Sequences: Definition and examples – Series: Types and Convergence – Series of positive terms – Tests of convergence: Comparison test, Integral test and D'Alembert's ratio test – Alternating series – Leibnitz's test – Series of positive and negative terms – Absolute and conditional convergence.

Sequence:

An ordered set of real numbers $u_1, u_2, u_3, ..., u_n, ...$ is called a sequence and it is denoted by $\{u_n\}$. If the number of terms is unlimited then the sequence is an infinite sequence. The general term of a sequence is u_n .

Example:

- 1) $1, \frac{1}{4}, \frac{1}{9}, \frac{1}{16}, \dots, \frac{1}{n^2}, \dots$ is a sequence.
- 2) $3,5,7,9,\ldots,(2n+1),\ldots$ is a sequence.

Convergent sequence:

A sequence $\{u_n\}$ is said to be convergent if $\lim_{n \to \infty} u_n = finite$.

Divergent sequence:

A sequence $\{u_n\}$ is said to be divergent if $\lim_{n \to \infty} u_n = +\infty$ or $-\infty$.

Bounded sequence:

A sequence $\{u_n\}$ is bounded if there exists a real number such that $|u_n| \le M$, for every n in N.

Unbounded sequence:

A sequence $\{u_n\}$ is unbounded if there exists no real number M such that $|u_n| \le M$, for every n in N.

Oscillatory sequence:

If a sequence $\{u_n\}$ neither converges to a finite no. nor diverges to $-\infty$ or $+\infty$, it is called an oscillatory sequence. **Note:**

- 1) A bounded sequence which does not converge is said to be oscillate finitely.
- 2) An unbounded sequence which does not diverge is said to be oscillate infinitely.

Monotonic sequences

Let $\{a_n\}$ be the given sequence.

S.no.	Types	Condition
1	Monotonically increasing	$a_1 \le a_2 \le a_3 \le \dots \le a_n \le a_{n+1} \le \dots$
2	Monotonically decreasing	$a_1 \ge a_2 \ge a_3 \ge \dots \ge a_n \ge a_{n+1} \ge \dots$
3	Monotonic	Either monotonically increasing or decreasing
4	Strictly Monotonically increasing	$a_1 < a_2 < a_3 < \dots < a_n < a_{n+1} < \dots$
5	Strictly Monotonically decreasing	$a_1 > a_2 > a_3 > \dots > a_n > a_{n+1} > \dots$
6	Strictly Monotonic	Either Strictly Monotonically increasing or decreasing

Problems:

1) Determine the general term and prove that the sequences are convergent.



$$\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{n}{n+1} = \lim_{n \to \infty} \frac{n}{n\left(1+\frac{1}{n}\right)} = \lim_{n \to \infty} \frac{1}{\left(1+\frac{1}{n}\right)} = \frac{1}{(1+0)} = 1$$
, finite.

The given sequence in (ii) converges.

iii) Given 1,-1,1,-1......... Here $u_n = (-1)^{n-1}$ $\lim_{n \to \infty} u_n = \lim_{n \to \infty} (-1)^{n-1} = 0$, finite.

The sequence in (iii) converges.

iv) Given $\frac{2^1}{1!}, \frac{2^2}{2!}, \frac{2^3}{3!}, \frac{2^4}{4!}$ Here $u_n = \frac{2^n}{n!}$ $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{2^n}{n!} = 0$, finite.

The sequence in (iv) converges..

2) Give an example of monotonically increasing and decreasing sequences which are convergent and divergent.
 Solution:

i) Let
$$\{u_n\} = \left\{\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots, \right\}$$

Since $\frac{1}{2} < \frac{2}{3} < \frac{3}{4} < \frac{4}{5}, \dots, \text{ the sequence is monotonically increasing.}$
Here $u_n = \frac{n}{n+1}$
 $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{n}{n+1} = \lim_{n \to \infty} \frac{n}{n\left(1+\frac{1}{n}\right)} = \lim_{n \to \infty} \frac{1}{\left(1+\frac{1}{n}\right)} = \frac{1}{(1+0)} = 1$, finite.
The given sequence converges.
Let $\{u_n\} = \{1, 2, 3, 4, \dots, \}$
Since $1 < 2 < 3 < 4 < \dots, \dots$, the sequence is monotonically increasing.
Here $u_n = n$
 $\lim_{n \to \infty} u_n = \lim_{n \to \infty} n = \infty$, infinite.
The given sequence diverges.
iii) Let $\{u_n\} = \{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots, \dots\}$
Since $1 > \frac{1}{2} > \frac{1}{3} > \frac{1}{4} > \frac{1}{5}, \dots, \dots$ the sequence is monotonically decreasing.
Here $u_n = \frac{1}{n} \lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{1}{n} = \frac{1}{\infty} = 0$, finite.
The sequence converges.
iv) Let $\{u_n\} = \{-1, -2, -3, -4, \dots, \}$

Since $-1 > -2 > -3 > -4 > \dots$, the sequence is monotonically decreasing. Here $u_n = -n$. $\lim_{n \to \infty} u_n = \lim_{n \to \infty} -n = -\infty$, infinite. The given sequence diverges.

3) Discuss the convergence of the sequence {u_n} where (i) $u_n = \frac{n+1}{n}$ (ii) $u_n = \frac{n}{n^2+1}$ (iii)

$$u_{n} = 1 + \frac{1}{3} + \frac{1}{3^{2}} + \frac{1}{3^{3}} + \dots + \frac{1}{3^{n}}.$$
Solution:
(i) $u_{n} = \frac{n+1}{n}$
 $\lim_{n \to \infty} u_{n} = \lim_{n \to \infty} \frac{n+1}{n} = \lim_{n \to \infty} 1 + \frac{1}{n} = 1 + \frac{1}{\infty} = 1 + 0 = 1, \text{ finite}$
 $\Rightarrow \{u_{n}\} \text{ is a convergent sequence.}$
(ii) $u_{n} = \frac{n}{n^{2}+1}$
 $\lim_{n \to \infty} u_{n} = \lim_{n \to \infty} \frac{n}{n^{2}+1} = \lim_{n \to \infty} \frac{n}{n^{2} \left(1 + \frac{1}{n^{2}}\right)} = \lim_{n \to \infty} \frac{1}{n \left(1 + \frac{1}{n^{2}}\right)} = \frac{1}{\infty} = 0, \text{ finite}$
 $\Rightarrow \{u_{n}\} \text{ is a convergent sequence.}$
(iii) $u_{n} = 1 + \frac{1}{3} + \frac{1}{3^{2}} + \frac{1}{3^{3}} + \dots + \frac{1}{3^{n}} = \frac{\left(1 - \left(\frac{1}{3}\right)^{n+1}\right)}{1 - \frac{1}{3}} = \frac{3}{2} \left(1 - \left(\frac{1}{3}\right)^{n+1}\right)$
 $\lim_{n \to \infty} u_{n} = \lim_{n \to \infty} \frac{3}{2} \left(1 - \left(\frac{1}{3}\right)^{n+1}\right) = \frac{3}{2} \left(1 - \left(\frac{1}{3}\right)^{\infty}\right) = \frac{3}{2} (1 - 0) = \frac{3}{2}, \text{ finite.}$
 $\Rightarrow \{u_{n}\} \text{ is a convergent sequence.}$

Remember:

- 1) $\lim_{n \to \infty} x^n = 0 \text{ if } x < 1$
- 2) $\lim_{n \to \infty} x^n = \infty$ if x > 1
- 3) $\lim_{n \to \infty} nx^n = 0 \text{ if } x < 1$

4)
$$\lim_{n \to \infty} \frac{x^n}{n!} = 0$$
 for all x

5)
$$\lim_{n \to \infty} \frac{\log n}{n} = 0$$

6)
$$\lim_{n \to \infty} \left(1 + \frac{1}{n}\right)^n = e \; ; \; \lim_{n \to \infty} \left(1 + \frac{1}{n}\right)^{n+1} = e \; \text{and} \; \lim_{n \to \infty} \left(1 + \frac{1}{n+1}\right)^n = e$$

7)
$$\lim_{n \to \infty} \left(1 + \frac{x}{n}\right)^n = e^x$$

8)
$$\lim_{n \to \infty} n^{\frac{1}{n}} = 1$$

9)
$$\lim_{n \to \infty} (n!)^{\frac{1}{n}} = \infty$$

10)
$$\lim_{n \to \infty} \left(\frac{n!}{n}\right)^{\frac{1}{n}} = \frac{1}{e}$$

11)
$$\lim_{n \to \infty} \left(\frac{a^n - 1}{n}\right) = \log a$$

12)
$$\lim_{n \to \infty} \left(\frac{a^{\frac{1}{n}} - 1}{\frac{1}{n}}\right) = \log a$$

13)
$$\lim_{n \to \infty} n^h = \infty$$

14)
$$\lim_{n \to \infty} \frac{1}{n} = 0$$

15)
$$\lim_{x \to 0} \frac{\sin x}{x} = \lim_{x \to 0} \frac{\tan x}{x} = 1$$

16)
$$\log \infty = \infty \; \text{and} \; \log 1 = 0$$

17)
$$(1 + x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3 + \dots + x^n$$

Series:

A series is the sum of terms of a sequence. Let $\{u_n\}$ be a sequence of real nos. Then the expression $u_1 + u_2 + ... + u_n + ...$ is called the series associated with the sequence.

