

## §11.1 Sequences

Definition: A sequence is A LIST of numbers, denoted by  $a_1, a_2, a_3, \dots, a_n, \dots$   
 $a_n$  is the  $n$ th term of the sequence ( $n=1, 2, 3, \dots$ )

eg 0 (Motivation) Investment at bank: \$1000 is deposited into bank at 6% annual interest rate. Find the money in the account at the end of the  $n$ th year.

$$1 \text{ year, } 1000 + 1000 \times 6\% = 1000 \times 1.06 \quad a_1$$

$$2 \text{ years, } 1000 \times 1.06 + 1000 \times 1.06 \times 6\% = 1000 \times 1.06^2 \quad a_2$$

$$\dots$$

$$n \text{ years } \dots = 1000 \times \underbrace{1.06 \times 1.06 \times \dots \times 1.06}_n = \boxed{1000 \times 1.06^n} \quad a_n$$

Goals of this section.

I: Find a formula of  $a_n$  given the first several terms of the sequence.

II: Find the limit of a sequence  $a_n$ . (Determine whether  $a_n$  is  $\text{ConV}$  or  $\text{DIV}$ ).

Remarks:

①  $a_1, a_2, \dots, a_n, \dots$  is also denoted by  $\{a_n\}_{n=1}^{\infty}$ ,  $\{a_n\}$ , or  $\{a_1, \dots, a_n, \dots\}$  for short

② Sequence Vs Function. ( $a_n$  vs  $f(x)$ ). Replace  $n$  in the formula of  $a_n$  by  $x$  to generate a function  $f(x)$  in the usual sense and vice versa.

$$\text{Diagram: } a_n \text{ (circled)} \xrightarrow{f(x)} f(x) \text{ (circled)}$$

$$\text{eg. } a_n = n \cdot e^{-n} \longleftrightarrow f(x) = x \cdot e^{-x}$$

③ LIST vs Collection.  $a_n$  has a definite order, labeled by the index  $n=1, 2, \dots$

We have 'the first term'  $a_1$ , '2nd term'  $a_2$ , ..., '100th term'  $a_{100}$  etc

④ Trivial sequence: Constant sequence: All  $a_n$  in the list have the same value  
 eg.  $\{a_n = 0\}_{n=0}^{\infty}$  represents the list:  $0, 0, 0, \dots, 0, \dots$

I: Formula for  $a_n$

eg. 1. Consider the following sequence: 9, 25, 49, 81, ...

Write a formula for the  $n$ th term of the sequence,  $n=1, 2, 3, \dots$

Hint:  $9 = (2 \cdot 1 + 1)^2$ ,  $25 = (2 \cdot 2 + 1)^2$ ,  $49 = (2 \cdot 3 + 1)^2$ ,  $81 = (2 \cdot 4 + 1)^2$   
 $\triangle$   
 $n=1$                        $n=2$                        $n=3$                        $n=4$

Solution:  $a_n = (2n+1)^2$ ,  $n=1, 2, 3, \dots$

eg. 2. The sequence  $-1, +1, -1, +1, \dots$  has formula  $a_n = (-1)^n$ ,  $n=1, 2, \dots$

The sequence  $+1, -1, +1, -1, \dots$  has formula  $a_n = (-1)^{n+1}$ ,  $n=1, 2, \dots$

★ eg. 3 Find the formula for the sequence  $\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \dots$   
 and for  $-1, \frac{1}{2}, -\frac{1}{4}, \frac{1}{8}, -\frac{1}{16}, \dots$

Hint:  $2^0 = 1$ ,  $2^1 = 2$ ,  $2^2 = 4$ ,  $2^3 = 8$ ,  $2^4 = 16, \dots$

First sequence:  $a_n = \frac{1}{2^n}$ ,  $n=1, 2, 3, 4, \dots$

Second sequence:  $a_n = (-1)^n \cdot \frac{1}{2^{n-1}}$ ,  $n=1, 2, 3, 4, \dots$

Remark: Remember to double check the answer by plugging in  $n=1, 2, 3, 4, \dots$

