INFINITE SEQUENCES AND SERIES

Infinite series sometimes have a finite sum, as in

$$\frac{1}{2}+\frac{1}{4}+\frac{1}{8}+\frac{1}{16}+\cdots=1$$

Other infinite series do not have a finite sum, as with

$$1+2+3+4+5+\cdots.$$

The sum of the first few terms **gets larger** and larger as we add more and more terms. Taking enough terms makes these sums larger than any pre-chosen constant. With some infinite series, such as the harmonic series

$$1+\frac{1}{2}+\frac{1}{3}+\frac{1}{4}+\frac{1}{5}+\frac{1}{6}+\cdots$$

it is not obvious whether a finite sum exists. It is unclear whether adding more and more terms gets us closer to some sum, or gives sums that grow without bound. As we develop the theory of infinite sequences and series, an important application gives a method of representing a **differentiable function *f*(*x*)** as an **infinite sum of powers of *x***. With this method we can extend our knowledge of how to evaluate, differentiate, and integrate polynomials to a class of functions much more general than polynomials. We also investigate a method of representing a function as an infinite sum of **sine and cosine** functions.

A sequence is a list of numbers

$$a_1, a_2, a_3, \ldots, a_n, \ldots$$

in a given order. Each of a_1, a_2, a_3 and so on represents a number. These are the **terms** of the sequence. For example the sequence

$$2, 4, 6, 8, 10, 12, \ldots, 2n, \ldots$$

has first term $a_1=2$, second term a2=4and *n* th term $a_n=2n$ .The integer *n* is called the **index** of a_n and indicates where a_n occurs in the list. We can think of the sequence

$$a_1, a_2, a_3, \ldots, a_n, \ldots$$

as a function that sends 1 to a_1 , 2 to a_2 , 3 to a_3 , and in general sends the positive integer *n* to the *n*th term a_n . This leads to the formal definition of a sequence

DEFINITION Infinite Sequence

An infinite sequence of numbers is a function whose domain is the set of positive integers.

The function associated to the sequence

$2, 4, 6, 8, 10, 12, \ldots, 2n, \ldots$

Sends 1 to $a_1 = 2$, 2 to $a_2 = 4$ and so on. The general behavior of this sequence is described by the formula

$$a_n = 2n$$

We can equally well make the domain the integers larger than a given number n_0 ,and we allow sequences of this type also. The sequence

$$12, 14, 16, 18, 20, 22 \ldots$$

is described by the formula $a_n = 10 + 2n$. It can also be described by the simpler formula $b_n = 2n$, where the index n starts at 6 and increases. To allow such simpler formulas, we let the first index of the sequence be any integer. In the sequence above, $\{a_n\}$ starts with a_1 while $\{b_n\}$ starts with b_6. Order is important. The sequence $1, 2, 3, 4 \ldots$ is not the same as the sequence $2, 1, 3, 4 \ldots$.

Sequences can be described by writing rules that specify their terms, such as

$$a_n = \sqrt{n},$$

$$b_n = (-1)^{n+1}\frac{1}{n},$$

$$c_n = \frac{n-1}{n},$$

$$d_n = (-1)^{n+1}$$

or by listing terms,

$$\{a_n\} = \left\{\sqrt{1}, \sqrt{2}, \sqrt{3}, \ldots, \sqrt{n}, \ldots\right\}$$

$$\{b_n\} = \left\{1, -\frac{1}{2}, \frac{1}{3}, -\frac{1}{4}, \ldots, (-1)^{n+1}\frac{1}{n}, \ldots\right\}$$

$$\{c_n\} = \left\{0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \ldots, \frac{n-1}{n}, \ldots\right\}$$

$$\{d_n\} = \{1, -1, 1, -1, 1, -1, \ldots, (-1)^{n+1}, \ldots\}.$$

We also sometimes write

$$\{a_n\} = \left\{\sqrt{n}\right\}_{n=1}^{\infty}.$$

Figure 11.1 shows two ways to represent sequences graphically. The first marks the first few points from $a_1, a_2, a_3, \ldots, a_n, \ldots$ on the real axis. The second method shows the graph of the function defining the sequence. The function is defined only on integer inputs, and the graph consists of some points in the *xy*-plane, located at $(1, a_1), (2, a_2), \ldots, (n, a_n), \ldots$.

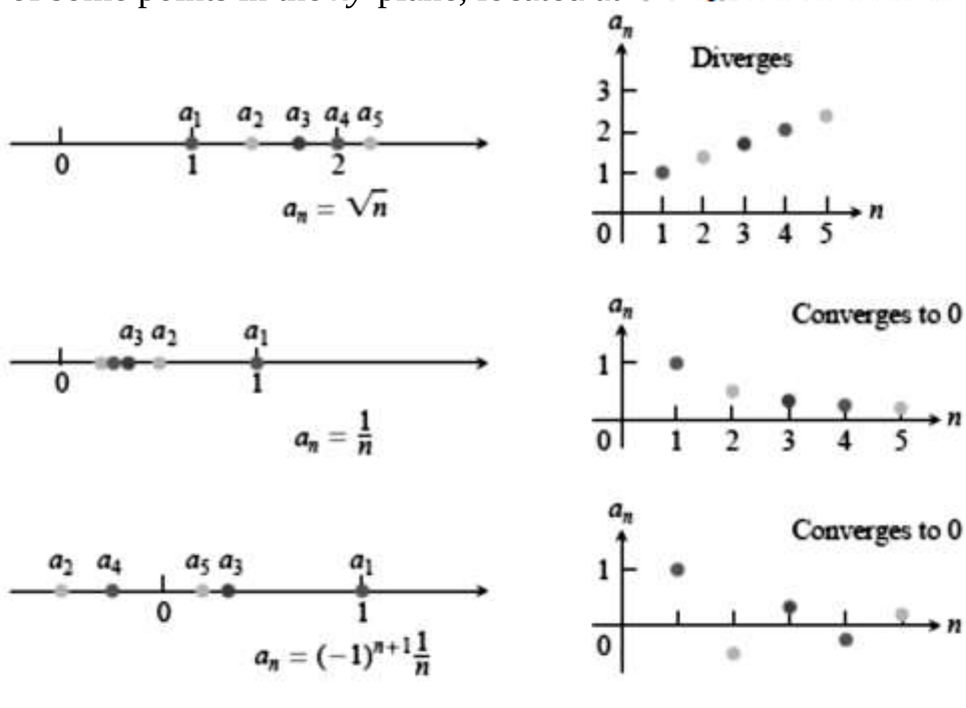

FIGURE 11.1 Sequences can be represented as points on the real line or as points in the plane where the horizontal axis n is the index number of the term and the vertical axis a_n is its value.

