

Absolute Convergence, root & ratio tests

Mentioned Absolute convergence last time

Definition A series $\sum_{n=1}^{\infty} a_n$ is absolutely convergent if the series $\sum_{n=1}^{\infty} |a_n|$ is convergent.

Ex $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2}$ is absolutely convergent since

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n^2} \right| = \sum_{n=1}^{\infty} \frac{1}{n^2} \text{ is convergent.}$$

Ex $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$ is not absolutely convergent because

$$\sum_{n=1}^{\infty} \frac{1}{n} \text{ is divergent.}$$

However, alternating series test implies $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$

is convergent.

Def A series $\sum_{n=1}^{\infty} a_n$ is conditionally convergent

if it is convergent but not absolutely convergent.

Also mentioned last time:

Theorem (Absolute convergence implies convergence.)

If a series $\sum a_n$ is absolutely convergent
then it is convergent.

Proof: Start with $-|a_n| \leq a_n \leq |a_n|$

add $|a_n|$ $0 \leq a_n + |a_n| \leq 2|a_n|$

* assumption that $\sum a_n$ is absolutely convergent
means that $\sum |a_n|$ ~~is~~ is convergent.

* Hence $\sum 2|a_n|$ is convergent.

* since $\sum (a_n + |a_n|)$ is a series of positive terms
less than $\sum 2|a_n|$, which converges, the
comparison test implies that $\sum (a_n + |a_n|)$
converges.

* Now $\sum a_n = \sum (a_n + |a_n|) - \sum |a_n|$
is the difference of two convergent series,
and hence is convergent.

Ex
$$\sum_{n=1}^{\infty} \frac{\cos(n)}{n^3} = \frac{\cos(1)}{1} + \frac{\cos(2)}{2^3} + \frac{\cos(3)}{3^3} + \dots$$

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series has both positive and negative terms, but is not alternating

$\cos 1 > 0$, $\cos 2 < 0$, $\cos 3 < 0$, etc.

Look for absolute convergence:

$$\sum_{n=1}^{\infty} \frac{|\cos(n)|}{n^3}$$
 can compare with $\frac{1}{n^3} \geq \frac{|\cos n|}{n^3}$

since $\sum_{n=1}^{\infty} \frac{1}{n^3}$ converges, we see that $\sum_{n=1}^{\infty} \frac{|\cos n|}{n^3}$

converges by comparison test. So $\sum_{n=1}^{\infty} \frac{\cos n}{n^3}$

converges as well.

$$\sum_{n=1}^{\infty} \frac{1}{n^3} \xrightarrow{\text{comparison}} \sum_{n=1}^{\infty} \frac{|\cos n|}{n^3} \xrightarrow{\text{absolut conr.}} \sum_{n=1}^{\infty} \frac{\cos n}{n^3}$$

converges converges converges

The next two tests are actually tests for absolute convergence.

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Theorem (Ratio Test) Consider $\sum_{n=1}^{\infty} a_n$

(i) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L < 1$, then $\sum_{n=1}^{\infty} a_n$ is absolutely convergent (and hence convergent).

(ii) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L > 1$ or $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$ then $\sum_{n=1}^{\infty} a_n$ is divergent.

(iii) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 1$, no conclusion can be drawn, and other tests must be used.

Ex $\sum_{n=1}^{\infty} \frac{n^2}{2^n}$. $a_n = \frac{n^2}{2^n}$: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^2}{2^{n+1}} / \frac{n^2}{2^n} \right|$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2} \frac{2^n}{2^{n+1}} = \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2} \frac{1}{2} = \lim_{n \rightarrow \infty} \frac{1}{2} \left(1 + \frac{1}{n}\right)^2$$
$$= \frac{1}{2} \quad \text{so } \sum_{n=1}^{\infty} \frac{n^2}{2^n} \text{ converges absolutely.}$$

Theorem (Root Test) Consider $\sum_{n=1}^{\infty} a_n$

(i) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L < 1$, then the series $\sum_{n=1}^{\infty} a_n$ is absolutely convergent (and hence convergent).

(ii) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L > 1$ or the limit is ∞ , then the series $\sum_{n=1}^{\infty} a_n$ is divergent.

(iii) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = 1$, no conclusion can be drawn, and other tests must be used

Ex $\sum_{n=1}^{\infty} \left(\frac{2n+3}{3n+2}\right)^n$ $\sqrt[n]{|a_n|} = \sqrt[n]{\left(\frac{2n+3}{3n+2}\right)^n} = \frac{2n+3}{3n+2}$

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

So the series converges by the root test.

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The ratio and root tests are related on a theoretical level: both are designed to detect the exponential growth or decay of the terms of the series, that is, they detect the extent to which $\sum_{n=1}^{\infty} a_n$ resembles a geometric series $\sum_{n=1}^{\infty} ar^{n-1}$.

For example, if we apply the ratio and root tests to the geometric series, we find

$$\lim_{n \rightarrow \infty} \frac{|ar^n|}{|ar^{n-1}|} = |r|$$

$$\lim_{n \rightarrow \infty} \sqrt[n]{|ar^{n-1}|} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{|a|}{|r|}} |r| = |r| \quad (\text{since } \lim_{n \rightarrow \infty} \sqrt[n]{|a|} = 1)$$

This reveals the meaning of the limit in the ratio and root tests.

NOTE: If ratio test is inconclusive, root test will also be inconclusive, and vice versa.

$$\begin{aligned} \underline{\text{Ex}} \quad \sum_{n=0}^{\infty} \frac{(-10)^n}{n!} &= \frac{(-10)^0}{0!} + \frac{(-10)^1}{1!} + \frac{(-10)^2}{2!} + \frac{(-10)^3}{3!} \\ &= 1 + (-10) + 50 + \left(-\frac{1000}{6}\right) \end{aligned}$$

Ratio test tends to simplify factorials:

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \frac{10^{n+1}}{(n+1)!} \bigg/ \frac{10^n}{n!} = \lim_{n \rightarrow \infty} \frac{10^{n+1}}{10^n} \frac{n!}{(n+1)!}$$

$$= \lim_{n \rightarrow \infty} 10 \cdot \frac{1}{n+1} = 0 < 1$$

So the series converges absolutely, and hence converges.

$$\underline{\text{Ex}} \quad \sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^{n^2}$$

whole term is a power, so try root test.

$$a_n = \left(1 + \frac{1}{n}\right)^{n^2}, \quad \sqrt[n]{|a_n|} = \left[\left(1 + \frac{1}{n}\right)^{n^2}\right]^{1/n}$$

$$\text{so } \sqrt[n]{|a_n|} = \left(1 + \frac{1}{n}\right)^{n^2/n} = \left(1 + \frac{1}{n}\right)^n$$

Now we have

$$\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e > 1$$

So the series diverges by the root test.