$(-1)^n \cdot \frac{1}{2^{n-1}}$  can be re-written as  $(-1)^n \cdot \frac{1}{2^{n-1}} = -\left(-\frac{1}{2}\right)^{n-1}$  or  $2 \cdot \left(-\frac{1}{2}\right)^n$

Some frequently used sequence:

Alternating sequence:  $(-1)^n$ ,  $(-1)^{n+1}$ ,  $(-1)^{n-1}$

ODD/EVEN sequence:  $a_n = 2n-1$ ,  $n=1, 2, \dots$ ,  $a_n = 2n$ ,  $n=1, 2, \dots$

Exponential (Geometric) sequence:  $a_n = 2^n$ ,  $a_n = \frac{1}{3^n}$ ,  $a_n = \left(-\frac{4}{5}\right)^n$

Polynomial (Decay) sequence:  $a_n = \frac{1}{n}$ ,  $a_n = \frac{1}{n^2}$ ,  $a_n = \frac{1}{\sqrt{n}}$   
 (p-series)

## II. Limit of $a_n$ as $n \rightarrow \infty$

If  $\lim_{n \rightarrow \infty} a_n = L$  (exists and is a finite number), we say  $a_n$  converges to  $L$ . Otherwise,  $a_n$  is divergent.

eg 4. Constant sequence always converges to the constant. (Constant function)  
 $a_n = 5, n=1, 2, \dots$   $\lim_{n \rightarrow \infty} a_n = 5$  conv

eg 5. Consider the sequence  $a_n = n \cdot e^{-n}, n=1, 2, \dots$  Find the limit of  $a_n$ .

Remark: The problem is equivalent to find  $\lim_{x \rightarrow \infty} x \cdot e^{-x}$  as a function limit.

Solution:  $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{n}{e^n} = \frac{\infty}{\infty}$  (indeterminate form)

$$\begin{aligned} & \text{L'H} \lim_{n \rightarrow \infty} \frac{(n)'}{(e^n)'} \quad \text{derivatives with respect to } n \text{ (as the variable)} \\ & = \lim_{n \rightarrow \infty} \frac{1}{e^n} = \frac{1}{e^\infty} = \frac{1}{\infty} = \boxed{0} \quad \text{conv.} \end{aligned}$$

eg 6 Evaluate  $\lim_{n \rightarrow \infty} \frac{-2n^3 + 1}{n^2 + 3n}$  leading term  
rule  $\lim_{n \rightarrow \infty} \frac{-2n^3}{n^2} = \lim_{n \rightarrow \infty} -2n = \infty$ . DIV

Some special limits:

- $a_n = (-1)^n, \{-1, 1, -1, 1, \dots\}$ . The sequence jumps between  $-1, 1$ .  
DOES NOT have a limit.

- $\lim_{n \rightarrow \infty} r^n = \begin{cases} +\infty & \text{if } r > 1 \\ 0 & \text{if } 0 < r < 1 \end{cases}$   $\lim_{n \rightarrow \infty} 2^n = \infty$   $2^\infty = \infty$   
 $\lim_{n \rightarrow \infty} (\frac{1}{3})^n = 0$   $(\frac{1}{3})^\infty = \frac{1}{3^\infty} = 0$

- $\lim_{n \rightarrow \infty} (-1)^n \cdot \frac{1}{2^n} = 0$ , since  $\frac{1}{2^n} \rightarrow \frac{1}{2^\infty} = 0$  while  $(-1)^n$  is either  $+1$  or  $-1$   
 $(\pm 1) \cdot 0 = 0$  (any finite number times  $0 = 0$ )

Review of some frequently used limit techniques from Cal I and §6.8 Cal II.

① **Leading Term Trick** for  $\frac{\text{Polynomial}}{\text{Polynomial}}$  type. (only  $n$  to some power is included).