Convergence and Divergence

Sometimes the numbers in a sequence approach a single value as the index *n* increases. This happens in the sequence

$$\left\{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \ldots, \frac{1}{n}, \ldots\right\}$$

whose terms approach 0 as *n* gets large, and in the sequence

$$\left\{0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \ldots, 1-\frac{1}{n}, \ldots\right\}$$

whose terms approach 1. On the other hand, sequences like

$$\left\{\sqrt{1}, \sqrt{2}, \sqrt{3}, \ldots, \sqrt{n}, \ldots\right\}$$

have terms that get larger than any number as *n* increases, and sequences like

$$\{1, -1, 1, -1, 1, -1, \ldots, (-1)^{n+1}, \ldots\}$$

bounce back and forth between 1 and -1 never converging to a single value. The following definition captures the meaning of having a sequence converge to a limiting value. It says that if we go far enough out in the sequence, by taking the index ***n*** to be larger then some value ***N***, the difference between $\mathbf{a_n}$ and the limit of the sequence becomes less than any preselected number $\epsilon > 0$.

DEFINITIONS Converges, Diverges, Limit

The sequence $\{a_n\}$ **converges** to the number L if to every positive number ϵ there corresponds an integer N such that for all n,

$$n > N \quad \Rightarrow \quad |a_n - L| < \epsilon.$$

If no such number L exists, we say that $\{a_n\}$ **diverges**.

If $\{a_n\}$ converges to L, we write $\lim_{n\to\infty} a_n = L$, or simply $a_n \rightarrow L$, and call L the **limit of the sequence** (Figure 11.2).

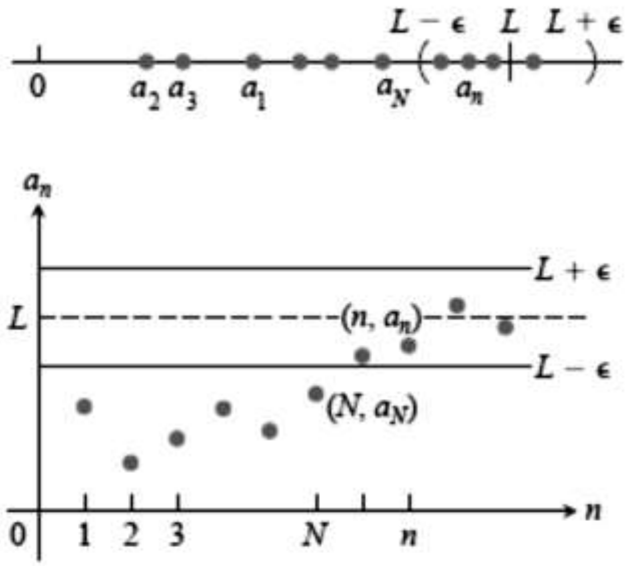

FIGURE 11.2 $a_n \to L$ if $y = L$ is a horizontal asymptote of the sequence of points $\{(n, a_n)\}$. In this figure, all the a_n's after a_N lie within ϵ of L.

The definition is very similar to the definition of the limit of a function $f(x)$ as x tends to ∞ ($\lim_{x\to\infty} f(x)$ We will exploit this connection to calculate limits of sequences.

EXAMPLE 1 Applying the Definition

Show that

(a) $\lim_{n\to\infty} \frac{1}{n} = 0$ (b) $\lim_{n\to\infty} k = k$ (any constant k)

EXAMPLE 2 **A Divergent Sequence**

Show that the sequence $\{1, -1, 1, -1, 1, -1, \ldots, (-1)^{n+1}, \ldots\}$ diverges.

The sequence $\{\sqrt{n}\}$ also diverges, but for a different reason. As n increases, its terms become larger than any fixed number. We describe the behavior of this sequence by writing

$$\lim_{n\to\infty} \sqrt{n} = \infty.$$

In writing infinity as the limit of a sequence, we are not saying that the differences between the terms a_n and ∞ become small as n increases. Nor are we asserting that there is some number infinity that the sequence approaches. We are merely using a notation that captures the idea that a_n eventually gets and stays larger than any fixed number as n gets large.

DEFINITION **Diverges to Infinity**

The sequence $\{a_n\}$ **diverges to infinity** if for every number M there is an integer N such that for all n larger than N, $a_n > M$. If this condition holds we write

$$\lim_{n\to\infty} a_n = \infty \qquad \text{or} \qquad a_n \to \infty.$$

Similarly if for every number m there is an integer N such that for all $n > N$ we have $a_n < m$, then we say $\{a_n\}$ **diverges to negative infinity** and write

$$\lim_{n\to\infty} a_n = -\infty \qquad \text{or} \qquad a_n \to -\infty.$$

A sequence may diverge without diverging to infinity or negative infinity. We saw this in Example 2, and the sequences $\{1, -2, 3, -4, 5, -6, 7, -8, \ldots\}$ and $\{1, 0, 2, 0, 3, 0, \ldots\}$ are also examples of such divergence.

Calculating Limits of Sequences

If we always had to use the formal definition of the limit of a sequence, calculating with ϵ's and ***N*'s**, then computing limits of sequences would be a formidable task. Fortunately we can derive a few basic examples, and then use these to quickly analyze the limits of many more sequences. We will need to understand how to combine and compare sequences.

THEOREM 1

Let $\{a_n\}$ and $\{b_n\}$ be sequences of real numbers and let A and B be real numbers. The following rules hold if $\lim_{n\to\infty} a_n = A$ and $\lim_{n\to\infty} b_n = B$.

1. *Sum Rule:* $\lim_{n\to\infty}(a_n + b_n) = A + B$
2. *Difference Rule:* $\lim_{n\to\infty}(a_n - b_n) = A - B$
3. *Product Rule:* $\lim_{n\to\infty}(a_n \cdot b_n) = A \cdot B$
4. *Constant Multiple Rule:* $\lim_{n\to\infty}(k \cdot b_n) = k \cdot B$ (Any number k)
5. *Quotient Rule:* $\lim_{n\to\infty} \frac{a_n}{b_n} = \frac{A}{B}$ if $B \neq 0$

EXAMPLE 3 Applying Theorem 1

By combining Theorem 1 with the limits of Example 1, we have:

(a) $\lim_{n\to\infty}\left(-\frac{1}{n}\right) = -1 \cdot \lim_{n\to\infty}\frac{1}{n} = -1 \cdot 0 = 0$ Constant Multiple Rule and Example 1a

(b) $\lim_{n\to\infty}\left(\frac{n-1}{n}\right) = \lim_{n\to\infty}\left(1 - \frac{1}{n}\right) = \lim_{n\to\infty} 1 - \lim_{n\to\infty}\frac{1}{n} = 1 - 0 = 1$ Difference Rule and Example 1a

(c) $\lim_{n\to\infty}\frac{5}{n^2} = 5 \cdot \lim_{n\to\infty}\frac{1}{n} \cdot \lim_{n\to\infty}\frac{1}{n} = 5 \cdot 0 \cdot 0 = 0$ Product Rule

(d) $\lim_{n\to\infty}\frac{4 - 7n^6}{n^6 + 3} = \lim_{n\to\infty}\frac{(4/n^6) - 7}{1 + (3/n^6)} = \frac{0 - 7}{1 + 0} = -7.$ Sum and Quotient Rules ■

THEOREM 2 The Sandwich Theorem for Sequences

Let $\{a_n\}$, $\{b_n\}$, and $\{c_n\}$ be sequences of real numbers. If $a_n \le b_n \le c_n$ holds for all n beyond some index N, and if $\lim_{n\to\infty} a_n = \lim_{n\to\infty} c_n = L$, then $\lim_{n\to\infty} b_n = L$ also.

