

Maa Omwati Degree College Hassanpur

19.

NOTES

Subject:- Sequence and Series
B.A./B.Sc. 4th Semester

Topology of real numbers

Sets - A set is well defined collection of distinct object
finite - A set containing finite number of elements
infinite - A set containing infinite number

Interval - Let a and b be two real No.
closed interval - The set containing element a and b and all real b/w a and b
open interval - The set containing all real b/w a and b .

Subset - If A and B be two set. If every element of A is also an element of B .

Bounded Above Set

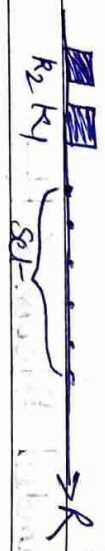
Let S be non empty subset of real. Then S is said to be Bounded above if. If a real number k_1 st $x \leq k_1 \forall x \in S$.

k_1 is called an upper Bound of set S . If a set has an upper Bound k_1 then all real number greater than k_1 are also upper. Bounds of the set.



Unbounded Above set —
A non empty subset S of $\mathbb{R}$ is said to be unbounded above if we cannot find any real number k for which $\forall x \in S, x \leq k$.

Bounded Below set —
Let S be a non empty subset of $\mathbb{R}$. Then set S is said to be bounded below if $\exists$ a real number k_1 s.t. $\forall x \in S, x \geq k_1$. k_1 is called the lower bound of the set S .
All other real numbers less than k_1 are also lower bounds of the set S .



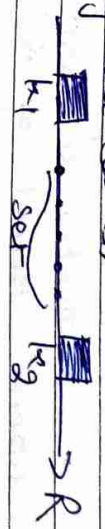
Unbounded Below set —

A non empty subset S of $\mathbb{R}$ is said to be unbounded below if we cannot find a real number k s.t. $\forall x \in S, x \geq k$.

Bounded set —

A non empty subset S of $\mathbb{R}$ is said to be bounded if $\exists$ two real numbers k_1 and k_2 such that $k_1 \leq x \leq k_2$ for all $x \in S$.

numbers k_1 and k_2 such that $k_1 \leq x \leq k_2$ for all $x \in S$. k_1 is lower bound and k_2 is an upper bound of the set S .



Unbounded set —

A non empty subset S of $\mathbb{R}$ is said to be an unbounded set if either S is unbounded above or unbounded below or unbounded below and above both.

Greatest Element —

Let S be a non empty subset of $\mathbb{R}$. A real number R is said to be greatest element of the set S if $R \in S$ and R is greater than all other elements of the set.

Least Element —

Let S be a non empty subset of $\mathbb{R}$. A real number k_1 is said to be least element of the set S if $k_1 \in S$ and k_1 is less than all other element of the set.

Least upper Bound (Supremum).

- Let S be a non empty subset of R .
 A real number u is called Least upper Bound of set S ,
 if u is an upper Bound of set S and if u' is any other upper Bound of set S , then $u \leq u'$.

Uniqueness of Supremum.

Th^m Least upper Bound of a set, if it exist is unique.
Proof. If possible suppose that u and u' are two least upper Bound of set S . $\therefore u$ and u' both are upper Bound of set S . As u is least upper Bound of set S , $u \leq u'$ ①

u' is least upper Bound of set S . $u' \leq u$ ②

$u = u'$ from ① and ②.

The least upper Bound is unique.

m The greatest member of a set if it exist, must be Supremum of the set.

Proof

Let S be a non empty subset of R and u be its greatest member.
 $\forall x \in S, x \leq u$.

$\therefore u$ is an upper Bound of set S .
 Also if u' be any other upper Bound of set S , then $x \leq u', \forall x \in S$.
 In particular $u \leq u'$.

Thus u is the least upper Bound of set S .
 u must be the Supremum of the set S .

Greatest lower Bound or Infimum -

Let S be a non empty subset of R . A real number l is called greatest lower Bound of set S .

- ① l is lower Bound of set S and
 ② If l' is any other lower Bound of S , then $l \geq l'$.

Th^m.

Greatest lower Bound of a set, if it exist, is unique.

If possible let l be this greatest lower Bound of set S , clearly l and l' both are lower Bound of set S .

l is greatest lower Bound and l' is lower Bound of set S .

$$l \geq l'$$

l is greatest lower Bound and l is

Lower Bound of sets, i.e.

$l' \geq l$.
from (i) and (ii), we get
 $l = l'$

greatest lower bound of a set.
if it exist is unique

Th^m

If S is a non empty set of real numbers which is bounded below, then a real number l is the infimum

(i) $x \geq l$. (ii) for each $\epsilon > 0$, $\exists$ at least one $x \in S$ such that $x < l + \epsilon$.

l is an upper bound of sets.
 $x \leq l$, $\forall x \in S$.

for each $\epsilon > 0$, $x - \epsilon$ is less than l .

$l - \epsilon$ is not an upper bound of sets. So $\exists$ at least one $x \in S$ such that $x < l + \epsilon$.

Converse: Let us suppose that l is a real number satisfying condition (i) and (ii).

from condition (i) $x \leq l$

l is an upper bound of sets.

Let l' be any real number less than l .

$l - l' > 0$. $\epsilon = l - l'$ $x < l + \epsilon$

$x > l - (l - l')$ or $x > l'$.

l' cannot be an upper bound of sets

every real number less than l

is not an upper bound of set

greatest lower bound of infimum.

Let S be a non empty subset of R .
A real number l is called a lower bound of sets.

(i) l is lower bound of sets.
(ii) If l' is any other bound of sets then $l \geq l'$

uniqueness of infimum:-

Th^m Suppose l and l' are lower bounds of a set, if it is possible that $l < l'$ then l is not the greatest lower bound of sets.

Let $l' > l$ then $l' - l > 0$ and $x < l + \frac{l' - l}{2}$

l is greatest lower bound of sets. $l' > l$ and l' is lower bound of sets. $l' > l$ and l' is not the greatest lower bound of sets.

from (i) and (ii). $l = l'$.
greatest lower bound of a set is unique

Completion of axiom:-

Every non empty subset of real which is bounded above has a real number as its supremum.

Th^m

Every non empty subset of real number which is bounded below has a real number as its infimum.

Proof:-

Let S be a non empty subset of real number which is bounded below by l .

$x \geq l$ $\forall x \in S$

$T = \{x - x' : x, x' \in S\}$ is a non empty set

$y = -x$ for some $x \in S$.
 $\forall x \in U \vee x \in S$.
 $-x \leq -0 \vee x \in S$.

$y \leq -0 \vee y \in T$
 $\forall S \cup T$ is bounded above by -0 .
 By Completeness axiom of reals, $\exists \text{ sup } T$.
 Now least, upper bound.