Rule: Find the terms with highest order (power) in  $n$ . Drop all the rest terms

Simplify the expression and then take the limit as  $n \rightarrow \infty$ .

$$\lim_{n \rightarrow \infty} \frac{6 - 2n + n^4}{5n^4 - 3n^2 + 100} = \lim_{n \rightarrow \infty} \frac{\cancel{6} - \cancel{2n} + n^4 \leftarrow \text{leading term in the numerator}}{5n^4 \leftarrow \text{leading term in the denominator} - \cancel{3n^2} + \cancel{100}}$$

$$\lim_{n \rightarrow \infty} \frac{n^4}{5n^4} \xrightarrow{\text{simplify}} \frac{1}{5} \quad \text{Conv}$$

$$\lim_{n \rightarrow \infty} \frac{-3n^2 + 5n}{1000n + 5n^{2.5} + 6} \xrightarrow{\ominus} \lim_{n \rightarrow \infty} \frac{-3n^2}{5n^{2.5}} = \lim_{n \rightarrow \infty} \frac{-3}{5n^{0.5}} = \lim_{n \rightarrow \infty} \frac{-3}{5\sqrt{n}} = \frac{-3}{5 \cdot \infty} = \boxed{0}$$

Remark: Compare these two examples with [e.g. 6] and the **L'Hospital rule**.

②  $a^{+\infty} = +\infty$  if  $a > 1$  and  $a^{+\infty} = 0$  if  $0 < a < 1$ .

Remember the limits via the following examples:

$$\lim_{n \rightarrow \infty} 2^{n-1} = 2^{\infty} = \infty, \quad \lim_{n \rightarrow \infty} [1.01]^n = 1.01^{\infty} = \infty; \quad \lim_{n \rightarrow \infty} \left(\frac{1}{3}\right)^n = \left(\frac{1}{3}\right)^{\infty} = 0$$

For negative numbers, use the trick  $\boxed{(-a)^n = (-1)^n \cdot a^n}$ .  $(-5)^n = (-1)^n \cdot 5^n$

③ Exponential L'Hospital Trick (Please refer to lec-notes Week 4, Page 7, e.g. 4 in §6.8)

(w/ 11, 12 are relied on this)

Evaluate  $\lim_{n \rightarrow \infty} 3 \cdot \left(1 + \frac{1}{n^2}\right)^{5n}$

It is enough to consider the limit for

$$\left(1 + \frac{1}{n^2}\right)^{5n} = e^{\ln\left(1 + \frac{1}{n^2}\right)^{5n}}$$

Step 1:  $\ln\left(1 + \frac{1}{n^2}\right)^{5n} = 5n \cdot \ln\left(1 + \frac{1}{n^2}\right)$   
 $= \frac{\ln\left(1 + \frac{1}{n^2}\right)}{\frac{1}{5n}}$

Step 2:  
 $\lim_{n \rightarrow \infty} \frac{\ln\left(1 + \frac{1}{n^2}\right)}{\frac{1}{5n}}$   
 $\xrightarrow{\text{L'H}} \lim_{n \rightarrow \infty} \frac{\frac{1}{1 + \frac{1}{n^2}} \cdot \frac{-2}{n^3}}{\frac{-1}{5n^2}}$

$$= \lim_{n \rightarrow \infty} \frac{10n^2}{n^3 + 1} = 0 \quad (\text{leading term Rule})$$

Step 3:  
 $\lim_{n \rightarrow \infty} 3 \cdot \left(1 + \frac{1}{n^2}\right)^{5n} = 3 \cdot \lim_{n \rightarrow \infty} e^{\ln\left(1 + \frac{1}{n^2}\right)^{5n}}$   
 $= 3 \cdot e^0 \leftarrow \text{result from Step 2}$   
 $= \boxed{3}$

## §11.2 Series

Key points:

- ① Definition and properties of Series:  $\sum_{n=1}^{\infty} a_n = a_1 + a_2 + \dots + a_n + \dots$
- ② TEST FOR DIVERGENCE (DIV TEST).  $\lim_{n \rightarrow \infty} a_n \neq 0$  implies  $\sum_{n=1}^{\infty} a_n$  DIV.  
(Also called ~~nth~~ term test for divergence).
- ③ Geometric Series:  $a + ar + ar^2 + ar^3 + \dots + ar^n + \dots = \frac{a}{1-r}$ ,  $|r| < 1$ .