An immediate consequence of Theorem 2 is that, if $|b_n| \le c_n$ and $c_n \to 0$, then $b_n \to 0$ because $-c_n \le b_n \le c_n$. We use this fact in the next example.

EXAMPLE 4 Applying the Sandwich Theorem

Since $1/n \to 0$, we know that

(a) $\dfrac{\cos n}{n} \to 0$ because $-\dfrac{1}{n} \le \dfrac{\cos n}{n} \le \dfrac{1}{n}$;

(b) $\dfrac{1}{2^n} \to 0$ because $0 \le \dfrac{1}{2^n} \le \dfrac{1}{n}$;

(c) $(-1)^n \dfrac{1}{n} \to 0$ because $-\dfrac{1}{n} \le (-1)^n \dfrac{1}{n} \le \dfrac{1}{n}$. ■

THEOREM 3 The Continuous Function Theorem for Sequences

Let $\{a_n\}$ be a sequence of real numbers. If $a_n \to L$ and if f is a function that is continuous at L and defined at all a_n, then $f(a_n) \to f(L)$.

EXAMPLE 5 Applying Theorem 3

Show that $\sqrt{(n+1)/n} \to 1$.

Solution We know that $(n+1)/n \to 1$. Taking $f(x) = \sqrt{x}$ and $L = 1$ in Theorem 3 gives $\sqrt{(n+1)/n} \to \sqrt{1} = 1$. ■

EXAMPLE 6 The Sequence $\{2^{1/n}\}$

The sequence $\{1/n\}$ converges to 0. By taking $a_n = 1/n$, $f(x) = 2^x$, and $L = 0$ in Theorem 3, we see that $2^{1/n} = f(1/n) \to f(L) = 2^0 = 1$. The sequence $\{2^{1/n}\}$ converges to 1 (Figure 11.3).

Using l'Hôpital's Rule

The next theorem enables us to use l'Hôpital's Rule to find the limits of some sequences. It formalizes the connection between $\lim_{n\to\infty} a_n$ and $\lim_{x\to\infty} f(x)$.

> **THEOREM 4**
> Suppose that $f(x)$ is a function defined for all $x \geq n_0$ and that $\{a_n\}$ is a sequence of real numbers such that $a_n = f(n)$ for $n \geq n_0$. Then
> $$\lim_{x\to\infty} f(x) = L \quad \Rightarrow \quad \lim_{n\to\infty} a_n = L.$$

Proof Suppose that $\lim_{x\to\infty} f(x) = L$. Then for each positive number ϵ there is a number M such that for all x,

$$x > M \quad \Rightarrow \quad |f(x) - L| < \epsilon.$$

Let N be an integer greater than M and greater than or equal to n_0. Then

$$n > N \quad \Rightarrow \quad a_n = f(n) \quad \text{and} \quad |a_n - L| = |f(n) - L| < \epsilon. \quad \blacksquare$$

EXAMPLE 7 Applying L'Hôpital's Rule

Show that

$$\lim_{n\to\infty} \frac{\ln n}{n} = 0.$$

Solution The function $(\ln x)/x$ is defined for all $x \geq 1$ and agrees with the given sequence at positive integers. Therefore, by Theorem 5, $\lim_{n\to\infty}(\ln n)/n$ will equal $\lim_{x\to\infty}(\ln x)/x$ if the latter exists. A single application of l'Hôpital's Rule shows that

$$\lim_{x\to\infty}\frac{\ln x}{x} = \lim_{x\to\infty}\frac{1/x}{1} = \frac{0}{1} = 0.$$

We conclude that $\lim_{n\to\infty}(\ln n)/n = 0$. ■

When we use l'Hôpital's Rule to find the limit of a sequence, we often treat n as a continuous real variable and differentiate directly with respect to n. This saves us from having to rewrite the formula for a_n as we did in Example 7.

EXAMPLE 8 Applying L'Hôpital's Rule

Find

$$\lim_{n\to\infty}\frac{2^n}{5n}.$$

Solution By l'Hôpital's Rule (differentiating with respect to n),

$$\lim_{n\to\infty}\frac{2^n}{5n} = \lim_{n\to\infty}\frac{2^n\cdot\ln 2}{5} = \infty.$$

■

EXAMPLE 9 Applying L'Hôpital's Rule to Determine Convergence

Does the sequence whose nth term is

$$a_n = \left(\frac{n+1}{n-1}\right)^n$$

converge? If so, find $\lim_{n\to\infty} a_n$.

Solution The limit leads to the indeterminate form 1^{∞}. We can apply l'Hôpital's Rule if we first change the form to $\infty \cdot 0$ by taking the natural logarithm of a_n:

$$\begin{aligned} \ln a_n &= \ln\left(\frac{n+1}{n-1}\right)^n \\ &= n \ln\left(\frac{n+1}{n-1}\right). \end{aligned}$$

Then,

$$\begin{aligned} \lim_{n\to\infty} \ln a_n &= \lim_{n\to\infty} n \ln\left(\frac{n+1}{n-1}\right) && \infty \cdot 0 \\ &= \lim_{n\to\infty} \frac{\ln\left(\frac{n+1}{n-1}\right)}{1/n} && \frac{0}{0} \\ &= \lim_{n\to\infty} \frac{-2/(n^2-1)}{-1/n^2} && \text{l'Hôpital's Rule} \\ &= \lim_{n\to\infty} \frac{2n^2}{n^2-1} = 2. \end{aligned}$$

Since $\ln a_n \to 2$ and $f(x) = e^x$ is continuous, Theorem 4 tells us that

$$a_n = e^{\ln a_n} \to e^2.$$

The sequence $\{a_n\}$ converges to e^2. ■

Commonly Occurring Limits

The next theorem gives some limits that arise frequently.

THEOREM 5

The following six sequences converge to the limits listed below:

1. $\lim_{n\to\infty} \frac{\ln n}{n} = 0$
2. $\lim_{n\to\infty} \sqrt[n]{n} = 1$
3. $\lim_{n\to\infty} x^{1/n} = 1 \qquad (x > 0)$
4. $\lim_{n\to\infty} x^{n} = 0 \qquad (|x| < 1)$
5. $\lim_{n\to\infty} \left(1 + \frac{x}{n}\right)^{n} = e^{x} \qquad (\text{any } x)$
6. $\lim_{n\to\infty} \frac{x^{n}}{n!} = 0 \qquad (\text{any } x)$

In Formulas (3) through (6), x remains fixed as $n \to \infty$.