Let -1 be the least upper bound of set T .

$y \leq -1 \vee y \in T$.
 $-x \leq -1 \vee x \in S$.

$x \geq 1 \vee x \in S$.

1 is lower bound of set S .

Let $1'$ be any other lower bound of set S .
 $x \geq 1'$.

$-x \leq -1'$.

$-1'$ is an upper bound of set T .

-1 is LUB of set T .

$-1 \geq -1'$.

$1 \geq 1'$.

1 is a lower bound of sets and $1'$ is any other lower

bound of set S . $1 \geq 1'$.

High Count of Rounding error

Arithmetic Property of reals.
 $\forall x$ and y are two positive real number then $\exists$ a natural number n st $nx > y$.

TM- Between two distinct real numbers, there are infinitely many rational no.
 Proof Let x and y be two real number & $y > x$.
 $y - x > 0$.

$y - x$ and 1 are two positive real number. By Archimedean property to reals.

$\exists n \in \mathbb{N}$ such that $ny - nx > 1$.

$ny - nx > 1$

$ny > nx + 1$

$nx + 1$ is real & hence $\exists$ number.

$m \leq nx + 1$

we $\textcircled{D}$ $m \leq nx + 1 < ny$ — $\textcircled{2}$

$nx + 1 < ny$ and $mx < ny$

$mx < m \leq nx + 1 < ny$

$mx < m < ny$

$nxm < y$ or $x < \frac{y}{n}$, $\leq \frac{y}{n}$

$\frac{m}{n} \geq x$

Q1. If S and T are non empty bounded subsets of $\mathbb{R}$, then prove that $\text{sup}(S \cup T)$ is also bounded and

$\text{sup}(S \cup T) = \max\{\text{sup } S, \text{sup } T\}$

Proof

Let $u = \max\{u_1, u_2\}$

$$x \leq u_1 \leq u$$

$$x \leq u_1 \leq u \quad \forall n \in \mathbb{N}$$

$$x \leq u \quad \forall n \in \mathbb{N}$$

SUT is bounded above and u is upper bound of SUT .

further for any $\epsilon > 0$, $u - \epsilon < u$ either $u - \epsilon < u_1$ or $u - \epsilon < u_2$.

If $u - \epsilon < u_1$ then $\exists n \in \mathbb{N}$ and hence $n \in SUT$ such that $n > u - \epsilon$.

If $u - \epsilon < u_2$, then $\exists n \in \mathbb{N}$ and hence $n \in SUT$ such that $n > u - \epsilon$.

Thus for $\epsilon > 0$, $\exists n \in SUT$ such that $n > u - \epsilon$, where u is an upper bound of SUT .

$$\sup(SUT) = u = \max\{u_1, u_2\} \\ = \max\{\sup(S_1), \sup(S_2)\}$$

Q 5 Prove that set of rationals is not order complete
Proof To establish the result it is enough to show that $\exists$ a non empty subset of $\mathbb{Q}$ which is bounded above but doesn't have supremum i.e. $\nexists$ no rational number which is the least of all its upper bounds

Let $\mathbb{Q}$ is set of rational
 $S = \{x \mid x \in \mathbb{Q}, x > 0 \text{ and } x^2 < 2\}$ i.e. the set of all those positive rational. Square are less than 2

$1 \in S$ so $S \neq \emptyset$ & is an upper bound of S

S is non empty bounded above subset of $\mathbb{R}$.
let p be the supremum of S and $p \in S$
By Trichotomy $p^2 < 2$ or $p^2 = 2$ or $p^2 > 2$ where $p \in S$

Case I when $p^2 = 2$
 $p = \sqrt{2}$ which is not a rational no
 $p^2 = 2$ is not possible.

Case II $p^2 < 2$
 $y = \frac{4+3p}{3+2p}$

As $p > 0$ so $y > 0$ and $y \in Q$
 $y^2 - 2 = \left(\frac{4+3p}{3+2p} \right)^2 - 2 = \frac{(4+3p)^2 - 2(3+2p)^2}{(3+2p)^2}$

$$= \frac{16 + 9p^2 + 24p - 2(9 + 4p^2 + 12p)}{(3+2p)^2}$$

$$= \frac{p^2 - 9}{(3+2p)^2} < 0$$

$$y^2 - 2 < 0 \text{ and } y > 0. \text{ y.e.}$$

$$y - p = \frac{4+3p}{3+2p} - p = \frac{2(2-p^2)}{3+2p} > 0$$

$$y - p > 0 \Rightarrow y > p$$

Case III when $p^2 > 2$

$$y = \frac{4+3p}{3+2p}$$

$$y^2 - 2 = \frac{(4+3p)^2}{(3+2p)^2} - 2 = \frac{p^2 - 9}{(3+2p)^2} > 0$$

$$y^2 - 2 > 0$$

$$y - p = \frac{4+3p}{3+2p} - p = \frac{2(2-p^2)}{3+2p} < 0.$$

$y - p < 0 \Rightarrow y < p$.
 y is an upper bound of S and y is less than least upper bound of set S which is a contradiction. $p^2 > 2$ is not possible.
 $p \in Q$ cannot be supremum of sets. Q is not order complete.

Neighbourhood of a point-

A set $S \subseteq \mathbb{R}$ is said to be a neighbourhood of a point $p \in \mathbb{R}$ if $\exists$ an open interval $(p-\epsilon, p+\epsilon)$ for some $\epsilon > 0$ $(p-\epsilon, p+\epsilon) \subseteq S$.

The neighbourhood of point p is called a symmetric nhd of p with radius ϵ .

Deleted neighbourhood -

Deleted neighbourhood of p with radius ϵ
 $= (p-\epsilon, p+\epsilon) - p = (p-\epsilon, p) \cup (p, p+\epsilon)$
 $= \{x \mid 0 < |x-p| < \epsilon\}$

Th^m.

Superset of a neighbourhood of a point p is also a neighbourhood of p .
 Proof: Let A be neighbourhood of point p .
 $\therefore \exists \delta > 0$ s.t.

$p \in (p-\delta, p+\delta) \subseteq A$. — (i)
 B is subset of A . Then $A \subseteq B$. — (ii)
 from (i) and (ii).

$p \in (p-\delta, p+\delta) \subseteq B$.
 B is a neighbourhood of point p .

Interior point of a set —
 If A is neighbourhood of a point x .
 Then point x .

Interior of a set —
 The set of all interior points of set A .

Open sets —
 A set $S \subseteq R$ is said to be open if it is nhd of each of its points.
 Set $S \subseteq R$ is said to be open set.
 if for each $p \in S$.

