Sketch of Lecture 34

Example 141. Determine whether the following series converge or diverge. If possible, determine their value.

(a)
$$\sum_{n=1}^{\infty} \frac{\sqrt{n}}{\log n}$$

Solution. This series diverges by Theorem 139 because $\lim_{n \to \infty} \frac{\sqrt{n}}{\log n}$ is not zero (in fact, that limit is ∞).

(b)
$$\sum_{n=1}^{\infty} \frac{3^n + 5^n}{7^n}$$

Solution.
$$\sum_{n=1}^{\infty} \frac{3^n + 5^n}{7^n} = \sum_{n=1}^{\infty} \left(\frac{3}{7}\right)^n + \sum_{n=1}^{\infty} \left(\frac{5}{7}\right)^n$$
. Since $\left|\frac{3}{7}\right| < 1$ and $\left|\frac{5}{7}\right| < 1$, the series converges. Find its value!
(c)
$$\sum_{n=1}^{\infty} \frac{3^n + 7^n}{5^n}$$

Solution. This series diverges. (Why?!)

Example 142. The harmonic series $\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ diverges. Why?

Solution. Note that $\lim_{n \to \infty} \frac{1}{n} = 0$, so we cannot directly use our test for divergence coming out of Theorem 139. However, we can combine terms as follows to see the divergence:

$$1 + \frac{1}{2} + \underbrace{\frac{1}{3} + \frac{1}{4}}_{\geqslant \frac{1}{4} + \frac{1}{2} = \frac{1}{2}} + \underbrace{\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}}_{\geqslant \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{1}{2}} + \underbrace{\frac{1}{9} + \frac{1}{10} + \frac{1}{11} + \frac{1}{12} + \frac{1}{13} + \frac{1}{14} + \frac{1}{15} + \frac{1}{16} + \frac{1}{16}$$

Solution. Here is another way to see that the harmonic series diverges. A quick plot reveals that

$$\sum_{n=1}^{M} \frac{1}{n} \ge \int_{1}^{M} \frac{1}{x} \,\mathrm{d}x.$$

(A similar plot is Figure 9.11 (a) in the book.) But we already know (or can quickly check; do it!) that, in the limit $M \to \infty$, the integral $\int_{1}^{\infty} \frac{1}{x} dx$ diverges. It follows, by comparison, that the harmonic series diverges, too.

Theorem 143. (Integral comparison test) Suppose that f(x) is a positive, continuous, decreasing function for $x \ge N$. Then:

$$\sum_{n=N}^{\infty} f(n)$$
 converges $\iff \int_{N}^{\infty} f(x) \mathrm{d}x$ converges

In other words, the series and integral both converge or both diverge.

Warning: if they converge, of course, the values of the series and the integral are going to be different!

Example 144. Show that the series $\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$ converges.

[It is considerably more difficult to show that, in fact, $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$.]

Solution. The series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges if and only if the integral $\int_1^{\infty} \frac{1}{x^2} dx$ converges. Since $\int_1^{\infty} \frac{1}{x^2} dx = \left[-\frac{1}{x} \right]_1^{\infty} = 0 - (-1) = 1$, the integral converges, and so the series converges as well.

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