• Motivation: (Sigma Notation) (Remark: For complete review of sigma notation, refer to Appendix E in the textbook).

eg. 0. Expand the following SIGMA NOTATION as a usual sum.

$$\sum_{n=0}^4 \frac{1}{2^n} = \frac{1}{2^0} + \frac{1}{2^1} + \frac{1}{2^2} + \frac{1}{2^3} + \frac{1}{2^4}; \quad \sum_{n=2}^5 \frac{1}{n-1} = \frac{1}{2-1} + \frac{1}{3-1} + \frac{1}{4-1} + \frac{1}{5-1}$$

$$\sum_{i=1}^N a_i = a_1 + a_2 + \dots + a_{N-2} + a_{N-1} + a_N; \quad \sum_{k=1}^{100} 3 = \underbrace{3+3+\dots+3+3}_{100} (= 3 \cdot 100 = 300)$$

Question: what happens if we put  $\infty$  on the top of  $\sum$ ? (ie.  $\sum_{n=1}^{\infty}$ )

• **Definition:** Give a sequence  $\{a_n\}_{n=1}^{\infty}$  (ie.  $a_1, a_2, a_3, \dots, a_n, \dots$ ). We call the INFINITE SUM of all  $a_n$  an infinite SERIES:  $a_1 + a_2 + a_3 + \dots + a_n + \dots$ .  
And denote by  $\sum_{n=1}^{\infty} a_n = a_1 + a_2 + \dots + a_n + \dots$  for short.

• eg. 1. (Two trivial examples)

$$\sum_{n=0}^{\infty} 0 = 0 + 0 + 0 + \dots + 0 + \dots (= 0); \quad \sum_{n=1}^{\infty} 3 = 3 + 3 + \dots + 3 + \dots (= \infty, \text{ we may guess})$$

• We are interested in whether the infinite sum adds up to some finite number or infinity. Roughly speaking, if  $\sum_{n=1}^{\infty} a_n$  adds up to some (fixed) finite number we say **the series is CONVERGENT**. Otherwise,  **$\sum_{n=1}^{\infty} a_n$  diverges**.

• Remark: There are only FEW examples we can compute the exact sum of the series. All the rest of Chapter 11 are methods to determine CONV/DIV without knowing the exact sum.

• Linear properties of Series:  $\{a_n\}_{n=1}^{\infty}$ ,  $\{b_n\}_{n=1}^{\infty}$  are two sequences,  $C$  is a constant.

$$\sum_{n=1}^{\infty} (C \cdot a_n) = C \left( \sum_{n=1}^{\infty} a_n \right); \quad \sum_{n=1}^{\infty} (a_n + b_n) = \left( \sum_{n=1}^{\infty} a_n \right) + \left( \sum_{n=1}^{\infty} b_n \right); \quad \sum_{n=1}^{\infty} a_n = a_1 + \sum_{n=2}^{\infty} a_n = \dots = a_1 + a_2 + a_3 + \dots + \sum_{n=4}^{\infty} a_n = \dots$$

● **TEST FOR DIVERGENCE. (DIV TEST)** (Also called "n<sup>th</sup> term test" for short)

Theorem: If  $\lim_{n \rightarrow \infty} a_n \neq 0$ , then  $\sum_{n=1}^{\infty} a_n$  is DIVERGENT. i.e., if the sequence  $a_n$  does not have a limit or the limit is NOT zero, then the corresponding series  $\sum_{n=1}^{\infty} a_n$  is divergent.

eg.2. Fill in the table. Determine whether the following sequences and series are CONV or DIV.

$a_n$	$(-1)^n$	$2 + \sin\left(\frac{1}{n}\right)$	$\frac{2n+3}{2n+1}$	$\left(\frac{3}{2}\right)^{n-1}$
$\lim_{n \rightarrow \infty} a_n$	D.N.E. ( $\pm 1$ )	$2 + \sin 0 = 2$	$\frac{2}{2} = 1$	$\infty$ (since $\frac{3}{2} > 1$ )
$a_n$ is CONV or DIV	DIV	CONV	CONV	DIV
$\sum_{n=1}^{\infty} a_n$ is CONV or DIV	DIV	DIV	DIV	DIV

Remark: If  $\lim_{n \rightarrow \infty} a_n = 0$ , DIV TEST is inconclusive. We need to move on to methods in the following section.