Th^m
 Prove that the union of an arbitrary family of open set is an open set.
 Let $\{A_n : n \in N\}$ be an arbitrary family of open set.

$$A = \bigcup_{n \in N} A_n$$

A is an open set.

Let x be an arbitrary element of A .

$$x \in \bigcup_{n \in N} A_n$$

$\therefore \exists n \in N$ s.t. $x \in A_n$
 A_n is an open set and so atleast one A_n is nhd of x .

$$x \in (x-\delta, x+\delta) \subseteq A_n$$

$$x \in (x-\delta, x+\delta) \subseteq \bigcup_{n \in N} A_n$$

A is nhd of x .

A is nhd of all its points and A is an open set.

Th^m —
 The interior of set A is the largest open subset of A .

Proof: Let A^o be the interior set of A .
 Also, let x be any element of A^o .
 $x \in A^o$.

x is an interior point of A .

Then $\exists \delta > 0$ s.t. $x \in (x-\delta, x+\delta) \subseteq A$.
 $x \in A$.

$$x \in A^o \Rightarrow x \in A$$

$$A^o \subseteq A$$

A^o is an open set.

A^o is an open subset of A .

Case I

B be any other open subset of A
when $B = \emptyset$.
 $B \subseteq A^o$

Case II

when $B \neq \emptyset$.
Let x be any element of B .
 B is an open set, B is a n.d of x .
 $\exists \epsilon > 0$. s.t. $x \in (x-\epsilon, x+\epsilon) \subseteq B$

$B \subseteq A$

$x \in (x-\epsilon, x+\epsilon) \subseteq A$

A is n.d of x
 x is an interior point of A .

$x \in A^o$

$x \in B \Rightarrow x \in A^o$

$B \subseteq A^o$

A^o is largest open subset of A

Closed sets :-

Let A be any subset of R . Then set,

A is said to be a closed set iff.

Complement of A is an open set.

A is closed iff $A^c = R - A$ is open

Th^m

The union of finite number of closed sets is a closed set.

Proof
Let $F_1, F_2, \dots, F_n$ be a finite number of closed sets
 $F = \bigcup_{i=1}^n F_i$ is closed set

$F_1, F_2, \dots, F_n$ are n closed sets.
 $F_1^c, F_2^c, \dots, F_n^c$ are n open sets.
Finite intersection of open set is open.

By De Morgan's laws.

$\bigcap_{i=1}^n F_i^c$ is an open set

$\bigcup_{i=1}^n F_i$ is an open set

$\bigcup_{i=1}^n F_i$ is a closed set.
 $n \in \mathbb{N}$ The union of a finite number of closed set is a closed set.

Q5.
 $A \subseteq \mathbb{R}$
Is every infinite set open? Justify your answer.
Infinite set may or may not be an open set. open interval (a, b) is an infinite set and it is an open set.

But set $\mathbb{N}$ of natural number is also an infinite set and it is not an open set.
Then $\mathbb{Q} \subseteq \mathbb{R}$ ($\mathbb{Q} = \{a, b, c, \dots\}$) is not contained in $\mathbb{N}$.
 $\mathbb{N}$ is not an open set.

limit point of a set —
 A real number p is said to be a
 limit point or accumulation
 point of a set $S \subseteq \mathbb{R}$ if
 every $\delta > 0$ contains at
 least one point of S different
 from p .

Derived set —
 The set of all limit points of a
 set $A \subseteq \mathbb{R}$.

Isolated point $\rightarrow$ let A be a
 subset of $\mathbb{R}$. Then $x \in A$ is called
 an isolated point of A if $x \in A$
 but x is not limit point of A .

Adherent point — let A be a
 subset of $\mathbb{R}$. Then $x \in \mathbb{R}$ is
 called an adherent point of A
 if every $\delta > 0$ contains
 at least one point of A
 i.e. $x \in \overline{A}$ if $\delta > 0$ $\cap A \neq \emptyset$.

Closure of a set — let A be subset
 of $\mathbb{R}$. Then closure of A is set
 containing all points of A

and all limit point of A
 $\overline{A} = A \cup \text{limit points of } A$

Thm If A and B are subset of $\mathbb{R}$, then
 (i) $(A \cup B)' \subseteq A' \cup B'$
 (ii) $A \subseteq (A \cup B)$ and $B \subseteq (A \cup B)$
 $A' \subseteq (A \cup B)'$ and $B' \subseteq (A \cup B)'$
 $A' \cup B' \subseteq (A \cup B)'$ — (1)

Converse let x be any element
 of $(A \cup B)'$
 $x \in (A \cup B)'$

x is a limit point of $(A \cup B)$
 Every $\delta > 0$ contains a point
 $y \in (A \cup B)$ $y \neq x$
 Every $\delta > 0$ contains a
 point $y \in A$ or $y \in B$ $y \neq x$
 x is a limit point of A or
 $x \in A'$ or $x \in B'$

$x \in (A' \cup B')$
 $x \in A'$ or $x \in B'$
 $(A \cup B)' \subseteq (A' \cup B')$ — (2)
 From (1) and (2) —
 $(A \cup B)' = A' \cup B'$

Bolzano Weierstrass Theorem

Every infinite bounded subset of real numbers has a limit point.

Proof

Let A be an infinite bounded subset of real numbers with bounds m and M and $M \geq m$.

a set of real numbers

$T = \{x \in A : x \text{ is a finite number}\}$

$x \in T \Rightarrow x \leq M$ only finite no. (B)

$\hookrightarrow$ M is infinite number (C)

from (B) and (C) $M \in T$

$y \in T \Rightarrow y \leq M$ only finite no. of elements

T is non empty bounded above

Let u be least upper bound of set T

$u \in T$

$u \in T \Rightarrow$ infinite no. of elements

u is l.u.b of set T and $u \in T$ on upper bound of set T .

$x_1 \in T$ $u - \epsilon < x_1 \leq u$ infinite number of elements of A

$u - \epsilon < x_1 \leq u$ infinite number of elements of A (D)

u is limit point of set A

Thm

Prove that the Supremum of a non empty bounded set is either the greatest member of the set or is a limit point of the set.

Proof

Let A be non empty bounded subset of $\mathbb{R}$. By completeness property of real set A has supremum u .

If $u \in A$ then u is greatest member of A . If $u \notin A$ then for each $\epsilon > 0$

$u - \epsilon$ is not an upper bound of A . $\exists$ some $x_1 \in A$ $u - \epsilon < x_1 \leq u$

$(u - \epsilon, u + \epsilon)$ is a neighborhood of u and contains a point $x_1 \in A$, $x_1 \neq u$

u is a limit point of set A

Thm The closure of a set $A \subseteq \mathbb{R}$ is the smallest closed superset of A .
 Proof Let $\bar{A}$ be closure of A .
 $\bar{A}$ is closed.