Factorial Notation

The notation $n!$ ("n factorial") means the product $1 \cdot 2 \cdot 3 \cdots n$ of the integers from 1 to n. Notice that $(n + 1)! = (n + 1) \cdot n!$. Thus, $4! = 1 \cdot 2 \cdot 3 \cdot 4 = 24$ and $5! = 1 \cdot 2 \cdot 3 \cdot 4 \cdot 5 = 5 \cdot 4! = 120$. We define 0! to be 1. Factorials grow even faster than exponentials, as the table suggests.

EXAMPLE 10 Applying Theorem 5

(a) $\dfrac{\ln(n^2)}{n} = \dfrac{2\ln n}{n} \to 2 \cdot 0 = 0$ Formula 1

(b) $\sqrt[n]{n^2} = n^{2/n} = (n^{1/n})^2 \to (1)^2 = 1$ Formula 2

(c) $\sqrt[n]{3n} = 3^{1/n}(n^{1/n}) \to 1 \cdot 1 = 1$ Formula 3 with $x = 3$ and Formula 2

(d) $\left(-\dfrac{1}{2}\right)^n \to 0$ Formula 4 with $x = -\dfrac{1}{2}$

(e) $\left(\dfrac{n-2}{n}\right)^n = \left(1 + \dfrac{-2}{n}\right)^n \to e^{-2}$ Formula 5 with $x = -2$

(f) $\dfrac{100^n}{n!} \to 0$ Formula 6 with $x = 100$ ■

Bounded Non-decreasing Sequences

> **DEFINITION** Nondecreasing Sequence
> A sequence $\{a_n\}$ with the property that $a_n \le a_{n+1}$ for all n is called a **nondecreasing sequence**.

EXAMPLE 12 Nondecreasing Sequences

(a) The sequence $1, 2, 3, \ldots, n, \ldots$ of natural numbers

(b) The sequence $\dfrac{1}{2}, \dfrac{2}{3}, \dfrac{3}{4}, \ldots, \dfrac{n}{n+1}, \ldots$

(c) The constant sequence $\{3\}$ ■

There are two kinds of nondecreasing sequences—those whose terms increase beyond any finite bound and those whose terms do not.

DEFINITIONS Bounded, Upper Bound, Least Upper Bound

A sequence $\{a_n\}$ is **bounded from above** if there exists a number M such that $a_n \leq M$ for all n. The number M is an **upper bound** for $\{a_n\}$. If M is an upper bound for $\{a_n\}$ but no number less than M is an upper bound for $\{a_n\}$, then M is the **least upper bound** for $\{a_n\}$.

EXAMPLE 13 Applying the Definition for Boundedness

(a) The sequence $1, 2, 3, \ldots, n, \ldots$ has no upper bound.

(b) The sequence $\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \ldots, \frac{n}{n+1}, \ldots$ is bounded above by $M = 1$.

No number less than 1 is an upper bound for the sequence, so 1 is the least upper bound

A nondecreasing sequence that is bounded from above always has a least upper bound. This is the completeness property of the real numbers, discussed in Appendix 4. We will prove that if L is the least upper bound then the sequence converges to L.

Suppose we plot the points $(1, a_1), (2, a_2), \ldots, (n, a_n), \ldots$ in the xy-plane. If M is an upper bound of the sequence, all these points will lie on or below the line $y = M$ (Figure 11.4). The line $y = L$ is the lowest such line. None of the points (n, a_n) lies above $y = L$, but some do lie above any lower line $y = L - \epsilon$, if ϵ is a positive number. The sequence converges to L because

(a) $a_n \leq L$ for *all* values of n and

(b) given any $\epsilon > 0$, there exists at least one integer N for which $a_N > L - \epsilon$.

The fact that $\{a_n\}$ is nondecreasing tells us further that

$$a_n \geq a_N > L - \epsilon \qquad \text{for all } n \geq N.$$

Thus, *all* the numbers a_n beyond the Nth number lie within ϵ of L. This is precisely the condition for L to be the limit of the sequence $\{a_n\}$.

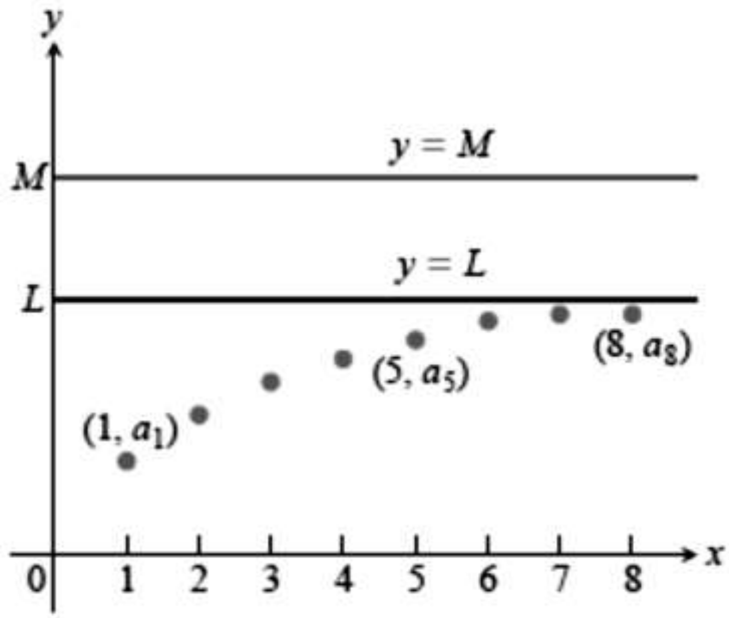

FIGURE 11.4 If the terms of a nondecreasing sequence have an upper bound M, they have a limit $L \leq M$.

THEOREM 6 The Nondecreasing Sequence Theorem
A nondecreasing sequence of real numbers converges if and only if it is bounded from above. If a nondecreasing sequence converges, it converges to its least upper bound.

Theorem 6 implies that a nondecreasing sequence converges when it is bounded from above. It diverges to infinity if it is not bounded from above.

Infinite Series

An *infinite series* is the sum of an infinite sequence of numbers

$$a_1 + a_2 + a_3 + \cdots + a_n + \cdots$$

Since there are infinitely many terms to add in an infinite series, we cannot just keep adding to see what comes out. Instead we look at what we get by summing the first n terms of the sequence and stopping. The sum of the first n terms

$$s_n = a_1 + a_2 + a_3 + \cdots + a_n$$

is an ordinary finite sum and can be calculated by normal addition. It is called the *nth partial sum*. As n gets larger, we expect the partial sums to get closer and closer to a limiting value in the same sense that the terms of a sequence approach a limit.

For example, to assign meaning to an expression like

$$1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \cdots$$

We add the terms one at a time from the beginning and look for a pattern in how these partial sums grow.