• One particular series (sequence) we can compute the exact sum.

Geometric Series. (G.S.):  $a_n = a \cdot r^{n-1}$ ,  $n=1, 2, 3, \dots$ .  $a, r$  are two constants

$a + a \cdot r + a \cdot r^2 + \dots$ , which can be written as  $\sum_{n=1}^{\infty} a \cdot r^{n-1} = \sum_{n=0}^{\infty} a \cdot r^n$ .

$a$  is called the FIRST TERM of the series.  $r$  is called COMMON RATIO.

• Conclusion on CONV/DIV of G.S.

If  $|r| \geq 1$ ,  $\sum_{n=1}^{\infty} a \cdot r^{n-1}$  is divergent. If  $|r| < 1$ ,  $\sum_{n=1}^{\infty} a \cdot r^{n-1}$  is convergent AND.

$$\sum_{n=1}^{\infty} a \cdot r^{n-1} = \frac{a}{1-r} \quad \left( = \frac{\text{FIRST TERM}}{1 - \text{COMMON RATIO}} \right)$$

eg3. Consider  $\sum_{n=1}^{\infty} \left(\frac{3}{2}\right)^{n-1}$  in eg2. This is a G.S. with  $a=1$ ,  $r=\frac{3}{2}$ .

$|r| = \frac{3}{2} > 1 \Rightarrow$  The Geometric Series diverges.

eg4 Find the sum of the series  $\sum_{n=1}^{\infty} \frac{2^{n+1} - 3^{n+1}}{4^n}$   
(s17, MC).

Step 1: Break into two G.S.s (linear properties)  $\sum_{n=1}^{\infty} \frac{2^{n+1} - 3^{n+1}}{4^n} = \sum_{n=1}^{\infty} \frac{2^{n+1}}{4^n} - \sum_{n=1}^{\infty} \frac{3^{n+1}}{4^n}$

Step 2: G.S.1.  $\sum_{n=1}^{\infty} \frac{2^{n+1}}{4^n}$

$$= \frac{\frac{1}{2}}{1 - \frac{1}{2}} = \boxed{\frac{1}{2}}$$

G.S.  $a = \frac{1}{2}$ ,  $r = \frac{2}{4} = \frac{1}{2}$

Hint:  $\frac{2^{n+1}}{4^n} = \frac{2 \cdot 2^n}{4 \cdot 4^{n-1}} = \frac{1}{2} \cdot \left(\frac{2}{4}\right)^{n-1}$   
 $\uparrow \quad \uparrow$   
 $a \quad r$

G.S.2.  $\sum_{n=1}^{\infty} \frac{3^{n+1}}{4^n}$

$$= \frac{\frac{9}{4}}{1 - \frac{3}{4}} = 9$$

$a = \frac{9}{4}$ ,  $r = \frac{3}{4}$   
 Hint:  $\frac{3^{n+1}}{4^n} = \frac{3^2 \cdot 3^n}{4 \cdot 4^{n-1}} = \frac{9}{4} \cdot \left(\frac{3}{4}\right)^{n-1}$   
 $\uparrow \quad \uparrow$   
 $a \quad r$

Step 3:  $\sum_{n=1}^{\infty} \frac{2^{n+1} - 3^{n+1}}{4^n} = \frac{1}{2} - 9 = \boxed{-\frac{17}{2}}$  conv.

Question: Try to figure out what if we change the problem as  $\sum_{n=0}^{\infty} \frac{2^{n+1} - 3^{n+1}}{4^n}$

Hints for WW:

• Common tricks for G.S:  $\frac{(-1)^n}{a^n} = \left(-\frac{1}{a}\right)^n$ ,  $a^{n+1} = a \cdot a^n$ ,  $a^n = a \cdot a^{n-1}$   
 $a^n = \frac{a^{n+1}}{a}$ ,  $a^m = \frac{a^n}{a^{n-m}}$

• ww4:  $\left(\frac{1}{2}\right)^{\frac{n}{2}} = \left(\left(\frac{1}{2}\right)^{\frac{1}{2}}\right)^n = \left(\sqrt{\frac{1}{2}}\right)^n$ ,  $r = \sqrt{\frac{1}{2}} = \frac{1}{\sqrt{2}}$ .

