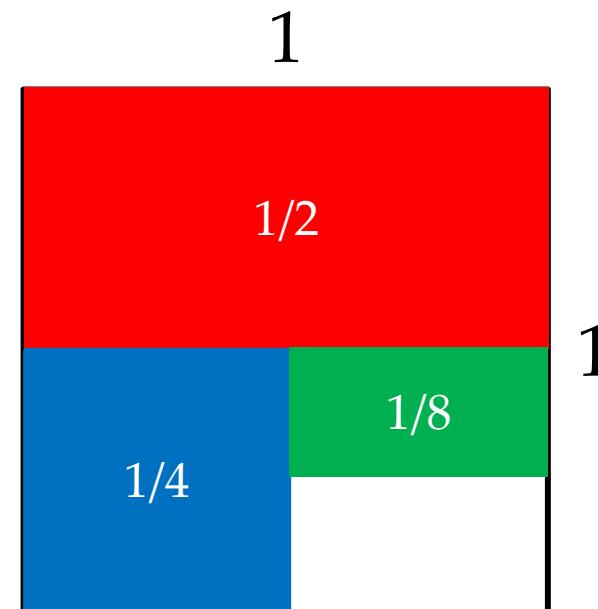
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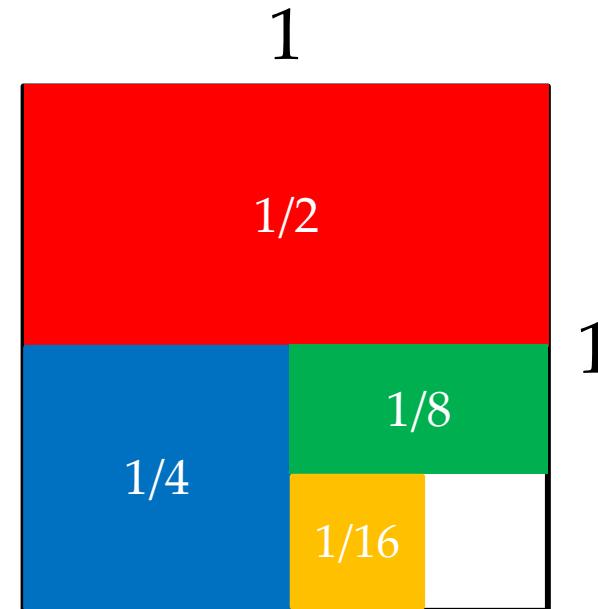
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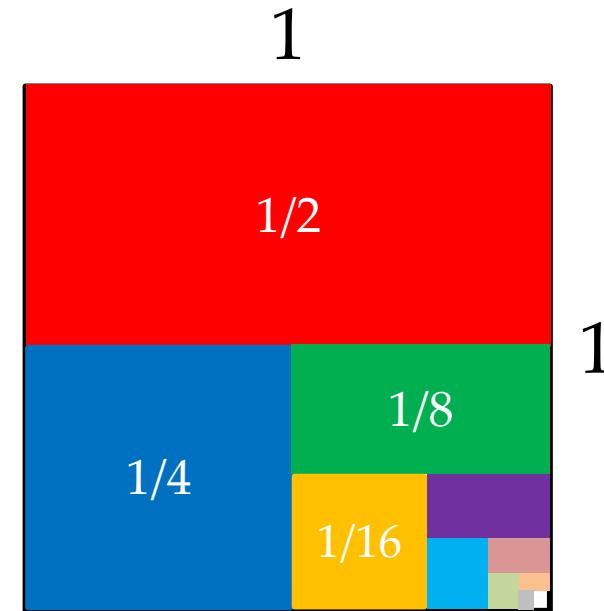
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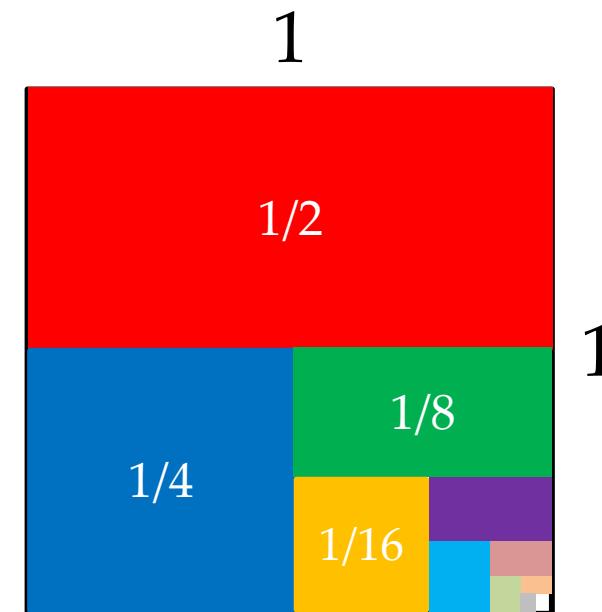
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$$\{a_n\} = \left\{ 3, \frac{1}{10}, \frac{4}{10^2}, \frac{1}{10^3}, \frac{5}{10^4}, \dots \right\}$$

Definition.