Partial sum		Suggestive expression for partial sum	Value
First:	$s_1 = 1$	$2 - 1$	1
Second:	$s_2 = 1 + \frac{1}{2}$	$2 - \frac{1}{2}$	$\frac{3}{2}$
Third:	$s_3 = 1 + \frac{1}{2} + \frac{1}{4}$	$2 - \frac{1}{4}$	$\frac{7}{4}$
$\vdots$	$\vdots$	$\vdots$	$\vdots$
nth:	$s_n = 1 + \frac{1}{2} + \frac{1}{4} + \cdots + \frac{1}{2^{n-1}}$	$2 - \frac{1}{2^{n-1}}$	$\frac{2^n - 1}{2^{n-1}}$

Indeed there is a pattern. The partial sums form a sequence whose nth term is

$$s_n = 2 - \frac{1}{2^{n-1}}.$$

This sequence of partial sums converges to 2 because $\lim_{n\to\infty}(1/2^n) = 0$. We say

"the sum of the infinite series $1 + \frac{1}{2} + \frac{1}{4} + \cdots + \frac{1}{2^{n-1}} + \cdots$ is 2."

Is the sum of any finite number of terms in this series equal to 2? No. Can we actually add an infinite number of terms one by one? No. But we can still define their sum by defining it to be the limit of the sequence of partial sums as $n \to \infty$, in this case 2 (Figure 11.5). Our knowledge of sequences and limits enables us to break away from the confines of finite sums.

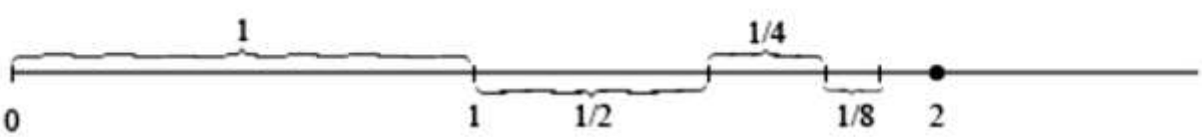

FIGURE 11.5 As the lengths 1, $\frac{1}{2}$, $\frac{1}{4}$, $\frac{1}{8}$, … are added one by one, the sum approaches 2.

DEFINITIONS Infinite Series, *n*th Term, Partial Sum, Converges, Sum

Given a sequence of numbers $\{a_n\}$, an expression of the form

$$a_1 + a_2 + a_3 + \cdots + a_n + \cdots$$

is an **infinite series**. The number a_n is the ***n*th term** of the series. The sequence $\{s_n\}$ defined by

$$\begin{aligned} s_1 &= a_1 \\ s_2 &= a_1 + a_2 \\ &\vdots \\ s_n &= a_1 + a_2 + \cdots + a_n = \sum_{k=1}^{n} a_k \\ &\vdots \end{aligned}$$

is the **sequence of partial sums** of the series, the number s_n being the ***n*th partial sum**. If the sequence of partial sums converges to a limit L, we say that the series **converges** and that its **sum** is L. In this case, we also write

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

If the sequence of partial sums of the series does not converge, we say that the series **diverges**.

When we begin to study a given series $a_1 + a_2 + \cdots + a_n + \cdots$, we might not know whether it converges or diverges. In either case, it is convenient to use sigma notation to write the series as

$$\sum_{n=1}^{\infty} a_n, \qquad \sum_{k=1}^{\infty} a_k, \qquad \text{or} \qquad \sum a_n$$

A useful shorthand when summation from 1 to ∞ is understood

Geometric Series

Geometric series are series of the form

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

in which a and r are fixed real numbers and $a \neq 0$. The series can also be written as $\sum_{n=0}^{\infty} ar^n$. The ratio r can be positive, as in

$$1 + \frac{1}{2} + \frac{1}{4} + \cdots + \left(\frac{1}{2}\right)^{n-1} + \cdots,$$

or negative, as in

$$1 - \frac{1}{3} + \frac{1}{9} - \cdots + \left(-\frac{1}{3}\right)^{n-1} + \cdots.$$

If $r = 1$, the nth partial sum of the geometric series is

$$s_n = a + a(1) + a(1)^2 + \cdots + a(1)^{n-1} = na,$$

and the series diverges because $\lim_{n\to\infty} s_n = \pm\infty$, depending on the sign of a. If $r = -1$, the series diverges because the nth partial sums alternate between a and 0. If $|r| \neq 1$, we can determine the convergence or divergence of the series in the following way:

$$\begin{aligned}
s_n &= a + ar + ar^2 + \cdots + ar^{n-1} \\
rs_n &= ar + ar^2 + \cdots + ar^{n-1} + ar^n && \text{Multiply } s_n \text{ by } r. \\
s_n - rs_n &= a - ar^n && \text{Subtract } rs_n \text{ from } s_n\text{. Most of the terms on the right cancel.} \\
s_n(1 - r) &= a(1 - r^n) && \text{Factor.} \\
s_n &= \frac{a(1 - r^n)}{1 - r}, \qquad (r \neq 1). && \text{We can solve for } s_n \text{ if } r \neq 1.
\end{aligned}$$

If $|r| < 1$, then $r^n \to 0$ as $n \to \infty$ (as in Section 11.1) and $s_n \to a/(1 - r)$. If $|r| > 1$, then $|r^n| \to \infty$ and the series diverges.

If $|r| < 1$, the geometric series $a + ar + ar^2 + \cdots + ar^{n-1} + \cdots$ converges to $a/(1 - r)$:

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

If $|r| \geq 1$, the series diverges.

We have determined when a geometric series converges or diverges, and to what value. Often we can determine that a series converges without knowing the value to which it converges, as we will see in the next several sections. The formula $a/(1 - r)$ for the sum of a geometric series applies *only* when the summation index begins with $n = 1$ in the expression $\sum_{n=1}^{\infty} ar^{n-1}$ (or with the index $n = 0$ if we write the series as $\sum_{n=0}^{\infty} ar^n$).

EXAMPLE 1 Index Starts with $n = 1$

The geometric series with $a = 1/9$ and $r = 1/3$ is

$$\frac{1}{9} + \frac{1}{27} + \frac{1}{81} + \cdots = \sum_{n=1}^{\infty} \frac{1}{9}\left(\frac{1}{3}\right)^{n-1} = \frac{1/9}{1 - (1/3)} = \frac{1}{6}.$$

■

EXAMPLE 2 Index Starts with $n = 0$

The series

$$\sum_{n=0}^{\infty} \frac{(-1)^n 5}{4^n} = 5 - \frac{5}{4} + \frac{5}{16} - \frac{5}{64} + \cdots$$

is a geometric series with $a = 5$ and $r = -1/4$. It converges to

$$\frac{a}{1-r} = \frac{5}{1 + (1/4)} = 4.$$

■

EXAMPLE 3 A Bouncing Ball

You drop a ball from a meters above a flat surface. Each time the ball hits the surface after falling a distance h, it rebounds a distance rh, where r is positive but less than 1. Find the total distance the ball travels up and down (Figure 11.6).

