

Math 120 (Spring 2021)

Sections 21-22

Mustafa Seyyid ÇETİN

seyyid@metu.edu.tr

blog.metu.edu.tr/seyyid

Recitation week 2

1. Find the sum of the series $\sum_{k=1}^{\infty} \ln \left(\frac{\arctan(k+1)}{\arctan k} \right)$.

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \ln \left(\frac{\arctan(k+1)}{\arctan k} \right)$$

$$= \lim_{n \rightarrow \infty} \left[\ln \left(\frac{\arctan 2}{\arctan 1} \right) + \ln \left(\frac{\arctan 3}{\arctan 2} \right) + \dots + \ln \left(\frac{\arctan(n+1)}{\arctan n} \right) \right]$$

$$= \lim_{n \rightarrow \infty} \ln \left[\frac{\cancel{\arctan 2}}{\arctan 1} \cdot \frac{\cancel{\arctan 3}}{\cancel{\arctan 2}} \dots \frac{\arctan(n+1)}{\cancel{\arctan n}} \right]$$

$$= \lim_{n \rightarrow \infty} \ln \left(\frac{\arctan(n+1)}{\arctan 1} \right) = \ln \left(\lim_{n \rightarrow \infty} \frac{\arctan(n+1)}{\arctan 1} \right) = \ln \left(\frac{\frac{\pi}{2}}{\frac{\pi}{4}} \right)$$

$$= \ln \frac{4}{2} = \ln 2$$

$$\lim_{x \rightarrow \infty} \arctan x = \frac{\pi}{2}$$

Convergence of a series

We say that the series $\sum_{n=1}^{\infty} a_n$ converges to the sum s , and we write

$$\sum_{n=1}^{\infty} a_n = s,$$

if $\lim_{n \rightarrow \infty} s_n = s$, where s_n is the n th partial sum of $\sum_{n=1}^{\infty} a_n$:

$$s_n = a_1 + a_2 + a_3 + \cdots + a_n = \sum_{j=1}^n a_j.$$

Thus, a series converges if and only if the sequence of its partial sums converges.

Similarly, a series is said to diverge to infinity, diverge to negative infinity, or simply diverge if its sequence of partial sums does so.

2. Let $a_n > 0$ and $\underline{a_n \leq a_{2n} + a_{2n+1}}$ for all n . Then show that $\sum_{n=1}^{\infty} a_n$ diverges.

Assume that $\sum_{n=1}^{\infty} a_n$ converges then its partial sums converge (i.e. $\lim_{k \rightarrow \infty} \sum_{n=1}^k a_n = \lim_{k \rightarrow \infty} s_k = s$ for some $s \in \mathbb{R}$)

$$\left. \begin{array}{l} a_1 \leq a_2 + a_3 \\ a_2 \leq a_4 + a_5 \\ a_3 \leq a_6 + a_7 \\ \vdots \\ a_n \leq a_{2n} + a_{2n+1} \end{array} \right\} \Rightarrow \begin{array}{l} a_1 + a_2 + \cdots + a_n \leq a_2 + a_3 + \cdots + a_{2n+1} + a_1 - a_1 \\ s_n \leq s_{2n+1} - a_1 \end{array}$$
$$\Rightarrow \lim_{n \rightarrow \infty} s_n \leq \lim_{n \rightarrow \infty} s_{2n+1} - a_1$$

$\underbrace{\hspace{1cm}}_s \qquad \qquad \underbrace{\hspace{1cm}}_s$

$$\Rightarrow s \leq s - a_1 \Rightarrow 0 \leq -a_1 \Rightarrow a_1 \leq 0 \quad \#$$

it's contradiction

Therefore, $\sum_{n=1}^{\infty} a_n$ diverges

→ If $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$. Therefore, if $\lim_{n \rightarrow \infty} a_n$ does not exist, or exists but is not zero, then the series $\sum_{n=1}^{\infty} a_n$ is divergent. (This amounts to an ***n*th term test for divergence of a series**).