If the no. of terms of a series is limited, the series is called finite. When the no. of terms of a series are unlimited, it is called an infinite series.

The infinite series
$$u_1 + u_2 + ... + u_n + ...$$
 is usually denoted by $\sum_{n=1}^{\infty} u_n$ or $\sum u_n$

Series of positive terms:

If all the terms of the series $\sum u_n = u_1 + u_2 + ... + u_n +$ are positive i.e., if $u_n > 0$, $\forall n$, then the series $\sum u_n$ is called a series of positive terms.

Properties of infinite series:

- 1. the nature of the infinite series does not change (unaffected) (i) by multiplication of all terms by a constant k. (ii) by addition or deletion of a finite no. of terms.
- 2. If a series in which all terms are +ve is convergent the series remains convergent even when some or all of its terms are ve.
- 3. If $\sum u_n$ and $\sum v_n$ are converges to S_1 and S_2 resp., then $\sum (u_n + v_n)$ and $\sum (u_n + v_n)$ also converges to $S_1 + S_2$ and $S_1 S_2$ resp.

Partial sums:

Let $\sum u_n = u_1 + u_2 + ... + u_n +$ be an infinite series, where the terms may be +ve or - ve , then $S_n = u_1 + u_2 + ... + u_n$ is called the nth partial sum of $\sum u_n$. Sequence $\{S_n\}$ is called sequence of partial sums.

Note:

To every infinite series $\sum u_n$, there corresponds a sequence $\{S_n\}$ of its partial sums.

Convergence, divergence and oscillation of series:

Let $\sum u_n = u_1 + u_2 + \dots + u_n + \dots$ be an infinite series and $S_n = u_1 + u_2 + \dots + u_n$ be its n^{th} partial sum.

 $\sum u_n$ is convergent

 $\lim_{n \to \infty} S_n = finite$ $\lim_{n \to \infty} S_n = +\infty$

 $\sum u_n$ is divergent

$$\lim_{n \to \infty} S_n = \pm \infty$$

 $\sum u_n$ is oscillatory (finite or infinite) $\lim_{n \to \infty} S_n \neq$ a unique finite or infinite

Problems:

1. Test the convergence of the series $1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \infty$

Solution:

Let
$$\sum u_n = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^{n-1}} + \dots + \infty$$

$$S_{n} = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots \frac{1}{2^{n-1}} = \frac{1 - \left(\frac{1}{2}\right)^{n}}{1 - \frac{1}{2}} = 2\left(1 - \left(\frac{1}{2}\right)^{n}\right)$$

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

$$\Rightarrow \sum u_{n} \text{ is convergent.}$$
2. Examine the nature of series $1 + 2 + 3 + \dots + n + \dots + \infty$.
Solution:
Let $\sum u_{n} = 1 + 2 + 3 + \dots + n + \dots + \infty$
 $S_{n} = 1 + 2 + 3 + \dots + n + \dots + \infty$
 $S_{n} = 1 + 2 + 3 + \dots + n + \dots + \infty$
 $S_{n} = 1 + 2 + 3 + \dots + n = \frac{n(n+1)}{2}$
 $\lim_{n \to \infty} S_{n} = \lim_{n \to \infty} \frac{n(n+1)}{2} = \infty \Rightarrow \sum u_{n}$ is divergent.
3. Discuss the nature of the series $2 - 2 + 2 - 2 + \dots + \infty$
Solution:
 $\sum u_{n} = 2 - 2 + 2 - 2 + \dots + 2 = \begin{cases} 0 & \text{if } n & \text{is even} \\ 2 & \text{if } n & \text{is odd} \end{cases}$
 $\lim_{n \to \infty} S_{n} = 0 & \text{or } \lim_{n \to \infty} S_{n} = 2$
 $\Rightarrow \sum u_{n}$ Oscillates finitely.
4. Discuss the convergence or otherwise of the series $1 - 2 + 4 - 8 + 16 - \dots + \infty$.
Solution:
 $\sum u_{n} = 1 - 2 + 4 - 8 + 16 + \dots + \infty = 1 - 2 + 2^{2} - 2^{3} + 2^{4} + \dots + (-2)^{n-1} + \dots + \infty$.
 $S_{n} = 1 - 2 + 2^{2} - 2^{3} + 2^{4} + \dots + (-2)^{n-1} - \frac{1((1 - (-2)^{n})}{2} - \frac{1 - (-2)^{n}}{2}$

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

$$\Rightarrow S_n = \begin{cases} \frac{1+2^n}{3} & \text{if } n \text{ is odd} \\ \frac{1-2^n}{3} & \text{if } n \text{ is even} \end{cases}$$

 $\lim_{n \to \infty} S_n = \lim_{n \to \infty} S_n \frac{1+2^n}{3} = \frac{1+\infty}{3} = +\infty$ if n is odd and

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} S_n \frac{1-2^n}{3} = \frac{1-\infty}{3} = -\infty \text{ if n is even}$$

$$\therefore \sum u_n \text{ oscillates infinitely.}$$
5. Discuss the convergence or otherwise of the series

$$\frac{1}{1\cdot 2} + \frac{1}{2\cdot 3} + \frac{1}{3\cdot 4} + \dots + \frac{1}{n(n+1)} + \dots \infty$$
Solution:
Consider $u_n = \frac{1}{n(n+1)} = \frac{A}{n} + \frac{B}{n+1} = \frac{A(n+1) + Bn}{n(n+1)}$

$$\Rightarrow A(n+1) + Bn = 1$$
Put $n = -1$
Put $n = 0$
 $A(\Rightarrow l \neq 1) + B(-1) = 1 \Rightarrow \boxed{B = -1}$
 $A(0+1) + B(0) = 1 \Rightarrow \boxed{A = 1}$

$$\therefore u_n = \frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$$

$$\Rightarrow u_1 = 1 - \frac{1}{2}, \quad u_2 = \frac{1}{2} - \frac{1}{3}, \quad u_3 = \frac{1}{3} - \frac{1}{4}, \quad \dots, u_n = \frac{1}{n} - \frac{1}{n+1}$$
Now, $S_n = u_1 + u_2 + u_3 + \dots + u_n = 1 - \frac{1}{2} + \frac{1}{2} - \frac{V}{3} + \frac{V}{3} - \frac{1}{4} - \dots + \frac{1}{n} - \frac{1}{n+1} \Rightarrow S_n = 1 - \frac{1}{n+1}$

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} \left(1 - \frac{1}{n+1}\right) = 1 - \frac{1}{\infty} = 1 - 0 = 1$$

$$\sum u_n \text{ converges to } 1.$$
6. Show that the series $1^2 + 2^2 + 3^2 + \dots + n^2 + \dots \infty$ diverges to $+\infty$.
Solution:

$$\operatorname{Let} \sum u_n = \frac{1^2 + 2^2 + 3^2 + \dots + n^2 + \dots \infty}{n + \infty}$$

$$S_n = 1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} \frac{n(n+1)(2n+1)}{6} = +\infty$$

$$\therefore \text{ The series } \sum u_n \text{ diverges to } +\infty.$$

Necessary condition for convergence of a series: If a series $\sum u_n$ is convergent then $\lim_{n \to \infty} u_n = 0$ (i.e.) $\sum u_n$ is convergent $\Rightarrow \lim_{n \to \infty} u_n = 0$.

Note:

 $\lim_{n\to\infty} u_n = 0 \implies \sum u_n \text{ may or may not be convergent.}$ (1)

(2) $\lim_{n\to\infty} u_n \neq 0 \implies \sum u_n$ is divergent.

Series of positive terms:

If all the terms of the series $\sum u_n = u_1 + u_2 + ... + u_n + ...\infty$ are positive (i.e.) if $u_n > 0$, $\forall n$, then the series $\sum u_n$ is called the series of positive terms.