Solution The total distance is

$$s = a + \underbrace{2ar + 2ar^2 + 2ar^3 + \cdots}_{\text{This sum is } 2ar/(1-r).} = a + \frac{2ar}{1-r} = a\frac{1+r}{1-r}.$$

If $a = 6$ m and $r = 2/3$, for instance, the distance is

$$s = 6\frac{1 + (2/3)}{1 - (2/3)} = 6\left(\frac{5/3}{1/3}\right) = 30 \text{ m}.$$

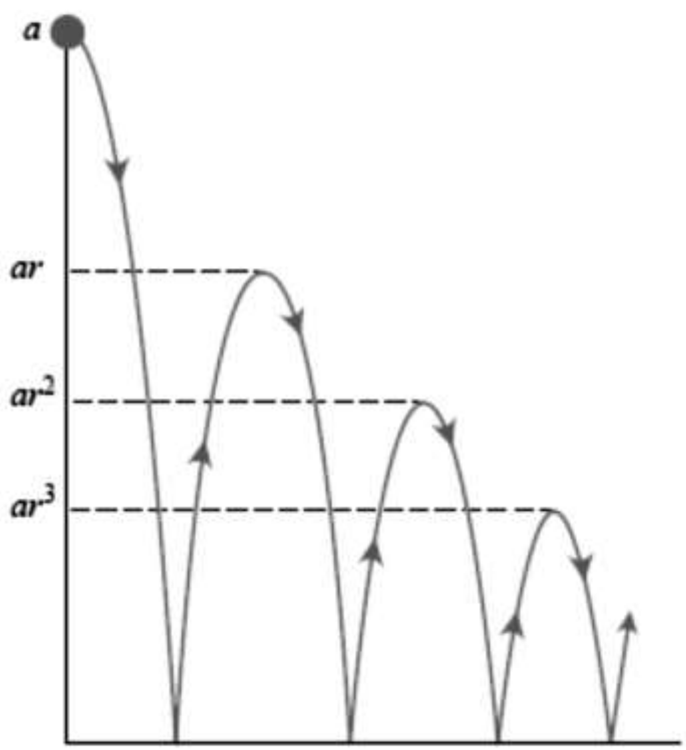

FIGURE 11.6 (a) Example 3 shows how to use a geometric series to calculate the total vertical distance traveled by a bouncing ball if the height of each rebound is reduced by the factor r. (b) A

Divergent Series

One reason that a series may fail to converge is that its terms don't become small.

EXAMPLE 6 Partial Sums Outgrow Any Number

(a) The series

$$\sum_{n=1}^{\infty} n^2 = 1 + 4 + 9 + \cdots + n^2 + \cdots$$

diverges because the partial sums grow beyond every number L. After $n = 1$, the partial sum $s_n = 1 + 4 + 9 + \cdots + n^2$ is greater than n^2.

(b) The series

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

diverges because the partial sums eventually outgrow every preassigned number. Each term is greater than 1, so the sum of n terms is greater than n.

The nth-Term Test for Divergence

Observe that $\lim_{n\to\infty} a_n$ must equal zero if the series $\sum_{n=1}^{\infty} a_n$ converges. To see why, let S represent the series' sum and $s_n = a_1 + a_2 + \cdots + a_n$ the nth partial sum. When n is large, both s_n and s_{n-1} are close to S, so their difference, a_n, is close to zero. More formally,

$$a_n = s_n - s_{n-1} \quad \to \quad S - S = 0.$$

Difference Rule for sequences

This establishes the following theorem:

THEOREM 7

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

Theorem 7 leads to a test for detecting the kind of divergence that occurred in Example 6.

The nth-Term Test for Divergence

$\sum_{n=1}^{\infty} a_n$ diverges if $\lim_{n\to\infty} a_n$ fails to exist or is different from zero.

EXAMPLE 7 Applying the nth-Term Test

(a) $\sum_{n=1}^{\infty} n^2$ diverges because $n^2 \to \infty$

(b) $\sum_{n=1}^{\infty} \frac{n+1}{n}$ diverges because $\frac{n+1}{n} \to 1$

(c) $\sum_{n=1}^{\infty} (-1)^{n+1}$ diverges because $\lim_{n\to\infty}(-1)^{n+1}$ does not exist

(d) $\sum_{n=1}^{\infty} \frac{-n}{2n+5}$ diverges because $\lim_{n\to\infty} \frac{-n}{2n+5} = -\frac{1}{2} \neq 0$. ■

EXAMPLE 8 $a_n \to 0$ but the Series Diverges

The series

$$1 + \underbrace{\frac{1}{2} + \frac{1}{2}}_{2 \text{ terms}} + \underbrace{\frac{1}{4} + \frac{1}{4} + \frac{1}{4} + \frac{1}{4}}_{4 \text{ terms}} + \cdots + \underbrace{\frac{1}{2^n} + \frac{1}{2^n} + \cdots + \frac{1}{2^n}}_{2^n \text{ terms}} + \cdots$$

diverges because the terms are grouped into clusters that add to 1, so the partial sums increase without bound. However, the terms of the series form a sequence that converges to 0. Example 1 of Section 11.3 shows that the harmonic series also behaves in this manner. ■

Combining Series

Whenever we have two convergent series, we can add them term by term, subtract them term by term, or multiply them by constants to make new convergent series.

THEOREM 8

If $\sum a_n = A$ and $\sum b_n = B$ are convergent series, then

1. *Sum Rule:* $\sum(a_n + b_n) = \sum a_n + \sum b_n = A + B$
2. *Difference Rule:* $\sum(a_n - b_n) = \sum a_n - \sum b_n = A - B$
3. *Constant Multiple Rule:* $\sum ka_n = k\sum a_n = kA$ (Any number k).

EXAMPLE 9 Find the sums of the following series.

(a)
$$\sum_{n=1}^{\infty} \frac{3^{n-1}-1}{6^{n-1}} = \sum_{n=1}^{\infty}\left(\frac{1}{2^{n-1}} - \frac{1}{6^{n-1}}\right)$$

$$= \sum_{n=1}^{\infty}\frac{1}{2^{n-1}} - \sum_{n=1}^{\infty}\frac{1}{6^{n-1}} \qquad \text{Difference Rule}$$

$$= \frac{1}{1-(1/2)} - \frac{1}{1-(1/6)} \qquad \text{Geometric series with } a = 1 \text{ and } r = 1/2,\ 1/6$$

$$= 2 - \frac{6}{5}$$

$$= \frac{4}{5}$$

(b)
$$\sum_{n=0}^{\infty}\frac{4}{2^n} = 4\sum_{n=0}^{\infty}\frac{1}{2^n} \qquad \text{Constant Multiple Rule}$$

$$= 4\left(\frac{1}{1-(1/2)}\right) \qquad \text{Geometric series with } a = 1,\ r = 1/2$$

$$= 8$$

■

Re-indexing

As long as we preserve the order of its terms, we can reindex any series without altering its convergence. To raise the starting value of the index h units, replace the n in the formula for a_n by $n - h$:

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

To lower the starting value of the index h units, replace the n in the formula for a_n by $n + h$:

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

It works like a horizontal shift. We saw this in starting a geometric series with the index $n = 0$ instead of the index $n = 1$, but we can use any other starting index value as well. We usually give preference to indexings that lead to simple expressions.