3. Show that if $\sum_{n=1}^{\infty} a_n$ converges, then $\sum_{n=1}^{\infty} \cos(a_n)$ diverges.

If $\sum_{n=1}^{\infty} a_n$ converges then $\lim_{n \rightarrow \infty} a_n = 0$

$$\Rightarrow \lim_{n \rightarrow \infty} \cos(a_n) = \cos(0) = 1$$

$$\Rightarrow \lim_{n \rightarrow \infty} \cos(a_n) = 1 \neq 0$$

$$\Rightarrow \sum_{n=1}^{\infty} \cos(a_n) \text{ diverges}$$

4. Find the sum of the following series.

(a) $\sum_{n=4}^{\infty} \left(-\frac{5}{8}\right)^n$.

$|r| < 1$

$1 + r + r^2 + r^3 + \dots = \sum_{n=1}^{\infty} r^{n-1}$

$= \frac{1}{1-r}$

$\Rightarrow \left| -\frac{5}{8} \right| < 1$ so this series converge

$\sum_{n=4}^{\infty} \left(-\frac{5}{8}\right)^n = \left(-\frac{5}{8}\right)^4 + \left(-\frac{5}{8}\right)^5 + \dots$

$= \left(-\frac{5}{8}\right)^4 \left[1 + \left(-\frac{5}{8}\right) + \left(-\frac{5}{8}\right)^2 + \dots \right]$

$= \left(-\frac{5}{8}\right)^4 \sum_{n=1}^{\infty} \left(-\frac{5}{8}\right)^{n-1} = \left(-\frac{5}{8}\right)^4 \cdot \frac{1}{1 - \left(-\frac{5}{8}\right)} = \frac{5^4}{8^4} \cdot \frac{8}{13} = \frac{5^4}{8^3 \cdot 13}$

(b) $\sum_{n=1}^{\infty} \sin^{2n} \theta$, for $0 < \theta < \pi/2$.

$\sum_{n=1}^{\infty} (\sin^2 \theta)^n$

$|\sin^2 \theta| < 1$

for $0 < \theta < \pi/2$

$\Rightarrow \sum_{n=1}^{\infty} (\sin^2 \theta)^n$ converges

$\Rightarrow \sum_{n=1}^{\infty} (\sin^2 \theta)^n = \sin^2 \theta \sum_{n=0}^{\infty} (\sin^2 \theta)^n = \sin^2 \theta \cdot \frac{1}{1 - \sin^2 \theta}$

$= \frac{\sin^2 \theta}{\cos^2 \theta} = \tan^2 \theta$

The integral test

Suppose that $a_n = f(n)$, where f is positive, continuous, and nonincreasing on an interval $[N, \infty)$ for some positive integer N . Then

$$\sum_{n=1}^{\infty} a_n \quad \text{and} \quad \int_N^{\infty} f(t) dt$$

either both converge or both diverge to infinity.

$$\sum_{n=1}^{\infty} n^{-p} = \sum_{n=1}^{\infty} \frac{1}{n^p} \begin{cases} \text{converges if } p > 1 \\ \text{diverges to infinity if } p \leq 1. \end{cases}$$

p test

A comparison test

Let $\{a_n\}$ and $\{b_n\}$ be sequences for which there exists a positive constant K such that, ultimately, $0 \leq a_n \leq K b_n$.

- (a) If the series $\sum_{n=1}^{\infty} b_n$ converges, then so does the series $\sum_{n=1}^{\infty} a_n$.
- (b) If the series $\sum_{n=1}^{\infty} a_n$ diverges to infinity, then so does the series $\sum_{n=1}^{\infty} b_n$.

A limit comparison test

Suppose that $\{a_n\}$ and $\{b_n\}$ are positive sequences and that

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L,$$

where L is either a nonnegative finite number or $+\infty$.

- (a) If $L < \infty$ and $\sum_{n=1}^{\infty} b_n$ converges, then $\sum_{n=1}^{\infty} a_n$ also converges.
- (b) If $L > 0$ and $\sum_{n=1}^{\infty} b_n$ diverges to infinity, then so does $\sum_{n=1}^{\infty} a_n$.

The ratio test

Suppose that $a_n > 0$ (ultimately) and that $\rho = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$ exists or is $+\infty$.

- (a) If $0 \leq \rho < 1$, then $\sum_{n=1}^{\infty} a_n$ converges.
- (b) If $1 < \rho \leq \infty$, then $\lim_{n \rightarrow \infty} a_n = \infty$ and $\sum_{n=1}^{\infty} a_n$ diverges to infinity.
- (c) If $\rho = 1$, this test gives no information; the series may either converge or diverge to infinity.