Note:

A positive term of the series either converges or diverges to +∞. It cannot oscillate. **Problems:** oscillates

1. Prove that the geometric series
$$1 + x + x^2 + ... + \infty$$

(i) converges if $-1 < x < 1$ i.e. $|x| < 1$.
(ii) diverges if $x \ge 1$.
(iii) oscillates finitely if $x = -1$.
(iv) oscillates infinitely if $x < -1$.
Solution:
(i) Given $-1 < x < 1$ i.e. $|x| < 1$.
Consider $S_n = 1 + x + x^2 + ... + x^n = \frac{1 - x^{n+1}}{1 - x} = \frac{1}{1 - x} - \frac{x^{n+1}}{1 - x}$.

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} \left(\frac{1}{1 - x} - \frac{x^{n+1}}{1 - x}\right) = \frac{1}{1 - x} - 0 = \frac{1}{1 - x}$$
(i) $|x| < 1, x^n \to 0 \text{ as } n \to \infty$).
 $\Rightarrow \sum u_n$ is convergent.
(ii) Given $x \ge 1$.
For $x > 1$, Consider $S_n = 1 + x + x^2 + ... + x^n = \frac{x^{n+1} - 1}{x - 1} = \frac{x^{n+1}}{x - 1} - \frac{1}{x - 1}$.

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} \left(\frac{x^{n+1}}{x - 1} - \frac{1}{x - 1}\right) = \infty$$
(:: $x > 1, x^n \to \infty \text{ as } n \to \infty$).
For $x = 1, S_n = 1 + 1 + 1 + ... + 1 (n \text{ times}) = n$.

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} n = \infty$$
.
 $\Rightarrow \sum u_n$ is divergent.
(ii) Given $x = -1$.
 $S_n = 1 + (-1) + (-1)^2 + ... + (-1)^n = 1 - 1 + 1 + ... + (-1)^n = \begin{cases} 1 \text{ if } n \text{ is odd} \\ 0 \text{ if } n \text{ is even} \end{cases}$
 $\therefore \lim_{n \to \infty} S_n = 1 \text{ or } \lim_{n \to \infty} S_n = 0$

$$\Rightarrow \sum u_n \text{ oscillates finitely.}$$
(iv) Given $x < -1 \Rightarrow -x > 1$. Let $r = -x$ then $r > 1$. $(\because r > 1, r^n \to \infty \text{ as } n \to \infty)$.

$$S_n = 1 + x + x^2 + \dots + x^n = \frac{1(1 - x^n)}{1 - x} = \frac{1((1 - (-r)^n)}{1 - (-r)} = \frac{1 - (-r)^n}{1 + r}$$

$$\Rightarrow S_n = \begin{cases} \frac{1 + r^n}{1 + r} & \text{if } n \text{ is odd} \\ \frac{1 - r^n}{1 + r} & \text{if } n \text{ is even} \end{cases}$$

$$\lim_{n \to \infty} S_n = \lim_{n \to \infty} S_n \frac{1 + r^n}{1 + r} = \frac{1 + \infty}{1 + r} = +\infty \text{ if } n \text{ is odd and} \\ \lim_{n \to \infty} S_n = \lim_{n \to \infty} S_n \frac{1 - r^n}{1 + r} = \frac{1 - \infty}{1 + r} = -\infty \text{ if } n \text{ is even} \end{cases}$$

$$\therefore \sum u_n \text{ oscillates infinitely.}$$
2. Prove that Hyper harmonic series or $\mathbf{p} - \text{ series } \sum \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \dots + \frac{1}{n^p} + \dots \infty$
converges if $p > 1$, diverges if $p \le 1$. Solution:
Consider $S_n = \frac{1}{1^p} + \frac{1}{2^p} + \dots + \frac{1}{n^p}$.
Case (i) $p > 1$.
$$\frac{1}{1^p} = 1$$

$$\frac{1}{1^p} + \frac{1}{3^p} < \frac{1}{p^p} + \frac{1}{2^p} = \frac{2}{2^p} = \frac{1}{2^{p^{-1}}}$$

$$\frac{1}{1^p} + \frac{1}{9^p} + \frac{1}{6^p} + \frac{1}{7^p} < \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} = \frac{4}{4^p} = \frac{1}{4^{p^{-1}}} = \frac{1}{(2^{p^{-1}})^2}$$

$$\frac{1}{8^p} + \frac{1}{9^p} + \frac{1}{40^p} + \dots + \frac{1}{15^p} < \frac{1}{8^p} + \frac{1}{8^p} + \frac{1}{8^p} + \frac{1}{8^p} = \frac{8}{8^p} = \frac{1}{8^{p^{-1}}} = \frac{1}{(2^{p^{-1}})^3} \text{ and so on.}$$
Now $\sum \frac{1}{n^p} < \frac{1}{2^{p^{-1}}} < \frac{1}{(2^{p^{-1}})^2} + \frac{1}{(2^{p^{-1}})^2} + \dots < \infty$, which is G.P. with common ratio $\frac{1}{2^{p^{-1}}}$.

2.

$$\frac{1}{2^{p-1}} + \frac{1}{(2^{p-1})^2} + \frac{1}{(2^{p-1})^3}, \dots, \infty \text{ converges (by geometric series condition (i)).}$$

$$\Rightarrow \sum \frac{1}{n^p} \text{ converges.}$$
Case (ii) $p \le 1$
(a) Consider $p = 1$.

$$\sum \frac{1}{n^p} = \sum \frac{1}{n} = 1 + \frac{1}{2} + \dots + \frac{1}{n} + \dots \infty$$
 $1 + \frac{1}{2} > \frac{1}{2}$
 $\frac{1}{3} + \frac{1}{4} > \frac{1}{4} + \frac{1}{4} = \frac{2}{4} = \frac{1}{2}$
 $\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{4}{8} = \frac{1}{2}$
 $\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{4}{8} = \frac{1}{2}$
 $\frac{1}{8^p} + \frac{1}{9} + \frac{1}{10} + \dots + \frac{1}{16} < \frac{1}{16} + \frac{1}{16} + \frac{1}{16} + \dots + \frac{1}{16} = \frac{1}{8} = \frac{1}{4} \text{ and so on.}$
 $\sum \frac{1}{n^p} = \sum \frac{1}{n} > \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots \infty = \frac{1}{2}(1 + 1 + \dots \infty) = \frac{1}{2}\sum v_n$.
 $\sum v_n$ is geometric series with common ratio 1 which is a divergent series (by condition (ii) of geometric series).
 $\therefore \sum \frac{1}{n^p} = \sum \frac{1}{n}$ is also a divergent series.
(b) Consider $p < 1$.
When $p < 1$, $n^p < n \Rightarrow \frac{1}{n^p} > \frac{1}{n}$ for all n.
 $\sum \frac{1}{n}$ is divergent by case (ii) (a). $\Rightarrow \sum \frac{1}{n^p}$ is also divergent.
3. Test the convergence or divergence of the series $\frac{1}{2} + \frac{1}{3^2} + \frac{1}{2^3} + \frac{1}{3^4} + \dots \infty$.
Solution:
Given $\frac{1}{2} + \frac{1}{3^2} + \frac{1}{2^3} + \frac{1}{3^4} + \dots \infty = (\frac{1}{2} + \frac{1}{2^3} + \dots \infty) + (\frac{1}{3^2} + \frac{1}{3^4} + \dots \infty) = \sum u_n + \sum v_n$
 $\sum u_n$ is a geometric series with common ration $= \frac{1}{2^2} = \frac{1}{4} < 1$

- $\sum v_n$ is a geometric series with common ration = $\frac{1}{3^2} = \frac{1}{9} < 1$ $\Rightarrow \sum v_n$ is a convergent series. $\Rightarrow \sum u_n + \sum v_n$ is also convergent.
- 4. Examine the convergence of the series $1 + \frac{1}{4^{2/3}} + \frac{1}{9^{2/3}} + \frac{1}{16^{2/3}} + \dots \infty$. Solution:

Let
$$\sum u_n = 1 + \frac{1}{4^{2/3}} + \frac{1}{9^{2/3}} + \frac{1}{16^{2/3}} + \dots \infty$$

 $= 1 + \frac{1}{(2^2)^{2/3}} + \frac{1}{(3^2)^{2/3}} + \frac{1}{(4^2)^{2/3}} + \dots \infty$
 $= 1 + \frac{1}{2^{4/3}} + \frac{1}{3^{4/3}} + \frac{1}{4^{4/3}} + \dots \infty = \sum_{n=1}^{\infty} \frac{1}{n^{4/3}}.$
Here $p = \frac{4}{2} > 1.$ \therefore by p - series $\sum u_n = 1 + \frac{1}{12^{4/3}} + \frac{1}{12^{2/3}} + \frac{1}{12^{2/3}} + \dots \infty$ is convergent.