EXAMPLE 10 Reindexing a Geometric Series

We can write the geometric series

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

as

$$\sum_{n=0}^{\infty} \frac{1}{2^n}, \qquad \sum_{n=5}^{\infty} \frac{1}{2^{n-5}}, \qquad \text{or even} \qquad \sum_{n=-4}^{\infty} \frac{1}{2^{n+4}}.$$

The partial sums remain the same no matter what indexing we choose. ■

The Integral Test

EXAMPLE 2 Does the following series converge?

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \cdots + \frac{1}{n^2} + \cdots$$

Solution We determine the convergence of $\sum_{n=1}^{\infty}(1/n^2)$ by comparing it with $\int_1^{\infty}(1/x^2)\,dx$. To carry out the comparison, we think of the terms of the series as values of the function $f(x) = 1/x^2$ and interpret these values as the areas of rectangles under the curve $y = 1/x^2$.

As Figure 11.7 shows,

$$\begin{aligned} s_n &= \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots + \frac{1}{n^2} \\ &= f(1) + f(2) + f(3) + \cdots + f(n) \\ &< f(1) + \int_1^n \frac{1}{x^2}\,dx \\ &< 1 + \int_1^{\infty} \frac{1}{x^2}\,dx \\ &< 1 + 1 = 2. \end{aligned}$$

As in Section 8.8, Example 3, $\int_1^{\infty}(1/x^2)\,dx = 1$.

Thus the partial sums of $\sum_{n=1}^{\infty} 1/n^2$ are bounded from above (by 2) and the series converges. The sum of the series is known to be $\pi^2/6 \approx 1.64493$. (See Exercise 16 in

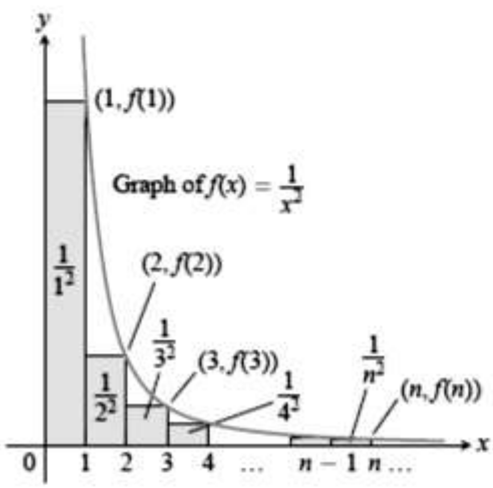

FIGURE 11.7 The sum of the areas of the rectangles under the graph of $f(x) = 1/x^2$ is less than the area under the graph

THEOREM 9 The Integral Test

Let $\{a_n\}$ be a sequence of positive terms. Suppose that $a_n = f(n)$, where f is a continuous, positive, decreasing function of x for all $x \geq N$ (N a positive integer). Then the series $\sum_{n=N}^{\infty} a_n$ and the integral $\int_N^{\infty} f(x)\,dx$ both converge or both diverge.

EXAMPLE 3 The p-Series

Show that the p-series

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

(p a real constant) converges if $p > 1$, and diverges if $p \leq 1$.

Solution If $p > 1$, then $f(x) = 1/x^p$ is a positive decreasing function of x. Since

$$\int_1^{\infty} \frac{1}{x^p}\,dx = \int_1^{\infty} x^{-p}\,dx = \lim_{b\to\infty}\left[\frac{x^{-p+1}}{-p+1}\right]_1^b$$

$$= \frac{1}{1-p}\lim_{b\to\infty}\left(\frac{1}{b^{p-1}} - 1\right)$$

$$= \frac{1}{1-p}(0-1) = \frac{1}{p-1}.$$

$b^{p-1} \to \infty$ as $b \to \infty$ because $p - 1 > 0$.

the series converges by the Integral Test. We emphasize that the sum of the p-series is *not* $1/(p-1)$. The series converges, but we don't know the value it converges to.

If $p < 1$, then $1 - p > 0$ and

$$\int_1^{\infty} \frac{1}{x^p}\,dx = \frac{1}{1-p}\lim_{b\to\infty}(b^{1-p} - 1) = \infty.$$

The series diverges by the Integral Test.

If $p = 1$, we have the (divergent) harmonic series

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} + \cdots.$$

We have convergence for $p > 1$ but divergence for every other value of p. ■

EXAMPLE 4 A Convergent Series

The series

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

converges by the Integral Test. The function $f(x) = 1/(x^2 + 1)$ is positive, continuous, and decreasing for $x \geq 1$, and

$$\begin{aligned} \int_1^{\infty} \frac{1}{x^2 + 1}\, dx &= \lim_{b \to \infty} \left[\arctan x\right]_1^b \\ &= \lim_{b \to \infty} [\arctan b - \arctan 1] \\ &= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}. \end{aligned}$$

Again we emphasize that $\pi/4$ is *not* the sum of the series. The series converges, but we do not know the value of its sum. ■

The Ratio and Root Tests

The Ratio Test measures the rate of growth (or decline) of a series by examining the ratio a_{n+1}/a_n. For a geometric series $\sum ar^n$, this rate is a constant $((ar^{n+1})/(ar^n) = r)$, and the series converges if and only if its ratio is less than 1 in absolute value. The Ratio Test is a powerful rule extending that result. We prove it on the next page using the Comparison Test.

THEOREM 12 The Ratio Test

Let $\sum a_n$ be a series with positive terms and suppose that

$$\lim_{n \to \infty} \frac{a_{n+1}}{a_n} = \rho .$$

Then

(a) the series *converges* if $\rho < 1$,

(b) the series *diverges* if $\rho > 1$ or ρ is infinite,

(c) the test is *inconclusive* if $\rho = 1$.

EXAMPLE 1 Applying the Ratio Test

Investigate the convergence of the following series.