The root test

Suppose that $a_n > 0$ (ultimately) and that $\sigma = \lim_{n \rightarrow \infty} (a_n)^{1/n}$ exists or is $+\infty$.

- (a) If $0 \leq \sigma < 1$, then $\sum_{n=1}^{\infty} a_n$ converges.
- (b) If $1 < \sigma \leq \infty$, then $\lim_{n \rightarrow \infty} a_n = \infty$ and $\sum_{n=1}^{\infty} a_n$ diverges to infinity.
- (c) If $\sigma = 1$, this test gives no information; the series may either converge or diverge to infinity.

5. Test the following series for convergence

We use the limit

comparison test with

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

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

$\rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by p-test

$$\rightarrow \lim_{n \rightarrow \infty} \frac{\frac{1}{2n^2 - n}}{\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \frac{n^2}{2n^2 - n} = \lim_{n \rightarrow \infty} \frac{1}{2 - \frac{1}{n}} = \frac{1}{2}$$

and $0 < \frac{1}{2} < \infty$

$\Rightarrow \sum_{n=1}^{\infty} \frac{1}{2n^2 - n}$ converges by the LCT with $\sum_{n=1}^{\infty} \frac{1}{n^2}$

$$(b) \sum_{k=2}^{\infty} \frac{1}{\ln k}$$

Harmonic series

$$\sum_{k=1}^{\infty} \frac{1}{k} = 1 + \frac{1}{2} + \frac{1}{3} + \dots$$

diverges to infinity

Since $0 < \ln k \leq k$ for $k \geq 2$,

$$\frac{1}{\ln k} \geq \frac{1}{k} \quad \text{and} \quad \sum_{k=2}^{\infty} \frac{1}{k} \text{ diverges}$$

So $\sum_{k=2}^{\infty} \frac{1}{\ln k}$ diverges by comparison

$$(c) \sum_{k=1}^{\infty} \sin(1/k).$$

We use the LCT with

$$\sum_{k=1}^{\infty} \frac{1}{k}$$

$\rightarrow \sum_{k=1}^{\infty} \frac{1}{k}$ diverges to infinity (harmonic series)

$$\begin{aligned} \rightarrow \lim_{\substack{k \rightarrow \infty \\ k \in \mathbb{N}}} \frac{\sin(1/k)}{1/k} &= \lim_{\substack{x \rightarrow \infty \\ x \in \mathbb{R}}} \frac{\sin(1/x)}{1/x} \stackrel{\frac{0}{0}}{=} \lim_{x \rightarrow \infty} \frac{\cos(1/x) \cdot \cancel{\frac{-1}{x^2}}}{\cancel{\frac{-1}{x^2}}} \\ &= \lim_{x \rightarrow \infty} \cos\left(\frac{1}{x}\right) = \cos 0 \\ &= 1 \end{aligned}$$

$$0 < 1 < \infty$$

So, $\sum_{k=1}^{\infty} \sin\left(\frac{1}{k}\right)$ diverges by the LCT with $\sum_{k=1}^{\infty} \frac{1}{k}$

$$(d) \sum_{k=1}^{\infty} (\pi/2 - \arctan k^2).$$

We use the LCT with

$$\sum_{k=1}^{\infty} \frac{1}{k^2}$$

$\rightarrow \sum_{k=1}^{\infty} \frac{1}{k^2}$ converges (p-test)

$$\begin{aligned} \rightarrow \lim_{k \rightarrow \infty} \frac{\pi/2 - \arctan k^2}{1/k^2} &= \lim_{x \rightarrow \infty} \frac{\pi/2 - \arctan x^2 \stackrel{\left(\frac{0}{0}\right)}{=} \frac{0}{0}}{1/x^2} \stackrel{\text{L'H}}{=} \lim_{x \rightarrow \infty} \frac{\frac{0}{1+x^4} + \frac{2x}{1+x^4}}{\frac{-2}{x^3}} \\ &= \lim_{x \rightarrow \infty} \frac{x^3}{1+x^4} = \lim_{x \rightarrow \infty} \frac{1}{\cancel{\frac{1}{x^4}} + 1} = 1 \quad \text{and} \quad 0 < 1 < \infty \end{aligned}$$