Comparison test: (form - I i.e. limit form)

Let $\sum u_n$ and $\sum v_n$ be two positive term series.

- (i) If $\lim_{n\to\infty} \frac{u_n}{v_n} = \ell$ (finite and non zero), then $\sum u_n$ and $\sum v_n$ both converge or diverge together.
- (ii) If $\lim_{n \to \infty} \frac{u_n}{v_n} = 0$ and $\sum v_n$ converges, then $\sum u_n$ converges.

(iii) If $\lim_{n\to\infty} \frac{u_n}{v_n} = \infty$ and $\sum v_n$ diverges, then $\sum u_n$ diverges.

Note:

Select the series $\sum v_n$ as follows: $v_n = \frac{n^u}{n^b}$ where a = highest power term of n in u_n numerator and b = highest power term of n in u_n denominator.

For example, let $u_n = \frac{2n+3}{n(n-5)(n+3)}$. Here a = 1 (highest power term of n in u_n

numerator) and b = 3 (highest power term of n in u_n denominator). Then $v_n = \frac{n^1}{n^3} = \frac{1}{n^2}$.

$$\therefore \sum v_n = \sum \frac{1}{n^2}$$

Problems:

1. Test convergence of the series $\frac{1}{1 \cdot 2 \cdot 3} + \frac{3}{2 \cdot 3 \cdot 4} + \frac{5}{3 \cdot 4 \cdot 5} + \dots + \infty$

Solution:
Let
$$\sum u_n = \frac{1}{1 \cdot 2 \cdot 3} + \frac{3}{2 \cdot 3 \cdot 4} + \frac{5}{3 \cdot 4 \cdot 5} + \dots + \infty$$
. Then $u_n = \frac{2n-1}{n(n+1)(n+2)}$, $n = 1, 2, 3, \dots \infty$.
 $v_n = \frac{n^a}{n^b} = \frac{n^1}{n^3} = \frac{1}{n^2}$. (Here $a = 1$ and $b = 3$).
 $\frac{u_n}{v_n} = \frac{\frac{2n-1}{n(n+1)(n+2)}}{\frac{1}{n^2}} = \frac{2n-1}{n(n+1)(n+2)} \times \frac{n^2}{1}$
 $\Rightarrow \frac{u_n}{v_n} = \frac{n(n+1)(n+2)}{n(1+\frac{1}{n}) \cdot n(1+\frac{1}{n})} \times n^2 = \frac{\left(2-\frac{1}{n}\right)}{\left(1+\frac{1}{n}\right)\left(1+\frac{1}{n}\right)}$
 $\lim_{n \to \infty} \frac{u_n}{v_n} = \lim_{n \to \infty} \frac{\left(2-\frac{1}{n}\right)}{\left(1+\frac{1}{n}\right)\left(1+\frac{1}{n}\right)} = \frac{\left(2-\frac{1}{\infty}\right)}{\left(1+\frac{1}{\infty}\right)\left(1+\frac{1}{\infty}\right)} = \frac{2-0}{(1+0)(1+0)} = 2$, a finite value.
 $\Rightarrow \sum u_n$ and $\sum v_n$ both converge or diverge together. By p - series.
 $\sum v_n = \frac{1}{n^2}$ converges (since $p = 2 > 1$).
 $\Rightarrow \sum u_n$ also converges.
2. Test the convergence of the following series
(i) $\frac{1}{\sqrt{1} + \sqrt{2}} + \frac{1}{\sqrt{2} + \sqrt{3}} + \frac{1}{\sqrt{3} + \sqrt{4}} + \dots \infty$. (ii) $\sqrt{\frac{1}{4}} + \sqrt{\frac{2}{6}} + \sqrt{\frac{3}{8}} + \dots + \sqrt{\frac{n}{2(n+1)}} + \dots + \infty$.
Solution:
(i) Let $\sum u_n = \frac{1}{\sqrt{1} + \sqrt{2}} + \frac{1}{\sqrt{1} + \sqrt{2} + \sqrt{3}} + \frac{1}{\sqrt{3} + \sqrt{4}} + \dots \infty$. Then $u_n = \frac{1}{\sqrt{n} + \sqrt{n+1}}$.
 $v_n = \frac{n^a}{n^b} = \frac{1}{n^{1/2}} = \frac{1}{\sqrt{n}}$ (here $a = 0$ and $b = \frac{1}{2}$).

$$\begin{aligned} \frac{u_n}{v_n} &= \frac{1}{\sqrt{n} + \sqrt{n+1}} = \frac{1}{\sqrt{n} + \sqrt{n+1}} \times \sqrt{n} = \frac{1}{\sqrt{n} \left(1 + \sqrt{\frac{n+1}{n}}\right)} \times \sqrt{n} = \frac{1}{\left(1 + \sqrt{1 + \frac{1}{n}}\right)}. \\ \lim_{n \to \infty} \frac{u_n}{v_n} &= \lim_{n \to \infty} \frac{1}{\left(1 + \sqrt{1 + \frac{1}{n}}\right)} = \frac{1}{\left(1 + \sqrt{1 + \frac{1}{\infty}}\right)} = \frac{1}{\left(1 + \sqrt{1 + 0}\right)} = \frac{1}{2}, \text{ a finite value.} \\ \Rightarrow \sum u_n \quad \text{and} \quad \sum v_n \quad \text{both converge or diverge together. By } p = \text{ series} \\ \sum v_n &= \frac{1}{\sqrt{n}} \text{ diverges (since } p = \frac{1}{2} < 1). \\ \Rightarrow \sum u_n \text{ also diverges.} \end{aligned}$$

$$(ii) \text{ Let } \sum u_n &= \sqrt{\frac{1}{4} + \sqrt{\frac{2}{6}} + \sqrt{\frac{3}{8}} + \dots + \sqrt{\frac{n}{2(n+1)}} + \dots + \infty} \text{ Then } u_n = \sqrt{\frac{n}{2(n+1)}}. \\ v_n &= \frac{n^a}{n^b} = \frac{n^{1/2}}{n^{1/2}} = 1 \text{ (here a = \frac{1}{2} \text{ and } b = \frac{1}{2}). \\ \frac{u_n}{v_n} &= \sqrt{\frac{2}{2(n+1)}} = \sqrt{\frac{n}{2(n+1)}} = \sqrt{\frac{n}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}}. \\ \lim_{n \to \infty} \frac{u_n}{v_n} &= \lim_{n \to \infty} \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}}. \\ \lim_{n \to \infty} \frac{u_n}{v_n} &= \lim_{n \to \infty} \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}} = \sqrt{\frac{1}{2(1+\frac{1}{n})}}. \\ \lim_{n \to \infty} \sum u_n \text{ and } \sum v_n \text{ both converge or diverge together. By geometric series} \\ \sum v_n &= \sum 1 \text{ diverges (condition (ii) of geometric series).} \\ \Rightarrow \sum u_n \text{ is also divergent.} \end{aligned}$$

3. Test the convergence of the series $1 + \frac{1}{2^2} + \frac{2^2}{3^3} + \frac{3^3}{4^4} + \frac{4^4}{5^5} + \dots \infty$. Solution:

Leaving aside the first term (since addition or deletion of a finite no. of terms does not alter the nature of the series), we have $\sum u_n = \frac{1}{2^2} + \frac{2^2}{3^3} + \frac{3^3}{4^4} + \frac{4^4}{5^5} + \dots \infty$. Then $u_n = \frac{n^n}{(n+1)^{n+1}}$. Now, $v_n = \frac{n^a}{n^b} = \frac{n^n}{n^{n+1}} = \frac{1}{n}$. $\frac{u_n}{v_n} = \frac{n^n}{(n+1)^{n+1}} \times n = \frac{n^{n+1}}{n^{n+1}} = \frac{1}{(1+\frac{1}{n})^{n+1}} = \frac{1}{(1+\frac{1}{n})^{n+1}}$ $\lim_{n \to \infty} \frac{u_n}{v_n} = \lim_{n \to \infty} \frac{1}{\left(1 + \frac{1}{n}\right)^{n+1}} = \frac{1}{e}, \text{ a finite value. } \left(\because \lim_{n \to \infty} \left(1 + \frac{1}{n}\right)^{n+1} = e^{\frac{1}{2}} \right)$ $\Rightarrow \sum u_n$ and $\sum v_n$ both converge or diverge together. By p - series $\sum v_n = \sum \frac{1}{n}$ is divergent (since p = 1). $\Rightarrow \sum u_n$ is also divergent. Using Comparison test, prove that the series $\frac{1}{1\cdot 3} + \frac{2}{3\cdot 5} + \frac{3}{5\cdot 7} + \dots + \infty$ is divergent. Solution: Solution. Given $\sum u_n = \frac{1}{1 \cdot 3} + \frac{2}{3 \cdot 5} + \frac{3}{5 \cdot 7} + \dots + \infty \implies u_n = \frac{n}{(2n-1)(2n+1)}$ $v_n = \frac{n^a}{n^b} = \frac{n^1}{n^2} = \frac{1}{n}$ $\frac{u_n}{v_n} = \frac{n}{(2n-1)(2n+1)} \times n = \frac{n^2}{n^2} \left(2 - \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) = \frac{1}{\left(2 - \frac{1}{n}\right) \left(2 + \frac{1}{n}\right)}$ $\lim_{n \to \infty} \frac{u_n}{v_n} = \lim_{n \to \infty} \frac{1}{\left(2 - \frac{1}{n}\right)\left(2 + \frac{1}{n}\right)} = \frac{1}{4}, \text{ a finite value.}$ $\Rightarrow \sum u_n$ and $\sum v_n$ both converge or diverge together. By p – series $\sum v_n = \sum \frac{1}{n}$ is divergent (since p = 1). $\Rightarrow \sum u_n$ is also divergent.

4.

5. Test the convergence of the series $\frac{1}{4 \cdot 7 \cdot 10} + \frac{4}{7 \cdot 10 \cdot 13} + \frac{9}{10 \cdot 13 \cdot 16} + \dots + \infty$ Solution:

$$\sum u_n = \frac{1}{4 \cdot 7 \cdot 10} + \frac{4}{7 \cdot 10 \cdot 13} + \frac{9}{10 \cdot 13 \cdot 16} + \dots + \infty \Rightarrow u_n = \frac{n^2}{(3n+1)(3n+4)(3n+7)}$$

$$v_n = \frac{n^a}{n^b} = \frac{n^2}{n^3} = \frac{1}{n}$$

$$\frac{u_n}{v_n} = \frac{n^2}{(3n+1)(3n+4)(3n+7)} \times n = \frac{n^3}{n^3} \left(3 + \frac{1}{n}\right) \left(3 + \frac{4}{n}\right) \left(3 + \frac{7}{n}\right)} = \frac{1}{(3 + \frac{1}{n})(3 + \frac{4}{n})(3 + \frac{7}{n})}$$

$$\lim_{n \to \infty} \frac{u_n}{v_n} = \lim_{n \to \infty} \frac{1}{\left(3 + \frac{1}{n}\right) \left(3 + \frac{4}{n}\right) \left(3 + \frac{7}{n}\right)} = \frac{1}{27}, \text{ a finite value.}$$

$$\Rightarrow \sum u_n \text{ and } \sum v_n \text{ both converge or diverge together. By p - series } \sum v_n = \sum \frac{1}{n} \text{ is divergent (since p = 1).}$$

 $\Rightarrow \sum u_n$ is also divergent.

Comparison test (Form II)

- ♦ If $\sum u_n$ and $\sum v_n$ are two series of positive terms such that $u_n \le v_n$ for all $n = 1, 2, 3, ... \infty$ and if $\sum v_n$ is convergent then $\sum u_n$ is also convergent.
- ♦ If $\sum u_n$ and $\sum v_n$ are two series of positive terms such that $u_n \ge v_n$ for all $n = 1,2,3,...\infty$ and if $\sum v_n$ is divergent then $\sum u_n$ is also divergent.

Problems:

1. Test the convergence of the series $\frac{1}{5} + \frac{\sqrt{2}}{7} + \frac{\sqrt{3}}{9} + \frac{\sqrt{4}}{11} + \cdots \infty$

Solution:

Here
$$u_n = \frac{\sqrt{n}}{2n+3}$$
. $v_n = \frac{n^a}{n^b} = \frac{n^{1/2}}{n^1} = \frac{1}{n^{1/2}} = \frac{1}{\sqrt{n}}$
 $\frac{u_n}{v_n} = \frac{\sqrt{n}}{2n+3}\sqrt{n} = \frac{n}{2n+3} \ge 1$
 $\Rightarrow u_n \ge v_n$, $\forall n$ and $\sum v_n = \frac{1}{\sqrt{n}}$ is a divergent series (p - series, p = $\frac{1}{2} < 1$).
 $\Rightarrow \sum u_n$ is also divergent.

2. Test the convergence of the series $\sum \left(\frac{1}{n} - \log \frac{n+1}{n}\right)$. Solution:

Given
$$\sum u_n = \sum \left(\frac{1}{n} - \log \frac{n+1}{n}\right) = \sum \left(\frac{1}{n} - \log \left(1 + \frac{1}{n}\right)\right)$$
.
 $\frac{1}{n} - \log \left(1 + \frac{1}{n}\right) = \frac{1}{n} - \left(\frac{1}{n} - \frac{1}{2} \cdot \frac{1}{n^2} + \frac{1}{3} \cdot \frac{1}{n^3} - \frac{1}{4} \cdot \frac{1}{n^4} + \cdots \infty\right)$
 $= \frac{1}{n} - \frac{1}{n} + \frac{1}{2} \cdot \frac{1}{n^2} - \frac{1}{3} \cdot \frac{1}{n^3} + \frac{1}{4} \cdot \frac{1}{n^4} - \cdots \infty = \frac{1}{n^2} \left(\frac{1}{2} - \frac{1}{3} \cdot \frac{1}{n} + \frac{1}{4} \cdot \frac{1}{n^2} - \cdots \infty\right)$
Choose $v_n = \frac{1}{n^2}$.
 $\frac{u_n}{v_n} = \frac{1}{n^2} \left(\frac{1}{2} - \frac{1}{3} \cdot \frac{1}{n} + \frac{1}{4} \cdot \frac{1}{n^2} - \cdots \infty\right) \cdot n^2 = \frac{1}{2} - \frac{1}{3} \cdot \frac{1}{n} + \frac{1}{4} \cdot \frac{1}{n^2} - \cdots \infty \leq 1$
 $\Rightarrow u_n \leq v_n, \ \forall n \ \text{and} \ \sum v_n = \frac{1}{n^2} \ \text{is a convergent series (p - series, p = 2 > 1).}$
 $\Rightarrow \sum u_n \ \text{is also convergent.}$

D'Alembert's Ratio Test:

If $\sum u_n$ is a positive term series, and $\lim_{n\to\infty} \frac{u_n}{u_{n+1}} = \ell$, then (i) $\sum u_n$ is convergent if $\ell > 1$ (ii) $\sum u_n$ is divergent if $\ell < 1$.

Note:

If $\ell = 1$, the test fails. i.e., no conclusion can be drawn about the convergence or divergence of the series. The series may converge, it mat diverge.

Problems:

1. Discuss the convergence of the following series:

(i)
$$1 + \frac{2^{p}}{2!} + \frac{3^{p}}{3!} + \frac{4^{p}}{4!} + \dots + (p > 0)$$

(ii) $\frac{1}{2} + \frac{4}{3} + \frac{1}{5} + \dots + \frac{1}{2^{n-1} + 1} + \dots$
(iii) $\frac{1^{2} \cdot 2^{2}}{1!} + \frac{2^{2} \cdot 3^{2}}{2!} + \frac{3^{2} \cdot 4^{2}}{3!} + \frac{4^{2} \cdot 5^{2}}{4!} + \dots$
Solution:

2.

Solution:

Here
$$u_n = \frac{\sqrt{n}}{\sqrt{n^2 + 1}} x^n$$
. $\therefore u_{n+1} = \frac{\sqrt{n+1}}{\sqrt{(n+1)^2 + 1}} x^{n+1}$.
 $\frac{u_n}{u_{n+1}} = \frac{\sqrt{n}}{\sqrt{n^2 + 1}} x^n \cdot \frac{\sqrt{(n+1)^2 + 1}}{\sqrt{n+1}} \frac{1}{x^{n+1}} = \frac{1}{x} \sqrt{\frac{n}{n+1} \cdot \frac{n^2 + 2n + 2}{n^2 + 1}} = \frac{1}{x} \sqrt{\frac{1}{1 + \frac{1}{n}} \cdot \frac{1 + \frac{2}{n} + \frac{2}{n^2}}{1 + \frac{1}{n^2}}}$.
 $\lim_{n \to \infty} \frac{u_n}{u_{n+1}} = \lim_{n \to \infty} \frac{1}{x} \sqrt{\frac{1}{1 + \frac{1}{n}} \cdot \frac{1 + \frac{2}{n} + \frac{2}{n^2}}{1 + \frac{1}{n^2}}} = \frac{1}{x}$.