• ww6: (Represent a repeating decimal as a Geometric Series)

$$0.\overline{6} = 0.6666 \dots = 0.6 + 0.06 + 0.006 + \dots = 6 \cdot \frac{1}{10} + 6 \cdot \frac{1}{10^2} + 6 \cdot \frac{1}{10^3} + \dots = 6 \cdot \frac{1}{10} + \dots$$

• ww7, 8. Consider  $x$  as a fixed parameter. Find  $r$  in terms of  $x$  with  $|r| < 1$ .

• ww9. Div Test. Use l'Hopital to estimate  $\lim_{n \rightarrow \infty} \left(1 - \frac{1}{3n}\right)^n$  (exp type  $1^\infty$ )

• ww10.  $\cos(7n\pi) = (-1)^n$ . consider  $n$  is even and odd.

### § 11.3 The integral test and P-Series.

key points

• Series  $\sum_{n=1}^{\infty} a_n \longleftrightarrow \int_1^{\infty} f(x) dx$  improper integral, conv/DIV simultaneously.

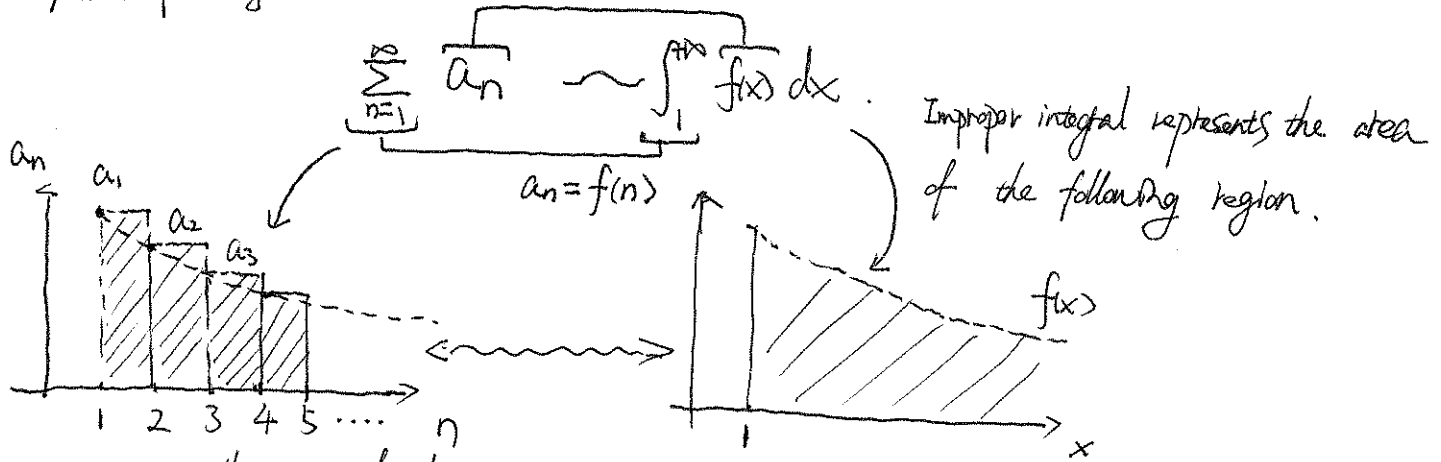
• p-Series:  $\sum_{n=1}^{\infty} \frac{1}{n^p} \begin{cases} \text{CONV.} & p > 1 \\ \text{DIV} & p \leq 1 \end{cases}$

• Integral Test: Give  $\sum_{n=1}^{\infty} a_n$ . Rewrite  $a_n$  as  $f(x)$ . (Replace  $n$  by  $x$  in the formula of  $a_n$ ).

Assume that  $f(x)$ , i.e. ( $f(n) = a_n$ ), is continuous, positive and **DECREASING**. We have

① If  $\int_1^{\infty} f(x) dx$  CONV, then  $\sum_{n=1}^{\infty} a_n$  CONV. ② If  $\int_1^{\infty} f(x) dx$  DIV, then  $\sum_{n=1}^{\infty} a_n$  DIV.