Given a series, $\sum_{n=1}^{\infty} a_n$, the sequence of *partial sums*, $\{s_k\}$,

is defined for each k as

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$$\sum_{n=1}^{\infty} a_n = 3 + \frac{1}{10} + \frac{4}{10^2} + \frac{1}{10^3} + \frac{5}{10^4} + \cdots$$

Definition.

Given a series, $\sum_{n=1}^{\infty} a_n$, let s_n denote its n th partial sum.

If $\{s_n\}$ is convergent and $\lim_{n \rightarrow \infty} s_n = S$ exists as a real number,

then $\sum_{n=1}^{\infty} a_n$ is called ***convergent*** and we write $\sum_{n=1}^{\infty} a_n = S$.

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$$\{s_n\} = \{3, 3.1, 3.14, 3.141, 3.1415, \dots\}$$

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Example.

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} n = 1 + 2 + 3 + 4 + \dots$$

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A *geometric series* is a series that has the form

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \cdots + ar^{n-1} + ar^n + \cdots \quad a \neq 0$$

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Observe.

$$\frac{n+1 \text{ term of series}}{n \text{ term of series}} = \frac{ar^n}{ar^{n-1}} = r$$

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Theorem.

Given a geometric series $\sum_{n=1}^{\infty} ar^{n-1}$

- If $\underbrace{|r| < 1}_{-1 < r < 1}$, then $\sum_{n=1}^{\infty} ar^{n-1}$ converges and $\sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1-r}$
- If $\underbrace{|r| \geq 1}_{-1 \leq r \text{ or } r \geq 1}$, then $\sum_{n=1}^{\infty} ar^{n-1}$ diverges

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Example.

Is the series $\sum_{n=1}^{\infty} 2^{2n}3^{1-n}$ convergent or divergent?

Example.

Write the number $2.\overline{16} = 2.161616\dots$ as a ratio of integers.

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Index Shift.

$$\sum_{n=2}^{\infty} \frac{n+5}{2} = \sum_{i=0}^{\infty} \boxed{?}$$

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Example.

Calculate $\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \dots$ for $|x| < 1$

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Example.

Calculate $\sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) = S$

Conditional Statements.

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implication

$$p \implies q$$

you eat spinach \implies you get strong



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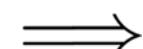
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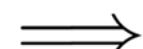
contrapositive

$$\sim q \implies \sim p$$

you do not
get strong



you do not
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↑
logically
the same
↓

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\implies

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Divergence Test.

$$\left[\begin{array}{l} \lim_{n \rightarrow \infty} a_n \text{ does not exist} \\ \text{or} \\ \lim_{n \rightarrow \infty} a_n \neq 0 \end{array} \right] \implies \sum_{n=1}^{\infty} a_n \text{ is divergent}$$

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Divergence Test. (Contapositive of above Theorem)

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Example.

If $\{a_n\} = \{1, 1, 1, \dots\}$ is $\sum_{n=1}^{\infty} a_n$ convergent or divergent?

Remark.

The following is NOT TRUE.

$$\lim_{n \rightarrow \infty} a_n = 0 \implies \sum_{n=1}^{\infty} a_n \text{ is convergent}$$

Remark.

The following is NOT TRUE. (Converse of previous theorem)

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$$\lim_{n \rightarrow \infty} a_n = 0 \implies \sum_{n=1}^{\infty} a_n \text{ is convergent}$$

Famous Counterexample.

The *harmonic series* is $\sum_{n=1}^{\infty} a_n$ where $a_n = \frac{1}{n}$

Theorem.

- $\sum_{n=1}^{\infty} ca_n = c \sum_{n=1}^{\infty} a_n \quad c \text{ constant}$
- $\sum_{n=1}^{\infty} (a_n \pm b_n) = \sum_{n=1}^{\infty} a_n \pm \sum_{n=1}^{\infty} b_n$

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Examples.