... By D'Alembert's Ratio Test, $\sum u_n$ is convergent if $\frac{1}{x} > 1$ i.e. x < 1 and diverges if $\frac{1}{x} < 1$ i.e. x > 1. When x = 1, the Ratio test fails.

$$\frac{1}{x} < 1$$
 i.e. $x > 1$. When $x = 1$, the Ratio test fails.

When
$$x = 1$$
, $u_n = \frac{\sqrt{n}}{\sqrt{n^2 + 1}} = \sqrt{\frac{n}{n^2 \left(1 + \frac{1}{n^2}\right)}} = \frac{1}{\sqrt{n}} \cdot \frac{1}{\sqrt{1 + \frac{1}{n^2}}}$

Take $v_n = \frac{1}{\sqrt{n}}$. $\lim_{n \to \infty} \frac{u_n}{v_n} = \frac{1}{\sqrt{1 + \frac{1}{n^2}}} = 1$, which is finite and $\neq 0$. \therefore By Comparison Test, $\sum u_n$ and $\sum v_n$ both converge or diverge together.

Since,
$$\sum v_n = \sum \frac{1}{\sqrt{n}}$$
 is of the form $\sum \frac{1}{n^p}$ with $p = \frac{1}{2}(<1)$, $\sum v_n$ is a divergent series (p - series). $\Rightarrow \sum u_n$ diverges.

Hence the given series $\sum u_n$ converges if x < 1 and diverges if $x \ge 1$.

3. Examine the convergence or divergence of the following series

$$1 + \frac{2}{5}x + \frac{6}{9}x^2 + \frac{14}{17}x^3 + \dots + \frac{2^n - 2}{2^n + 1}x^{n-1} + \dots \quad (x > 0)$$

Solution:

Leaving the first term,
$$u_n = \frac{2^{n+1}-2}{2^{n+1}+1}x^n$$
 $\therefore u_{n+1} = \frac{2^{n+2}-2}{2^{n+2}+1}x^{n+1}$.

$$\frac{u_n}{u_{n+1}} = \frac{2^{n+1}-2}{2^{n+1}+1} x^n \cdot \frac{2^{n+2}+1}{2^{n+2}-2} \frac{1}{x^{n+1}} = \frac{1}{x} \frac{2^{n+1} \left(1-\frac{2}{2^{n+1}}\right)}{2^{n+1} \left(1+\frac{1}{2^{n+1}}\right)} \cdot \frac{2^{n+2} \left(1+\frac{1}{2^{n+2}}\right)}{2^{n+2} \left(1-\frac{2}{2^{n+2}}\right)}$$

$$\frac{u_n}{u_{n+1}} = \frac{1}{x} \frac{\left(1 - \frac{2}{2^{n+1}}\right)}{\left(1 + \frac{1}{2^{n+1}}\right)} \cdot \frac{\left(1 + \frac{1}{2^{n+2}}\right)}{\left(1 - \frac{2}{2^{n+2}}\right)}$$
$$\lim_{n \to \infty} \frac{u_n}{u_{n+1}} = \lim_{n \to \infty} \frac{1}{x} \frac{\left(1 - \frac{2}{2^{n+1}}\right)}{\left(1 + \frac{1}{2^{n+1}}\right)} \cdot \frac{\left(1 + \frac{1}{2^{n+2}}\right)}{\left(1 - \frac{2}{2^{n+2}}\right)} = \frac{1}{2^{n+2}}$$

By Ratio test, $\sum u_n$ converges if $\frac{1}{x} > 1$ *i.e.*, x < 1 and diverges if $\frac{1}{x} < 1$ *i.e.*, x > 1.

If
$$x = 1$$
, then $u_n = \frac{2^{n+1} - 2}{2^{n+1} + 1} = \frac{2^{n+1} \left(1 - \frac{2}{2^{n+1}}\right)}{2^{n+1} \left(1 + \frac{1}{2^{n+1}}\right)} = \frac{\left(1 - \frac{2}{2^{n+1}}\right)}{\left(1 + \frac{1}{2^{n+1}}\right)}.$

 $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{\left(1 - \frac{2}{2^{n+1}}\right)}{\left(1 + \frac{1}{2^{n+1}}\right)} = 1 \neq 0 \Rightarrow \sum u_n \text{ does not converge. Being a series of +ve terms,}$

it must diverge.

Hence, $\sum u_n$ converges if x < 1 and diverges if $x \ge 1$.

4. Test the convergence of the series $1 + \frac{3}{7}x + \frac{3 \cdot 6}{7 \cdot 10}x^2 + \frac{3 \cdot 6 \cdot 9}{7 \cdot 10 \cdot 13}x^3 + \dots$ by D'Alembert's ratio test.

Solution:

Leaving the first term,
$$u_n = \frac{3 \cdot 6 \cdots (3n)}{7 \cdot 10 \cdots (3n+4)} x^n$$
 $\therefore u_{n+1} = \frac{3 \cdot 6 \cdots (3n+3)}{7 \cdot 10 \cdots (3n+7)} x^{n+1}$.

 $\frac{u_n}{u_{n+1}} = \frac{3 \cdot 6 \cdots (3n)}{7 \cdot 10 \cdots (3n+4)} x^n \cdot \frac{7 \cdot 10 \cdots (3n+7)}{3 \cdot 6 \cdots (3n+3)} \frac{1}{x^{n+1}} = \frac{1}{x} \frac{(3n+7)}{(3n+3)}$

$$\lim_{n \to \infty} \frac{u_n}{u_{n+1}} = \lim_{n \to \infty} \frac{1}{x} \frac{3n\left(1 + \frac{7}{3n}\right)}{3n\left(1 + \frac{1}{n}\right)} = \frac{1}{x}.$$
 By Ratio test, $\sum u_n$ converges if $\frac{1}{x} > 1$ *i.e.*, $x < 1$ and diverges if $\frac{1}{x} < 1$ *i.e.*, $x > 1$.
If $x = 1$, Ratio test fails.
(by Raabe's test $\lim_{n \to \infty} n\left(\frac{u_n}{u_{n+1}} - 1\right) = \lim_{n \to \infty} n\left(\frac{(3n+7)}{(3n+3)} - 1\right) = \lim_{n \to \infty} \frac{4n}{3n+3} = \frac{4}{3} > 1 \sum u_n$ converges if $x = 1$ (this test is not in syllabus))
Hence, $\sum u_n$ converges if $x < 1$ and diverges if $x > 1$.

Integral test:

If for $x \ge 1$, f(x) is a non-negative, monotonic decreasing function of x such that $f(n) = u_n$ for all positive integral values of *n*, then the series $\sum u_n$ and the integral $\int_{1}^{\infty} f(x)dx$ converge or diverge together.

Note:

1. If $\int_{-\infty}^{\infty} f(x) dx$ = finite then $\int_{-\infty}^{\infty} f(x) dx$ converges.

2. If
$$\int f(x)dx = +\infty$$
 then $\int f(x)dx$ diverges.

Problems:

1. Test for convergence the series:
$$\sum \frac{1}{n^2 + 1}$$

Solution:

Here $u_n = \frac{1}{n^2 + 1} = f(n) \Rightarrow f(x) = \frac{1}{x^2 + 1}$. For $x \ge 1$, f(x) is a positive and monotonic decreasing. \therefore Integral test is applicable. Now, $\int_{1}^{\infty} f(x) dx = \int_{1}^{\infty} \frac{1}{x^2 + 1} dx = \left(\tan^{-1} x\right)_{1}^{\infty} = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4} = fnite$. $\Rightarrow \int_{1}^{\infty} f(x) dx \text{ converges and hence by integral test , } \sum u_n \text{ also converges.}$

2. Show that the series $\sum_{1}^{\infty} \frac{1}{n^p}$ converges if p > 1 and diverges if 0 .

Solution:

Here
$$u_n = \frac{1}{n^p} = f(n) \Rightarrow f(x) = \frac{1}{x^p}$$
.
For $x \ge 1$, $f(x)$ is a positive and monotonic decreasing. \therefore Integral test is applicable.
Case 1: $p>1 \Rightarrow p-1 > +ve$.
 $\therefore \int_{1}^{\infty} f(x) dx = \int_{1}^{\infty} \frac{1}{x^p} dx = \int_{1}^{\infty} x^{-p} dx = \left(\frac{x^{-p+1}}{-p+1}\right)_{1}^{\infty}$
 $= \left(\frac{x^{-(p-1)}}{-p+1}\right)_{1}^{\infty} = \frac{1}{1-p} \left(\frac{1}{x^{(p-1)}}\right)_{1}^{\infty} = \frac{1}{1-p}(0-1) = \frac{1}{p-1} = \text{finite}$
 $\Rightarrow \int_{1}^{\infty} f(x) dx \text{ converges and hence by integral test }, \sum u_n \text{ also converges.}$
Case 2: $0 $\Rightarrow 1-p > +ve$.
 $\therefore \int_{1}^{\infty} f(x) dx = \int_{1}^{\infty} \frac{1}{x^p} dx = \int_{1}^{\infty} x^{-p} dx = \left(\frac{x^{-p+1}}{-p+1}\right)_{1}^{\infty} = \left(\frac{x^{(1-p)}}{1-p}\right)_{1}^{\infty} = \frac{1}{1-p} (\infty-1) = \infty$
 $\Rightarrow \int_{1}^{\infty} f(x) dx \text{ diverges and hence by integral test }, \sum u_n \text{ also diverges.}$$

Case 3: p=1

$$\therefore \int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} \frac{1}{x}dx = \left(\log x\right)_{1}^{\infty} = \left(\infty - 0\right) = \infty$$

 $\Rightarrow \int_{1}^{\infty} f(x) dx \text{ diverges and hence by integral test , } \sum u_n \text{ also diverges.}$ Hence $\sum u_n$ converges if p > 1 and diverges if 0 .

3. Test for convergence the series: $\sum ne^{-n^2}$.

Solution:

4.

Here $u_n = ne^{-n^2} = f(n) \Rightarrow f(x) = xe^{-x^2}$. For $x \ge 1$, f(x) is a positive and monotonic decreasing. \therefore Integral test is applicable. Now, $\int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} xe^{-x^2}dx$. Put $x^2 = t \Rightarrow 2xdx = dt$. When x = 1, $t = x^2 = 1$. When $x = \infty$, $t = x^2 = \infty$. $\int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} xe^{-x^2}dx = \frac{1}{2}\int_{1}^{\infty} e^{-t}dt = \frac{1}{2}\left(\frac{e^{-t}}{-1}\right)_{1}^{\infty} = \frac{-1}{2}\left(e^{-\infty} - e^{-1}\right) = \frac{-1}{2}\left(0 - \frac{1}{e}\right) = \frac{1}{2e} = \text{finite}$ $\Rightarrow \int_{1}^{\infty} f(x)dx$ converges and hence by integral test, $\sum u_n$ also converges. Using the integral test, discuss the convergence of the series $\sum_{n=2}^{\infty} \frac{1}{n\sqrt{n^2 - 1}}$. Solution: Here $u_n = \frac{1}{n\sqrt{n^2 - 1}} = f(n) \Rightarrow f(x) = \frac{1}{x\sqrt{x^2 - 1}}$. For $x \ge 2$, f(x) is a positive and monotonic decreasing. \therefore Integral test is applicable.

Now,
$$\int_{2}^{\infty} f(x) dx = \int_{2}^{\infty} \frac{1}{x\sqrt{x^2 - 1}} dx = \left(\sec^{-1} x\right)_{2}^{\infty} = \left(\cos^{-1}\left(\frac{1}{x}\right)\right)_{2}^{\infty}$$

$$= \cos^{-1}\left(\frac{1}{\infty}\right) - \cos^{-1}\left(\frac{1}{2}\right)$$
$$= \cos^{-1}(0) - \cos^{-1}\left(\frac{1}{2}\right) = \frac{\pi}{2} - \frac{\pi}{3} = \frac{\pi}{6} = \text{finite}$$

 $\Rightarrow \int_{0}^{\infty} f(x) dx$ converges and hence by integral test, $\sum u_n$ also converges.

5. Test the convergence of the series $\sum_{n=1}^{\infty} \frac{1}{(n+1)^2}$

Solution:

Here
$$u_n = \frac{1}{(n+1)^2} = f(n) \implies f(x) = \frac{1}{(x+1)^2}.$$

For $x \ge 1$, f(x) is a positive and monotonic decreasing. \therefore Integral test is applicable.

Now,
$$\int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} \frac{1}{(x+1)^2} dx = \left(\frac{(x+1)^{-1}}{-1}\right)_{1}^{\infty} = -\left(\frac{1}{x+1}\right)_{1}^{\infty} = -\left(\frac{1}{\infty} - \frac{1}{2}\right) = \frac{1}{2} = \text{finite}$$

$$\Rightarrow \int_{1}^{\infty} f(x)dx \text{ converges and hence by integral test}, \quad \sum u_{n} \text{ also converges.}$$
6. Examine the convergence of the series
$$\sum_{n=1}^{\infty} \frac{2n^{3}}{n^{4}+3}$$
Solution:
Here $u_{n} = \frac{2n^{3}}{n^{4}+3} = f(n) \Rightarrow f(x) = \frac{2x^{3}}{x^{4}+3}$.
For $x \ge 1$, $f(x)$ is a positive and monotonic decreasing. \therefore Integral test is applicable.
Now,
$$\int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} \frac{2x^{3}}{x^{4}+3}dx$$
Put $x^{4} + 3 = t \Rightarrow 4x^{3}dx = dt \Rightarrow x^{3}dx = \frac{dt}{4}$. When $x = 1$, $t = x^{4} + 3 = 1 + 3 = 4$. When $x = \infty$, $t = x^{4} + 3 = \infty$.

$$\int_{1}^{\infty} f(x)dx = \int_{1}^{\infty} \frac{2x^{3}}{x^{4}+3}dx = 2\int_{4}^{\infty} \frac{1}{4}\frac{dt}{t} = \frac{1}{2}(\log t)_{4}^{\infty} = \frac{1}{2}(\log \infty - \log 4) = \infty = \text{infinite}$$

$$\Rightarrow \int_{1}^{\infty} f(x)dx \text{ diverges and hence by integral test}, \quad \sum u_{n} \text{ also diverges.}$$

Alternating series:

A series in which the terms are alternate positive and negative is called an alternating series. Thus, the series $\sum (-1)^{n-1}u_n = u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1}u_n + \dots$ where $u_n > 0$, for every n is an alternating series.

Leibnitz's Test on alternating series:

The alternating series $\sum_{n=1}^{\infty} (-1)^{n-1} u_n = u_1 - u_2 + u_3 - u_4 + \dots + (-1)^{n-1} u_n + \dots + (u_n > 0, \forall n)$ converges if (i) $u_n > u_{n+1}$, $\forall n$ (ii) $\lim_{n \to \infty} u_n = 0$.

Note:

The alternating series will not convergent if any one of the two conditions is not satisfied. If $\lim_{n\to\infty} u_n \neq 0$, then the series is oscillatory.

Problems:

2.

1. Examine the convergence of the series $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots$

Solution:

It is an alternating series.

(i) Here
$$u_n = \frac{1}{n}$$
, $u_{n+1} = \frac{1}{n+1}$. $\because \frac{1}{n} > \frac{1}{n+1}$ $\forall n, \therefore u_n > u_{n+1}$, $\forall n$.

(ii) $\lim_{n\to\infty}u_n=\lim_{n\to\infty}\frac{1}{n}=0.$

Both conditions of Leibnitz's Test are satisfied. Hence the given series is convergent. Examine the convergence of the following series :

(a)
$$2 - \frac{3}{2} + \frac{4}{3} - \frac{5}{4} + \cdots$$

(b) $\frac{1}{2^3} - \frac{1}{3^3}(1+2) + \frac{1}{4^3}(1+2+3) - \frac{1}{5^3}(1+2+3+4) + \cdots$
Solution:
(a) It is an alternating series.
(i) $u_n = \frac{n+1}{n}, \ u_{n+1} = \frac{n+2}{n+1}.$
 $u_n - u_{n+1} = \frac{n+1}{n} - \frac{n+2}{n+1} = \frac{(n+1)^2 - n(n+1)}{n(n+1)} = \frac{1}{n(n+1)} > 0, \ \forall n.$
 $\Rightarrow u_n > u_{n+1}, \ \forall n.$
(i) $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{n+1}{n} = \lim_{n \to \infty} \frac{n(1+\frac{1}{n})}{n} = \lim_{n \to \infty} (1+\frac{1}{n}) = 1 \neq 0.$
Since the second condition of Leibnitz's test is not satisfied, the series is not convergent.
(b) It is an alternating series.
(i) Here $u_n = \frac{1}{n} + \frac$

Here
$$u_n = \frac{1}{(n+1)^3} (1+2+3+\dots+n) = \frac{1}{(n+1)^3} \frac{n(n+1)}{2} = \frac{1}{2} \frac{n}{(n+1)^2}$$
, and
 $u_{n+1} = \frac{1}{2} \frac{n+1}{(n+2)^2}$.
 $u_n - u_{n+1} = \frac{1}{2} \frac{n}{(n+1)^2} - \frac{1}{2} \frac{n+1}{(n+2)^2} = \frac{1}{2} \frac{n^2+n-1}{(n+1)^2(n+2)^2} > 0$, $\forall n$.
 $\Rightarrow u_n > u_{n+1}, \forall n$.