Motivation/Ideas of Integral Tests



Series represents the sum of the area of the rectangles:  $a_1 \cdot 1 + a_2 \cdot 1 + a_3 \cdot 1 + \dots$

e.g. Q: Can an integral test be used to determine the conv/DIV of  $\sum_{n=1}^{\infty} \sin(n)$ ?

(S16, 6pts). Answer:  $\sin(n) \leftrightarrow \sin x = f(x)$  is NOT positive and DECREASING. The integral test hypotheses ARE NOT met, so it cannot be applied.

Remark:  $\lim_{n \rightarrow \infty} \sin(n)$  DOES NOT EXIST.  $\therefore \sum_{n=1}^{\infty} \sin(n)$  diverges due to DIV TEST.

• (Trivial) Example of Integral Test:  $\sum_{n=1}^{\infty} \frac{1}{n}$ ,  $a_n = \frac{1}{n}$ ,  $f(x) = \frac{1}{x}$  continuous, positive and decreasing.

$\int_1^{\infty} f(x) dx = \int_1^{\infty} \frac{1}{x} dx = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x} dx = \lim_{t \rightarrow \infty} \ln|x| \Big|_1^t = \lim_{t \rightarrow \infty} (\ln t - \ln 1) = \ln(t) = +\infty$ .

$\int_1^{\infty} f(x) dx$  diverges,  $\therefore$  therefore,  $\sum_{n=1}^{\infty} \frac{1}{n}$  diverges.



eg.1. Determine whether the following series converges or diverges. State the test you use.

(slb, lops)  $\sum_{n=2}^{\infty} \frac{5}{n \ln n}$ . ( $a_n = \frac{5}{n \ln n} \leftrightarrow f(x) = \frac{5}{x \ln x}$ . satisfies  $f(n) = a_n$ .)

Solution: Since  $f(x) = \frac{5}{x \ln x}$  is continuous, positive and decreasing for  $n \geq 2$ , the integral test can be applied.

$$\int_2^{\infty} \frac{5}{x \ln x} dx = \lim_{t \rightarrow \infty} \int_2^t \frac{5}{x \ln x} dx \quad \text{Hint: } (\ln x, \frac{1}{x}) \text{ pair, u-sub: } u = \ln x, du = \frac{1}{x} dx$$

$$= \lim_{t \rightarrow \infty} \int_2^t \frac{5}{\ln x} \cdot \frac{1}{x} dx$$

$$= \lim_{t \rightarrow \infty} \int_2^t \frac{5}{u} \cdot du = \lim_{t \rightarrow \infty} 5 \ln |u| = \lim_{t \rightarrow \infty} 5 \ln |\ln x| \Big|_{x=2}^{x=t}$$

Therefore,  $\int_2^{\infty} \frac{5}{x \ln x} dx$  diverges.

$$= \lim_{t \rightarrow \infty} 5 \ln |\ln t| - 5 \ln |\ln 2|$$

$$= \lim_{t \rightarrow \infty} 5 \ln |\ln t| - 5 \ln |\ln 2|$$

$$= \infty \quad (\text{Hint: } \ln \ln \infty = \ln \infty = \infty)$$

So the series  $\sum_{n=2}^{\infty} \frac{5}{n \ln n}$  diverges. \*

Remark: In general, similar argument works for  $\sum_{n=2}^{\infty} \frac{1}{n (\ln n)^p}$  with different parameters  $p=1, 2, 3, \dots$   
(wwo 3, 4)

• Series of the form  $\sum_{n=1}^{\infty} \frac{1}{n^p}$  is called p-series with parameter p (any number)

Conclusion of ConV/DIV:  $\sum_{n=1}^{\infty} \frac{1}{n^p}$  is convergent if  $p > 1$  and divergent if  $p \leq 1$ .

eg.2. Determine whether the following series is ConV or DIV.

•  $\sum_{n=7}^{\infty} \frac{2}{n^3}$ . p-series  $p=3 > 1$  ConV.

•  $\sum_{n=1}^{\infty} -5n^{-\frac{1}{3}}$ ,  $a_n = -5n^{-\frac{1}{3}} = -5 \cdot \frac{1}{n^{\frac{1}{3}}}$ , p-series,  $p = \frac{1}{3} < 1$ , DIV.