Let x be any element of A .
 $x \in A \Rightarrow x \in A \cup A'$

$x \in \bar{A}$
 $x \in A \Rightarrow x \in \bar{A}$

$A \subseteq \bar{A}$

Since $\bar{A}$ is smallest closed superset of A

Let B be any other closed

Superset of A $A \subseteq B$,

$A \subseteq \bar{B}$,

But $\bar{B} = B$ B is closed set

$\bar{A} \subseteq B$.

$\bar{A}$ is Smallest closed superset

of A .

Thm If A and B are arbitrary subset

of $\mathbb{R}$

① $A \subseteq B \Rightarrow \bar{A} \subseteq \bar{B}$

Proof $\bar{A} \subseteq \bar{B}$.

Let $x \in \bar{A}$

x is adherent point of A

for each $\epsilon > 0$ $(x-\epsilon, x+\epsilon) \cap A \neq \emptyset$

But, $x \in B$ $\cap B \neq \emptyset$

x is an adherent point of A
 $(x-\epsilon, x+\epsilon) \cap A \neq \emptyset$
 $(x-\epsilon, x+\epsilon) \cap B \neq \emptyset$

$x \in \bar{A} \Rightarrow x \in \bar{B}$
 $\bar{A} \subseteq \bar{B}$.

Q If x is a limit point of A and $A \subseteq B$, then x is also a limit point of B .

Ans. $A \subseteq B$ $A' \subseteq B'$

x is limit point of A

$x \in A'$

x is limit point of B ,

Compact set:-

A non empty set $A \subseteq \mathbb{R}$ is said to be

a compact set if it is closed and bounded.

Cover and open Cover:-

Let A be a subset of $\mathbb{R}$. The family

$\{A_n : n \in \mathbb{N}\}$ of subset of $\mathbb{R}$ is said to be

a cover of set A if $A \subseteq \bigcup_{n \in \mathbb{N}} A_n$

open cover:-

Let A be a subset of $\mathbb{R}$. The family

$\{A_n : n \in \mathbb{N}\}$ of open subset of $\mathbb{R}$

is said to be open cover of A if

$$A \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha$$

Open Cover $\hookrightarrow$

Let A be a subset of R . The family $\{A_\alpha : \alpha \in \Lambda\}$ of open subset of R is said to be an open cover of A if

$$A \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha$$

Subcover $\hookrightarrow$

Let $\{A_\alpha : \alpha \in \Lambda\}$ be a cover of set $A \subseteq R$. If $\exists$ a subset T of Λ st.

$\{A_\alpha : \alpha \in T\}$ also covers A , then family $\{A_\alpha : \alpha \in T\}$

Heine Borel Property $\hookrightarrow$

Every open cover of a compact set has a finite subcover.

Lemma: (Statement).

Proof

If a set $A \subseteq R$ satisfies the Heine Borel property, then any closed subset of A also satisfies Heine Borel property.

Proof of Lemma $\hookrightarrow$
Let A satisfies the Heine Borel property and hence any closed subset of A also satisfies

Heine Borel property.

Heine Borel property
Proof Lemma: Let A satisfies Heine Borel property and $B \subseteq A$ closed subset of A . B also satisfies Heine Borel property.

Let $\{A_\alpha : \alpha \in \Lambda\}$ be an open cover of B .

$$B \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha \quad \text{--- (1)}$$

B has a finite subcover.

$$B \subseteq A \quad \therefore A \cap B \subseteq B \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha \quad \text{--- (2)}$$

$$\text{from (1) and (2)} \quad B \cup (A - B) \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha \cup B^c$$

$$A \subseteq \bigcup_{\alpha \in \Lambda} A_\alpha \cup B^c$$

B is a closed set, B^c is an open set.

$\bigcup_{\alpha \in \Lambda} A_\alpha \cup B^c$ is an open cover of A . But A has Heine Borel property, this open cover of A reduces to a finite subcover.

$$A_1 \subseteq A_2 \subseteq \dots \subseteq A_n$$

$$A \subseteq A_1 \subseteq \dots \subseteq A_n \cup B^c$$

$$B \subseteq A_1 \cup \dots \cup A_n \cup B^c$$

$$B \subseteq A_1 \cup \dots \cup A_n$$

$\{A_\alpha : \alpha \in \Lambda\}$ of B reduces to finite subcover.

Proof of Theorem $\hookrightarrow$

Let $A \subseteq R$ be a compact set.

$\therefore A$ is closed and bounded.

Let J and K be g.l.b and l.u.b of set A . $J \leq x \leq K$

$$A \subseteq (U, U).$$

Case I

Let $U = \{1, 2, \dots, n\}$.
Set A is singleton set and every open cover of A has a finite subcover.

Case II

Let $U = \{1, 2, \dots, n\}$.
if possible (and) closed set satisfy Heine Borel property.
 $\exists$ a family $\mathcal{I}$ of open sets which covers U .
finite subfamily of $\mathcal{I}$ covers U .
 $\mathcal{I}' = \{I_1, I_2, \dots, I_k\}$ and $\mathcal{I}'' = \{I_{k+1}, I_{k+2}, \dots, I_n\}$.
So set covered by finitely many members of $\mathcal{I}$.
a seq of closed interval.

Let $I_1, I_2, \dots, I_k$ be a seq of closed interval $I_i = [a_i, b_i]$.
length of interval $I_i = (b_i - a_i)$.

$$I_1 \cup I_2 \cup \dots \cup I_k = [a_1, b_k] \subseteq [a, b]$$

$$(x_1, x_2) \subseteq B, [x_1, x_2] \subseteq B.$$

Converse of Heine Borel Thm. Every set satisfying Heine Borel property is a compact set.

Proof: let us suppose that set $A \subseteq \mathbb{R}$ is Heine Borel property.

The family $\mathcal{I}_n = \{(-n, n)\}$ is a family of open sets and A is open cover of $A \subseteq \mathbb{R}$.

$$A \subseteq \bigcup_{n \in \mathbb{N}} (-n, n).$$

$$A \subseteq (-n_0, n_0).$$

A is closed set.