 $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{1}{2} \frac{n}{(n+1)^2} = \lim_{n \to \infty} \frac{1}{2} \frac{\frac{1}{n}}{\left(1 + \frac{1}{n}\right)^2} = 0.$ Since both the conditions of (ii)

Leibnitz's Test are satisfied, the given series is convergent.

Test the convergence of the series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}n}{2n-1}.$ 3.

Solution:

The given series is
$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}n}{2n-1} = \frac{1}{1} - \frac{2}{3} + \frac{3}{5} - \frac{4}{7} + \dots \infty.$$

It is an alternating series.

(i) Here
$$u_n = \frac{n}{2n-1}$$
 and $u_{n+1} = \frac{n+1}{2(n+1)-1} = \frac{n+1}{2n+1}$

$$u_n - u_{n+1} = \frac{n}{2n-1} - \frac{n+1}{2n+1} = \frac{1}{4n^2 - 1} > 0$$

$$\Rightarrow u_n > u_{n+1}, \ \forall n.$$

(ii) $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{n}{2n-1} = \lim_{n \to \infty} \frac{n}{n} = \frac{1}{2} \neq 0$. Here the second condition of

Leibnitz's Test is not satisfied. Hence the given series is not convergent.

Absolute convergence of a series:

If a convergent series whose terms are not all positive, remains convergent when all its terms are made positive, then it is called an absolutely convergent series, i.e., The convergent series $\sum u_n$ is said to be absolutely convergent if $\sum |u_n|$ is a convergent series.

Conditionally convergent:

A series is said to be conditionally convergent if it is convergent but does not converge absolutely.

Note:

Absolutely convergent

Conditionally convergent

i) $\sum u_n$ is convergent. i) $\sum u_n$ is convergent.

ii)
$$\sum |u_n|$$
 is convergent. ii) $\sum |u_n|$ is divergent.

Problems:

1. Test whether the following series are absolutely convergent or conditionally convergent?

(a)
$$1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots \infty$$
 (b) $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1}$.

Solution:

(a) Given
$$1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots \infty$$

(i) It is an alternating series. Here $u_n = \frac{1}{n^2}$ and $u_{n+1} = \frac{1}{(n+1)^2}$.
 $u_n - u_{n+1} = \frac{1}{n^2} - \frac{1}{(n+1)^2} = \frac{n^2 + 2n + 1 - n^2}{n^2(n+1)^2} = \frac{2n + 1}{n^2(n+1)^2} > 0 \ \forall n.$
 $\Rightarrow u_n > u_{n+1}, \ \forall n.$
(ii) $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{1}{n^2} = 0.$
Since both the conditions of Leibnitz's Test are satisfied, the given series is convergent.
(iii) $\sum |u_n| = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots \infty = \sum \frac{1}{n^2}$ which we know is a convergent series.
Thus the given series converges absolutely.
(b) Given $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots \infty.$
It is an alternating series.
(i) $u_n = \frac{1}{2n-1}$ and $u_{n+1} = \frac{1}{2(n+1)-1} = \frac{1}{2n+1}$
 $u_n - u_{n+1} \frac{1}{2n-1} - \frac{1}{2n+1} = \frac{2n(n+1)-2n(n+1)}{4n^2-1} = \frac{2}{4n^2-1} > 0 \ \forall n.$
 $\Rightarrow u_n > u_{n+1}, \ \forall n.$
(i) $\lim_{n \to \infty} u_n = \lim_{n \to \infty} \frac{1}{2n-1} = 0.$

Since both the conditions of Leibnitz's Test are satisfied, the given series is convergent.

(iii)
$$\sum |u_n| = 1 + \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \dots \infty$$
. Here $u_n = \frac{1}{2n-1}$. Take $v_n = \frac{1}{n}$

 $\lim_{n \to \infty} \frac{u_n}{v_n} = \lim_{n \to \infty} \frac{n}{2n-1} = \lim_{n \to \infty} \frac{n}{n} = \frac{1}{2} = \text{ finite. Hence by comparison test,}$

 $\sum u_n$ and $\sum v_n$ behave alike.

But $\sum v_n = \sum \frac{1}{n}$, is a divergent series. (by p –series since p = 1). $\therefore \sum u_n$ also

diverges. Hence the given series converges, and the series of absolute terms diverges, therefore the given series converges conditionally.

Result:

Every absolutely convergent series is convergent.

Problems:

Prove that the series $\frac{\sin x}{1^3} - \frac{\sin 2x}{2^3} + \frac{\sin 3x}{3^3} - \cdots \infty$ converge absolutely. 1. Solution:

The given series is $\sum_{n=1}^{\infty} u_n = \frac{\sin x}{1^3} - \frac{\sin 2x}{2^3} + \frac{\sin 3x}{3^3} - \dots = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \sin nx}{n^3}.$

Here $|u_n| = \frac{|\sin nx|}{n^3}$. Choose $v_n = \frac{1}{n^3}$. Since $\frac{|\sin nx|}{n^3} \le \frac{1}{n^3} \Rightarrow |u_n| \le v_n$, $\forall n$ by

comparison test the series $\sum |u_n|$ converges.

 \Rightarrow the given series converges absolutely.

2. Examine the convergence of
$$x - \frac{x^2}{\sqrt{2}} + \frac{x^3}{\sqrt{3}} - \frac{x^4}{\sqrt{4}} + \dots \infty$$
 (or) Find the interval of convergence of the series $x - \frac{x^2}{\sqrt{2}} + \frac{x^3}{\sqrt{3}} - \frac{x^4}{\sqrt{4}} + \dots \infty$.

Solution:

The given series is
$$\sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^n}{\sqrt{n}}$$
. Here $|u_n| = \frac{|x|^n}{\sqrt{n}} = \frac{|x|^n}{\sqrt{n}}$ and $|u_{n+1}| = \frac{|x|^{n+1}}{\sqrt{n+1}}$.

$$\frac{|u_n|}{|u_{n+1}|} = \frac{|x^n|}{\sqrt{n}} \times \frac{\sqrt{n+1}}{|x|^{n+1}} = \sqrt{\frac{n+1}{n}} \cdot \frac{1}{|x|} = \sqrt{1+\frac{1}{n}} \cdot \frac{1}{|x|}$$

$$\lim_{n \to \infty} \frac{|u_n|}{|u_{n+1}|} = \lim_{n \to \infty} \sqrt{1+\frac{1}{n}} \cdot \frac{1}{|x|} = \frac{1}{|x|}.$$
By ratio test, $\sum |u_n|$ (i) Converges if $\frac{1}{|x|} > 1$ i.e. $|x| < 1$ i.e. if $-1 < x < 1$
(ii) Diverges if $\frac{1}{|x|} < 1$ i.e. $|x| > 1$ i.e. $x > 1$ or $x < -1$.
(iii) Test fails when $|x| = 1$ i.e. $x = 1$ or $x = -1$.
Case (i) When $x = 1$, the series becomes
$$1 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} - \frac{1}{\sqrt{4}} + \cdots \infty = -\left(1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \cdots \infty\right) = \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$$
 which is divergent by p - series. Hence the given series for $-1 < x < 1$.
Examine the convergence of the series
$$\sum_{n=1}^{\infty} \frac{\cos n\pi}{n^2 + 1} = \frac{1}{n^2 + 1}$$
.
Choose $v_n = \frac{1}{n^2}$.
$$\lim_{n \to \infty} \frac{|u_n|}{u_n} = \lim_{n \to \infty} \frac{1}{n^2 + 1} n^2 = \lim_{n \to \infty} \frac{n^2}{n^2} (1 + \frac{1}{n^2}) = 1$$
, finite and non zero.
$$\sum |u_n|$$
 and $\sum v_n$ converge or diverge together.
Since $\sum v_n \ge \sum \frac{1}{n^2}$ is a convergent series (p series with $p = 2 > 1$), we have $\sum |u_n|$ is convergent, by comparison test.

 \Rightarrow the given series converges absolutely.

3.