•  $\sum_{n=2}^{\infty} \frac{4}{\sqrt{4n^e}}$ .  $a_n = \frac{4}{\sqrt{4n^e}} = \frac{4}{\sqrt{4} \cdot \sqrt{n^e}} = \frac{4}{2 \cdot n^{\frac{e}{2}}}$ ,  $p = \frac{e}{2} > 1$ , ConV.

•  $\sum_{n=1}^{\infty} \frac{3\sqrt{n}}{n}$ ,  $a_n = \frac{3\sqrt{n}}{n} = \frac{3}{n^{\frac{1}{2}}}$ ,  $p = \frac{1}{2} < 1$ , DIV.

• Proof of conclusion on p-series via integral test. (Two typical p-values).

p-value  $p=2$  ( $p>2$ ).

$p=\frac{1}{2}$  ( $p<\frac{1}{2}$ )

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

$\sum_{n=1}^{\infty} \frac{1}{n^{\frac{1}{2}}}$  (or  $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$ )

Improper integral  $\int_1^{\infty} \frac{1}{x^2} dx$

$\int_1^{\infty} \frac{1}{x^{\frac{1}{2}}} dx$ .

Test for the integral  $\left\{ \begin{aligned} &= \lim_{t \rightarrow \infty} \int_1^t x^{-2} dx. \\ &= \lim_{t \rightarrow \infty} -x^{-1} \Big|_1^t \\ &= \lim_{t \rightarrow \infty} -\frac{1}{t} + 1 = \boxed{1} \end{aligned} \right.$

$\left\{ \begin{aligned} &= \lim_{t \rightarrow \infty} \int_1^t x^{-\frac{1}{2}} dx. \quad \text{Hint: } \int x^{-\frac{1}{2}} = \frac{1}{-\frac{1}{2}+1} x^{-\frac{1}{2}+1} \\ &= \lim_{t \rightarrow \infty} 2\sqrt{x} \Big|_1^t = 2 \cdot x^{\frac{1}{2}} \\ &= \lim_{t \rightarrow \infty} 2\sqrt{t} - 2\sqrt{1} = \boxed{+\infty} \end{aligned} \right.$

Conclusion:  $\int_1^{\infty} \frac{1}{x^2} dx$  conv  $\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2}$  conv.

$\int_1^{\infty} \frac{1}{x^{\frac{1}{2}}} dx$  DIV  $\Rightarrow \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$  DIV.

More remarks:

• p-series VS Geometric Series:

$\sum_{n=1}^{\infty} \frac{1}{n^p}$

$\sum_{n=1}^{\infty} a \cdot r^{n-1} = \sum_{n=0}^{\infty} a \cdot r^n$

p, r condition	p-Series.	G.S.
Convergent	$p > 1$	$ r  < 1$
Divergent	$p \leq 1$	$ r  \geq 1$ .

G.S. has exact value which can be computed via  $\sum_{n=0}^{\infty} a \cdot r^n = \frac{a}{1-r}$ ,  $|r| < 1$

p-Series (its exact value) cannot be evaluated. The value of improper integral is NOT equal to the sum of p-series.

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

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

$p = \frac{2}{3} < 1$ ,  $\sum_{n=1}^{\infty} \frac{1}{n^{\frac{2}{3}}}$  DIV.

$r = \frac{2}{3} < 1$ ,  $\sum_{n=1}^{\infty} \left(\frac{2}{3}\right)^n$  conv.  $(= \frac{\frac{2}{3}}{1-\frac{2}{3}} = 2)$   
 ( $a = \frac{2}{3}$ ,  $r = \frac{2}{3}$ .)

• In the following sections, we will consider series which looks similar

either to p-series (such as  $\sum_{n=1}^{\infty} \frac{1}{(2n+1)^3}$ ,  $\sum_{n=2}^{\infty} \frac{n^2-1}{3n^3+1}$ ) or a geometric series (such as  $\sum \frac{1}{(3^n+7)}$ ), or a combination of these two (such as  $\sum \frac{n^2}{7^n}$ ).