$\Rightarrow \sum_{k=1}^{\infty} (\pi/2 - \arctan k^2)$ converges by the LCT with $\sum_{k=1}^{\infty} \frac{1}{k^2}$

6. Test the following series for convergence

$$(a) \sum_{n=1}^{\infty} \frac{1}{n\sqrt{n^2+3}}$$

$$\frac{1}{n\sqrt{n^2+3}} < \frac{1}{n \cdot n} = \frac{1}{n^2}$$

and $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by p-test + len

$\sum_{n=1}^{\infty} \frac{1}{n\sqrt{n^2+3}}$ converges by comparison

$$(b) \sum_{n=1}^{\infty} \frac{n^3}{3^n} \quad \text{Let } a_n = \frac{n^3}{3^n} \quad \text{then } a_n > 0 \quad \text{and}$$

$$\rightarrow \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\frac{(n+1)^3}{3^{n+1}}}{\frac{n^3}{3^n}} = \lim_{n \rightarrow \infty} \frac{(n+1)^3}{\cancel{3^{n+1}}} \cdot \frac{\cancel{3^n}}{n^3}$$

$$= \lim_{n \rightarrow \infty} \frac{n^3 + 3n^2 + 3n + 1}{3n^3}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{3} + \frac{1}{n} + \frac{1}{n^2} + \frac{1}{3n^3} = \frac{1}{3}$$

$$\text{and } 0 \leq \frac{1}{3} < 1$$

So, $\sum_{n=1}^{\infty} \frac{n^3}{3^n}$ converges by ratio test

(c) $\sum_{n=1}^{\infty} \frac{1}{n^n}$. Let $a_n = \frac{1}{n^n}$ then $a_n > 0$ and

$$\lim_{n \rightarrow \infty} (a_n)^{1/n} = \lim_{n \rightarrow \infty} \left(\frac{1}{n^n} \right)^{1/n} = \lim_{n \rightarrow \infty} \frac{1}{n} = 0 \text{ and } 0 \leq 0 < 1$$

then $\sum_{n=1}^{\infty} \frac{1}{n^n}$ converges by the root test

(d) $\sum_{n=1}^{\infty} \frac{n!}{n^n}$. Let $a_n = \frac{n!}{n^n}$ then $a_n > 0$ and

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} &= \lim_{n \rightarrow \infty} \frac{\frac{(n+1)!}{(n+1)^{n+1}}}{\frac{n!}{n^n}} = \lim_{n \rightarrow \infty} \frac{\cancel{(n+1)!}^{n+1}}{\cancel{(n+1)^{n+1}}^{n+1}} \cdot \frac{n^n}{\cancel{n!}^1} \\ &= \lim_{n \rightarrow \infty} \frac{n^n}{(n+1)^n} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^n \\ &= \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right)^{-n} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^{-n} \\ &= \lim_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n} \right)^n} = \frac{1}{e} \\ &\text{and } 0 \leq \frac{1}{e} < 1 \end{aligned}$$

So $\sum_{n=1}^{\infty} \frac{n!}{n^n}$ converges by ratio test.

Exercise!

$$(e) \sum_{n=120}^{\infty} \frac{1}{\ln(n)^{\ln(n)}}.$$

$$\begin{aligned} (\ln(n))^{\ln(n)} &= e^{\ln[(\ln(n))^{\ln(n)}]} \\ &\quad \uparrow \\ &\quad x = e^{\ln x} \\ &= (e^{\ln(n)}) \cdot \ln[\ln(n)] = n^{\ln[\ln(n)]} \end{aligned}$$

$$n \geq 120 \Rightarrow \ln(\ln(n)) \geq \ln(\ln(120)) > 1,5$$

$\approx 1,56$

$$\Rightarrow \ln(\ln(n)) > 1,5 \Rightarrow n^{\ln(\ln(n))} > n^{1,5}$$

$$\Rightarrow \frac{1}{n^{\ln(\ln(n))}} < \frac{1}{n^{1,5}}$$

$$\rightarrow \sum_{n=120}^{\infty} \frac{1}{n^{1,5}} \text{ converges by } p\text{-test } (1,5 > 1)$$

$$\Rightarrow \sum_{n=120}^{\infty} \frac{1}{(\ln n)^{\ln n}} \text{ converges by comparison}$$