(a) $\displaystyle\sum_{n=0}^{\infty} \frac{2^n + 5}{3^n}$ **(b)** $\displaystyle\sum_{n=1}^{\infty} \frac{(2n)!}{n!n!}$ **(c)** $\displaystyle\sum_{n=1}^{\infty} \frac{4^n n!n!}{(2n)!}$

Solution:

(a) For the series $\sum_{n=0}^{\infty} (2^n + 5)/3^n$,

$$\frac{a_{n+1}}{a_n} = \frac{(2^{n+1} + 5)/3^{n+1}}{(2^n + 5)/3^n} = \frac{1}{3} \cdot \frac{2^{n+1} + 5}{2^n + 5} = \frac{1}{3} \cdot \left(\frac{2 + 5 \cdot 2^{-n}}{1 + 5 \cdot 2^{-n}}\right) \to \frac{1}{3} \cdot \frac{2}{1} = \frac{2}{3}.$$

The series converges because $\rho = 2/3$ is less than 1. This does *not* mean that $2/3$ is the sum of the series. In fact,

$$\sum_{n=0}^{\infty} \frac{2^n + 5}{3^n} = \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n + \sum_{n=0}^{\infty} \frac{5}{3^n} = \frac{1}{1 - (2/3)} + \frac{5}{1 - (1/3)} = \frac{21}{2}.$$

(b) If $a_n = \frac{(2n)!}{n!n!}$, then $a_{n+1} = \frac{(2n+2)!}{(n+1)!(n+1)!}$ and

$$\frac{a_{n+1}}{a_n} = \frac{n!n!(2n+2)(2n+1)(2n)!}{(n+1)!(n+1)!(2n)!}$$

$$= \frac{(2n+2)(2n+1)}{(n+1)(n+1)} = \frac{4n+2}{n+1} \to 4.$$

The series diverges because $\rho = 4$ is greater than 1.

(c) If $a_n = 4^n n!n!/(2n)!$, then

$$\frac{a_{n+1}}{a_n} = \frac{4^{n+1}(n+1)!(n+1)!}{(2n+2)(2n+1)(2n)!} \cdot \frac{(2n)!}{4^n n!n!}$$

$$= \frac{4(n+1)(n+1)}{(2n+2)(2n+1)} = \frac{2(n+1)}{2n+1} \to 1.$$

Because the limit is $\rho = 1$, we cannot decide from the Ratio Test whether the series converges. When we notice that $a_{n+1}/a_n = (2n+2)/(2n+1)$, we conclude that a_{n+1} is always greater than a_n because $(2n+2)/(2n+1)$ is always greater than 1. Therefore, all terms are greater than or equal to $a_1 = 2$, and the nth term does not approach zero as $n \to \infty$. The series diverges. ■

The Root Test

The convergence tests we have so far for $\sum a_n$ work best when the formula for a_n is relatively simple. But consider the following.

EXAMPLE 2 Let $a_n = \begin{cases} n/2^n, & n \text{ odd} \\ 1/2^n, & n \text{ even.} \end{cases}$ Does $\sum a_n$ converge?

Solution We write out several terms of the series:

$$\sum_{n=1}^{\infty} a_n = \frac{1}{2^1} + \frac{1}{2^2} + \frac{3}{2^3} + \frac{1}{2^4} + \frac{5}{2^5} + \frac{1}{2^6} + \frac{7}{2^7} + \cdots$$
$$= \frac{1}{2} + \frac{1}{4} + \frac{3}{8} + \frac{1}{16} + \frac{5}{32} + \frac{1}{64} + \frac{7}{128} + \cdots.$$

Clearly, this is not a geometric series. The nth term approaches zero as $n \to \infty$, so we do not know if the series diverges. The Integral Test does not look promising. The Ratio Test produces

$$\frac{a_{n+1}}{a_n} = \begin{cases} \dfrac{1}{2n}, & n \text{ odd} \\ \dfrac{n+1}{2}, & n \text{ even.} \end{cases}$$

As $n \to \infty$, the ratio is alternately small and large and has no limit.

A test that will answer the question (the series converges) is the Root Test. ■

THEOREM 13 The Root Test

Let $\sum a_n$ be a series with $a_n \geq 0$ for $n \geq N$, and suppose that

$$\lim_{n\to\infty} \sqrt[n]{a_n} = \rho.$$

Then

(a) the series *converges* if $\rho < 1$,

(b) the series *diverges* if $\rho > 1$ or ρ is infinite,

(c) the test is *inconclusive* if $\rho = 1$.

EXAMPLE 3 Applying the Root Test

Which of the following series converges, and which diverges?

(a) $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$ (b) $\sum_{n=1}^{\infty} \frac{2^n}{n^2}$ (c) $\sum_{n=1}^{\infty} \left(\frac{1}{1+n}\right)^n$

Solution

(a) $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$ converges because $\sqrt[n]{\frac{n^2}{2^n}} = \frac{\sqrt[n]{n^2}}{\sqrt[n]{2^n}} = \frac{\left(\sqrt[n]{n}\right)^2}{2} \to \frac{1}{2} < 1$.

(b) $\sum_{n=1}^{\infty} \frac{2^n}{n^2}$ diverges because $\sqrt[n]{\frac{2^n}{n^2}} = \frac{2}{\left(\sqrt[n]{n}\right)^2} \to \frac{2}{1} > 1$.

(c) $\sum_{n=1}^{\infty} \left(\frac{1}{1+n}\right)^n$ converges because $\sqrt[n]{\left(\frac{1}{1+n}\right)^n} = \frac{1}{1+n} \to 0 < 1$. ■

EXAMPLE 2 Revisited

Let $a_n = \begin{cases} n/2^n, & n \text{ odd} \\ 1/2^n, & n \text{ even.} \end{cases}$ Does $\sum a_n$ converge?

Solution We apply the Root Test, finding that

$$\sqrt[n]{a_n} = \begin{cases} \sqrt[n]{n}/2, & n \text{ odd} \\ 1/2, & n \text{ even.} \end{cases}$$

Therefore,

$$\frac{1}{2} \leq \sqrt[n]{a_n} \leq \frac{\sqrt[n]{n}}{2}.$$

Since $\sqrt[n]{n} \to 1$ (Section 11.1, Theorem 5), we have $\lim_{n\to\infty} \sqrt[n]{a_n} = 1/2$ by the Sandwich Theorem. The limit is less than 1, so the series converges by the Root Test. ■

Exercises:

1- Find the $\lim_{n\to\infty} a_n$ for :
$a_n = \frac{4\,n}{\ln n}$, $a_n = (x+1)^n$ -1< x <0 , $a_n = \frac{1}{\sqrt[n]{n}}$, $a_n = \frac{n}{\sin n}$

2- Find the value of S if : $S = \sum_{n=1}^{\infty} 4\,(\cos x)^n$ $at\ x = \frac{\pi}{4}$

3- using the ratio test find whether the below converge or diverge :
$a_n = \frac{(0.5)^n}{\ln n}$, $a_n = \frac{(2n)!}{4^n\,n!}$

4- Find the value of A if : $A = \sum_{n=1}^{\infty} 2\,(\frac{2}{\sqrt{y}})^n$ $at\ y = 16$

5- Using the root test find whether the below converge or diverge :
$a_n = \frac{2^{n+1}+5}{4^n}$, $a_n = \frac{3^n\,2^{n+1}}{n^3}$

6- Find the value of L if : $L = \sum_{n=1}^{\infty} 3\,(\sin(\theta - \frac{\pi}{4})^n$ $at\ \theta = \frac{\pi}{2}$

7- By ratio test find whether the below converge or diverge : $a_n = \frac{(2n)!}{4^n\,n!}$