Let y be any element of A . and n be any element of $\mathbb{N}$. If $y \in (-n, n)$.

$$(y - \epsilon, y + \epsilon) \cap (-n, n) = \emptyset.$$

A satisfies Heine Borel property.

$$(x_1, x_2) \cap (-n, n) = \emptyset.$$

$$V \cap A = \emptyset$$

$$V \cap A^c \neq \emptyset$$

$$A^c \text{ is not closed}$$

Ques. Show that a finite set is a compact set.
 Ans. Let $A = \{a_1, \dots, a_n\}$ be a finite set.
 Suppose that the family $\{O_\alpha : \alpha \in N\}$ is an open cover of A .

$$A \subseteq \bigcup_{\alpha \in N} O_\alpha$$

Let $a_i \in A$ $\forall a_i \in A$ — an $a_i \in N$.
 $A \subseteq \bigcup_{i \in N} A_i$
 A is a compact set.

Q. Show that union of a finite family of compact set is compact.

Ans. Let $\{A_i : i \in N\}$ be a family of compact set. Each A_i is closed and bounded. Finite union of closed set is closed.

$\bigcup_{i \in N} A_i$ is closed set.
 Each A_i is bounded.
 $A_i \subseteq [a_i, b_i]$
 $\bigcup_{i \in N} [a_i, b_i] = [a, b]$ where $b_i = b$

$$\bigcup_{i \in N} A_i \subseteq [a, b]$$

$\bigcup_{i \in N} A_i$ is a bounded set.

$\bigcup_{i \in N} A_i$ is a compact set.

Chapter

Sequence

Defn. A sequence is a function whose domain is the set of natural number and range can be any set.

Range of sequence. The set of all distinct term of a sequence $\{a_n\}$.

Constant sequence — A sequence $\{a_n\}$ defined by $a_n = k$ then

Bounded Sequence — A sequence $\{a_n\}$ is said to be bounded if $\exists$ real number k and K s.t. $k \leq a_n \leq K \forall n \in N$.

Unbounded Seqⁿ — A sequence $\{a_n\}$ is said to be unbounded if either it is unbounded above or unbounded below or both.

least upper bound — A real number.

(a) $a_n \leq M$ (b) for each $\epsilon > 0$ $\exists$ some positive n

least lower bound, A real number l

(c) $a_n \geq l$ for each $\epsilon > 0$ $\exists$ some positive integer n .

Convergent Sequence

A sequence $\{a_n\}$ is said to be convergent to a real number l if for any given $\epsilon > 0$, small it may be, $\exists$ a positive integer m such that $|a_n - l| < \epsilon$.

The real number l is called limit of the sequence.

Divergent

If sequence is not convergent then, it is divergent.

Th^m.

Prove that every convergent seqⁿ is bounded but not conversely.

Proof: Let $\{a_n\}$ be a seqⁿ which is convergent. $\{a_n\}$ is a bounded sequence.

Let $l \rightarrow 0$ be any given number $\epsilon > 0$ is convergent to l , $\exists$ a positive integer m such that $|a_n - l| < \epsilon$.

$$l - \epsilon < a_n < l + \epsilon$$

$$l - \min\{\epsilon, 1\} < a_n < l + \max\{\epsilon, 1\}$$

seqⁿ is bounded

But the converse is not true.

The seqⁿ $\{a_n\}$ $a_n = (-1)^{n+1}$.

The seqⁿ is $1, -1, 1, -1, \dots$

and $\{1, -1, 1, -1, \dots\}$

$$= 1, -1, 1, -1, \dots$$

Th^m

A seqⁿ $\{a_n\}$ is convergent if given $\epsilon > 0$, $\exists$ a positive integer m such that $|a_n - l| < \epsilon$.

Proof

$$|a_n - l| < \epsilon$$

$$|a_n - l| < \frac{\epsilon}{2}$$

$$|a_n - l| \leq |a_n - l| + |l - l|$$

$$\leq |a_n - l| + |l - l|$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Divergent seqⁿ

A seqⁿ $\{a_n\}$ is said to be divergent if for each positive number ϵ , $a_n > \epsilon$.

$$\lim_{n \rightarrow \infty} a_n = \infty$$

Oscillatory seqⁿ

(i)

(ii)

(iii)

A sequence $\{a_n\}$ is said to be oscillatory if it is bounded and oscillates infinitely. A seqⁿ $\{a_n\}$ is said to be oscillatory infinitely if it is unbounded and oscillatory.

New seqⁿ - $\{a_n\}$ is said to be a null seqⁿ if an converges to zero.

- Thm - If $\{a_n\}$ is a null sequence and $\{b_n\}$ is a bounded sequence then $\{a_n b_n\}$ converges to zero.

Proof - Let $\{a_n\}$ be a null sequence and $\{b_n\}$ be a bounded sequence.

$$|a_n b_n| < \epsilon$$

$$|a_n| < \epsilon$$

$$|a_n| < \epsilon$$

$$|a_n| < \epsilon$$

$$a_n \text{ converges to } 0$$

Ques dist first few terms of the following seqⁿ

(a) $a_n = 1 + (-1)^n$

solⁿ

$$n = 1, 2, 3, 4, \dots$$

$$a_1 = 1 + (-1)^1 = 0$$

$$a_2 = 2$$

$$a_3 = 1 + (-1)^3 = 0$$

$$a_4 = 2$$

$$a_5 = 0$$

Ques Examine the Boundedness of the following

(a) $a_n = 7 + (-1)^n$

(b) $a_n = 7 + (-1)^n$

It is a constant seqⁿ with $a_n = 7$. Range is a singleton finite set and hence is a bounded set.

(c)

$$a_n = 2n + 3$$

$$\frac{2n+3}{3n+4} = \frac{2n+3}{3n+4} = 1 + \frac{-1}{3n+4}$$

$$0 < a_n < 1 \quad \forall n$$

$\{a_n\}$ is a bounded sequence.

Ques Show that the seqⁿ $\left\{\frac{1}{n}\right\}$ converges to 0.

$$|a_n - 0| = \left| \frac{1}{n} - 0 \right| = \frac{1}{n}$$

$$|a_n - 0| < \epsilon \quad \text{if } \frac{1}{n} < \epsilon$$

$$|a_n - 0| < \epsilon \quad \text{if } n > \frac{1}{\epsilon}$$

$$|a_n - 0| < \epsilon \quad \text{if } n > \frac{1}{\epsilon}$$

$$|a_n - 0| < \epsilon$$

$$|a_n - 0| < \epsilon$$

$$\lim_{n \rightarrow \infty} a_n = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

Ques Show that the seqⁿ $\{(-1)^n\}$ does not converge.

seqⁿ

let us assume that the seqⁿ $(-1)^n$ converges to l where $0 < \epsilon < 1$. Then $\exists$ a positive integer N such that $|(-1)^n - l| < \epsilon$ for all $n \geq N$.

$$|(-1)^n - l| < \epsilon$$

$$2 = |(-1)^{2m} - (-1)^{2m}| = |(-1)^{2m} - l + l - (-1)^{2m}| \leq |(-1)^{2m} - l| + |l - (-1)^{2m}| < \epsilon + \epsilon = 2\epsilon$$

$$\frac{\epsilon}{2} + \epsilon < \epsilon$$

$(-1)^n$ does not converge

Some Basic Th^m on limits.

If a seqⁿ $\langle a_n \rangle$ converges to l then $\exists$ a positive number k and a positive integer N such that $|a_n| > k$ for all $n \geq N$.

For any given $\epsilon > 0$, $|a_n - l| < \epsilon$ for all $n \geq N$.

$$|a_n - l| < \epsilon$$

$$|a_n| < |a_n - l| + |l| < \epsilon + |l|$$

$$|a_n| < |a_n - l| + |l| < \epsilon + |l|$$

$$|a_n| < \frac{\epsilon}{2} + |l|$$

$$|a_n| < \frac{\epsilon}{2} + |l|$$

$$|a_n| > |a_n|$$

$$k = \frac{|a_n|}{2} \quad |a_n| > k \quad \forall n \geq m.$$

Let us show that sequence $\langle a_n \rangle$ and $\langle b_n \rangle$ are convergent. But $\langle a_n \rangle$ and $\langle b_n \rangle$ are not convergent.

Let $a_n = (-1)^n$ and $b_n = (-1)^n$.

Neither $\langle a_n \rangle$ nor $\langle b_n \rangle$ is convergent to 0. But $\langle a_n \rangle$ and $\langle b_n \rangle$ both are not convergent.

Let $a_n = (-1)^n$ and $b_n = (-1)^n$.

$\langle a_n \rangle$ is convergent and convergent to 0.

$a_n = (-1)^n$ and $b_n = (-1)^n$ then $a_n b_n = (-1)^{2n} = 1$.

$\langle a_n b_n \rangle$ is convergent and convergent to 1.

But neither of the seqⁿ $\langle a_n \rangle$ and $\langle b_n \rangle$ is convergent.

$a_n = (-1)^n$ and $b_n = (-1)^n$

$$\frac{a_n}{b_n} = 1 \quad \forall n$$

$\langle a_n/b_n \rangle$ is convergent and convergent to 1. Both are convergent.

Thm

If a seqⁿ $\{a_n\}$ of non-negative terms converge to a , then prove that a is always non-negative.

Proof

If possible suppose $a < 0$.
Then $\{a_n\}$ is convergent to a .
 $\exists \epsilon > 0 \exists n$ possible integers N s.t.
 $|a_n - a| < \epsilon$

$$a - \epsilon < a_n < a + \epsilon$$

$$\epsilon = \frac{-a}{2} > 0$$

$$a + \frac{-a}{2} < a_n < a - \frac{-a}{2}$$

$$\frac{3a}{2} < a_n < \frac{a}{2}$$

also given that $a_n < 0$.

Thm

Let $\{a_n\}$ be a seqⁿ s.t. $a_n \neq 0 \forall n \in \mathbb{N}$.
And $\{a_n\}$ $\rightarrow l$ if $|l| < 1$ then $\{a_n\}$ $\rightarrow 0$.

Proof

$$|l| < 1 \quad \epsilon_0 > 0 \quad |l| + \epsilon_0 < 1$$

$$0 < h < 1$$

$$\frac{a_n}{a_n} \rightarrow 1 \quad \epsilon_0 > 0$$

$$| \frac{a_n}{a_n} - 1 | < \epsilon_0$$

$$| \frac{a_n}{a_n} - 1 | < | \frac{a_n}{a_n} - l + l | \leq | \frac{a_n}{a_n} - l | + | l |$$

$$\rightarrow |l| + \epsilon_0 + |l|$$

$$| \frac{a_n}{a_n} - l | < h$$

$$n-m, m+1 \dots n-1$$

$$| \frac{a_n}{a_n} - l | < h$$

$$| \frac{a_n}{a_{n-1}} - l | < h$$

Multiply all $(n-m)$ equalities

$$| \frac{a_n}{a_m} - l^{n-m} | < h^{n-m}$$

$$|a_n| < \frac{h^n}{h^m} |a_m|$$

$$\frac{|a_n|}{h^n} \leq k$$

$$|a_n| \leq k |h^n| \quad h^n \rightarrow 0$$

$$|h^n - 0| < \frac{\epsilon}{k}$$

$$|h^n| < \frac{\epsilon}{k}$$

$$|a_n| < k \cdot \frac{\epsilon}{k}$$

$$|a_n - 0| < \epsilon$$

$|a_n|$ converge to 0 i.e. $a_n \rightarrow 0$

Th^m

Squeeze principle 1- If a_n and b_n are two sequences such that $a_n \leq b_n$ and $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n = L$, then $\lim_{n \rightarrow \infty} c_n = L$ where $a_n \leq c_n \leq b_n$.

Proof

Let $\epsilon > 0$ be any given number. Since $a_n \rightarrow a$ and $b_n \rightarrow a$, $\therefore \exists$ a positive integer m and n_2 such that $|a_n - a| < \epsilon$ for $n \geq m$ and $|b_n - a| < \epsilon$ for $n \geq n_2$.

Let $m = \max\{m, n_2\}$. Then $a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

$a_n \leq c_n \leq b_n$ and $|a_n - a| < \epsilon$ and $|b_n - a| < \epsilon$ for $n \geq m$.

Cauchy's first Th^m on limits.

If a sequence $\{a_n\}$ converges to a and $b_n = a_n + c_n$, then b_n also converges to a .

Proof

Let $\epsilon > 0$ be any given number.

Since $a_n \rightarrow a$, $\therefore \exists$ a positive integer m such that $|a_n - a| < \epsilon$ for $n \geq m$.

Since $b_n = a_n + c_n$, $\therefore |b_n - a| = |a_n + c_n - a| = |a_n - a + c_n| \leq |a_n - a| + |c_n| < \epsilon + |c_n|$.

$a_n = a + \frac{c_n}{n}$.

Let $\epsilon > 0$ be any given number. Since $a_n \rightarrow a$, $\therefore \exists$ a positive integer m such that $|a_n - a| < \epsilon$ for $n \geq m$.

Let $b_n = a_n + \frac{c_n}{n}$. Then $|b_n - a| = |a_n + \frac{c_n}{n} - a| = |a_n - a + \frac{c_n}{n}| \leq |a_n - a| + \frac{|c_n|}{n} < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

$|b_n - a| < \epsilon + \frac{|c_n|}{n}$.

Cauchy's Second Th^y -
If $\lim_{n \rightarrow \infty} a_n$ is a seqⁿ of positive terms and $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}}$ exists finitely or infinitely, then $\lim_{n \rightarrow \infty} a_n = 0$ or ∞ .

Proof
Let $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = l$

1. when $l < 1$ write
 $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = l$

$$1 - \frac{\epsilon}{2} < \frac{a_n}{a_{n+1}} < 1 + \frac{\epsilon}{2}$$

$$\frac{1}{1 + \frac{\epsilon}{2}} < \frac{a_{n+1}}{a_n} < \frac{1}{1 - \frac{\epsilon}{2}}$$

$$1 - \frac{\epsilon}{2} < \frac{a_{n+1}}{a_n} < 1 + \frac{\epsilon}{2}$$

$n \geq m, m+1 \dots \infty$ in (1)

$$1 - \frac{\epsilon}{2} < \frac{a_{m+1}}{a_m} < 1 + \frac{\epsilon}{2}$$

$$1 - \frac{\epsilon}{2} < \frac{a_{m+2}}{a_{m+1}} < 1 + \frac{\epsilon}{2}$$

$$1 - \frac{\epsilon}{2} < \frac{a_n}{a_{m+1}} < 1 + \frac{\epsilon}{2}$$

multiplying above $n-m+1$ inequalities
 $(1 - \frac{\epsilon}{2})^{n-m+1} < \frac{a_n}{a_{m+1}} < (1 + \frac{\epsilon}{2})^{n-m+1}$
 $a_n (1 - \frac{\epsilon}{2})^{n-m+1} < a_{m+1} < a_n (1 + \frac{\epsilon}{2})^{n-m+1}$
Let $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = l < 1$
then $(\frac{a_n}{a_{n+1}})^{n-m+1} < 1$
for given $\epsilon > 0$
 $|\frac{a_n}{a_{n+1}} - l| < \frac{\epsilon}{2}$
 $|\frac{a_n}{a_{n+1}}| < 1 + \frac{\epsilon}{2}$
 $|\frac{a_n}{a_{n+1}}|^{n-m+1} < (1 + \frac{\epsilon}{2})^{n-m+1}$
m = max $(m, m+1)$
 $(1 - \frac{\epsilon}{2})^{n-m+1} < \frac{a_n}{a_{m+1}} < (1 + \frac{\epsilon}{2})^{n-m+1}$
 $(1 + \frac{\epsilon}{2})^{n-m+1} < \frac{a_n}{a_{m+1}} < (1 + \frac{\epsilon}{2})^{n-m+1}$
 $1 - \frac{\epsilon}{2} < \frac{a_n}{a_{m+1}} < 1 + \frac{\epsilon}{2}$
 $\frac{a_n}{a_{m+1}} - 1 < \frac{\epsilon}{2}$
 $1 - \frac{\epsilon}{2} < \frac{a_n}{a_{m+1}} < 1 + \frac{\epsilon}{2}$
 $\frac{a_n}{a_{m+1}} - 1 < \frac{\epsilon}{2}$

$$\lim_{n \rightarrow \infty} (a_n)^n = 1$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_m} = 1$$

Case I: Let $a_n > 1$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_m} = \infty \text{ as } \frac{1}{a_m} > 0$$

Proceeding in case I.

$$\lim_{n \rightarrow \infty} \left(\frac{1}{a_m} \right)^n = 0$$

$$\lim_{n \rightarrow \infty} (a_n)^n = 0$$

$$\lim_{n \rightarrow \infty} (a_n)^n = 0 \text{ as } \frac{1}{a_m} > 0$$

Ques Show that $\lim_{n \rightarrow \infty} \left(\frac{1}{n^2} \right)^n = 0$

$$a_n = \frac{1}{n^2} + \frac{1}{(n+1)^2} - \frac{1}{(2n)^2}$$

$$= \frac{1}{(n+1)^2} + \frac{1}{(n+1)^2}$$

$$< \frac{1}{n^2} + \frac{1}{n^2}$$

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

$$a_n < \frac{1}{n} + \frac{1}{n}$$

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

$$> \frac{1}{(2n)^2} - \frac{1}{(2n)^2}$$

$$= \frac{n+1}{4n^2} > \frac{n}{4n^2} + \frac{1}{4n^2} > \frac{1}{4n} + \frac{1}{4n^2}$$

$$a_n > \frac{1}{4n} + \frac{1}{4n^2} \quad \text{--- (2)}$$

$$\lim_{n \rightarrow \infty} \frac{1}{4n} + \frac{1}{4n^2} = 0 < \frac{1}{n} + \frac{1}{n^2}$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \frac{1}{4n} = 0$$

By sequence principle $\lim_{n \rightarrow \infty} a_n = 0$.

Show that the sequence n^n converges to the limit 1

Ans. Let $a_n = n$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_m} = \frac{n+1}{n} = 1 + \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_m} = 1$$

or by seqn of positive term

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_m} = 1$$

By Cauchy's second Thm.

$$\lim_{n \rightarrow \infty} (a_n)^n = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} a_n}$$

$$\lim_{n \rightarrow \infty} (a_n)^{n+1}$$

$(n)^n$ converges to $\lim_{n \rightarrow \infty} 1$.

Ques Show that $\lim_{n \rightarrow \infty} \left(\frac{2 \cdot 2 \cdot 4 \cdot \dots \cdot n}{1 \cdot 2 \cdot 3 \cdot \dots \cdot n} \right)^{1/n} = 1$

$$A \quad a_n = \frac{2 \cdot 4 \cdot \dots \cdot n}{1 \cdot 2 \cdot 3 \cdot \dots \cdot n}$$

$$a_{n+1} = \frac{2 \cdot 4 \cdot \dots \cdot n \cdot (n+1)}{1 \cdot 2 \cdot 3 \cdot \dots \cdot n \cdot (n+1)}$$

$$\frac{a_{n+1}}{a_n} = \frac{n+1}{n+1} = 1$$

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1$$

By Cauchy Second Thm

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

$$\lim_{n \rightarrow \infty} \left(\frac{2 \cdot 4 \cdot \dots \cdot n}{1 \cdot 2 \cdot 3 \cdot \dots \cdot n} \right)^{1/n} = 1$$

Ques If a_n converges to L and b_n converges to L , then $a_n b_n$ converges to L^2 .

Soln

$$a_n \rightarrow L, b_n \rightarrow L$$

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

$$a_1 = L, b_1 = L, a_2 = L, b_2 = L, \dots$$

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

By Cauchy first Thm

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{L}{L} = 1$$

Every (a_n) seq

By Cauchy 1st Thm

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{L}{L} = 1$$

$$a_n = a_1 b_n = \dots$$

$$= (a_1 b_1) b_n = \dots$$

$$a_1 b_n = (a_1 b_1) + (a_1 b_2) + \dots$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \left(\frac{a_1 b_1}{n} + \frac{a_1 b_2}{n} + \dots \right)$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n} + \lim_{n \rightarrow \infty} \frac{a_1 b_2}{n} + \dots$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n} = \lim_{n \rightarrow \infty} \frac{a_1 b_1}{n}$$

to be like
non
converge to the
in

Monotonic Seqⁿ.

- ① A Seqⁿ is said to be mono-
tonically increasing if $a_n \leq a_{n+1}$
- ② A Seqⁿ is said to be
strictly monotonically decreasing
if $a_n > a_{n+1}$.
- ③ A Seqⁿ is said to be
monotonic if it is any one of
the type ① to ②.

Monotone Convergence Th^m

- ① Prove that a monotonically increasing
Seqⁿ is either bounded or
above converges to its least-
upper Bound (l.u.b)
- ② Let $a_1, a_2, \dots, a_n \rightarrow \infty$
is bounded above. S is a
non-empty and bounded above
closed.

the set S has least upper bound
The l.u.b of set S is also its
converges to it.

Let $\{a_n\}$ be any given number
in the l.u.b of set S. $a_n \leq a_{n+1}$
is upper bound of set S
 $a_n \leq a_{n+1}$

is monotonically increasing Seqⁿ
 $a_n \leq a_{n+1}$

$a_n \leq a_{n+1}$
is upper bound of set S.
It is also an upper bound
of set S

$a_n \leq a_{n+1}$
is upper bound of set S
It is also an upper bound of set S
 $a_n \leq a_{n+1}$

$a_n \leq a_{n+1}$
 $a_n \leq a_{n+1}$

② Let $a_1, a_2, \dots, a_n \rightarrow \infty$
is bounded below. S is a
non-empty and bounded below. S is a

By completeness property of reals
the set S has greatest lower
bound

If l.u.b of set S
Let $a_1, a_2, \dots, a_n$ be any given number
l.u.b of set S.
 $a_n \leq a_{n+1}$

an is monotonically decreasing

$$a_n \leq a_{n+1}$$

is lower bound of set S

$$1-a < a_n < 1+a$$

$$|a_n - 1| < a$$

Nested Seqⁿ interval

A Seqⁿ of interval is nested if either

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$$

Th^m

Nested Interval Property

① $I_n = [a_n, b_n]$ is a Seqⁿ

of closed intervals st-

$$I_n \supseteq I_{n+1}$$

$$I_n \supseteq I_{n+1}$$

$$n \rightarrow \infty$$

if I_n is a Singleton

$$\text{Proof } I_n \supseteq I_{n+1}$$

$$(a_n, b_n) \supseteq (a_{n+1}, b_{n+1})$$

$$a_1 \leq a_2 \leq \dots \leq a_n \leq \dots \leq a_{n+1}$$

$$b_1 \geq b_2 \geq \dots \geq b_n \geq \dots \geq b_{n+1}$$

and monotonically increasing and decreasing

a_n and b_n are Gt Seqⁿ.

for a_n and b_n have

$$I_n = [a_n, b_n] \supseteq I_{n+1}$$

$$b - a \leq b_n - a_n \leq b + a$$

$$a_n \leq a \leq b_n$$

$$a \in I_n \quad \forall n \in \mathbb{N}$$

uniqueness $\rightarrow$ Suppose there are two distinct real numbers.

$$a < a' \text{ and } a' \in I_n$$

$$a_n \leq a \leq a' \leq b_n$$

$$|b_n - a_n| \geq |a' - a|$$

$$\lim_{n \rightarrow \infty} (b_n - a_n) = 0$$

$$0 \leq |a' - a| \leq |b_n - a_n| < |a' - a|$$

only number $a \in I_n$

$$I_n \cap I_{n+1} = a \text{ lower bound Singleton}$$

Proof the Gt. Seqⁿ a_n

$$a_n \leq a_{n+1} \leq a_{n+2}$$

$$a_n \leq a_{n+1} \leq a_{n+2} \text{ and } a_{n+2} \leq a_{n+1} \leq a_n$$

$$a_{n+1} - a_n \leq \frac{a_{n+1} - a_n}{2}$$

$$a_{n+1} - a_n \leq \frac{a_{n+1} - a_n}{2}$$

$$2(a_{n+1} - a_n) \leq (a_{n+1} - a_n)$$

$$(a_{n+1} - a_n) \leq 0$$

$$(6n^2 + 4n - 18n - 10) - (6n^2 + 10n - 24n - 7)$$

$$\frac{25}{(3n+2)(3n+2)} \geq 0$$

$$am > a$$

$$am > 2 \left(1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} \right)$$

$$am > 2$$

$$am + 1 = 2n - 7 = 1 + \frac{2n-7}{2n-2}$$

$$\frac{1-n}{2n-2} = -\frac{n-1}{2n-2} < 0$$

$$am < 1$$

$$-1 \leq am < 1$$

am is bounded, am is monotonic and bounded above

$$am > 1 \text{ is not}$$

$$am > 2 \text{ is not}$$

$$am > 3 \text{ is not}$$

am is bounded, am is monotonic and bounded above

$$am > 2 \left(1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} \right)$$

$$am > 2$$

Exercises by Bernard M.

$$am = 1 + \frac{1}{n} \cdot \frac{1}{n} = \frac{1}{n^2}$$

$$am = 1 + \frac{1}{n} \cdot \frac{1}{n} = \frac{1}{n^2}$$

$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

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$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

$$am < 1 + \frac{1}{n} = \frac{1}{n}$$

$$1 - \frac{k}{n} < 1 - \frac{k}{n+1}$$

$$a_m < a_{m+1} \quad \frac{2 \pm 1 \pm 1}{n+1} \sqrt{5}$$

Now prove that segⁿ can't disappear
 $a_{1,2}$ are $\sqrt{a_{1,2}}$ length the
 positive roots of $x^2 - x - 2 = 0$

$$a_{1,2} = \sqrt{a_{1,2}}$$

$$a_2 = \sqrt{a_{1,2}} = \sqrt{a_{1,2}} = \sqrt{5} > a_1$$

$$a_{m+1} > a_m$$

$$a_{1+m} > a_{1+m-1}$$

$$\sqrt{a_{1+m}} > \sqrt{a_{1+m-1}}$$

$$a_{m+1} > a_m$$

$$a_{m+1} > a_m$$

$$a_{1+m-1} < a_m$$

$$a_m < a_{m+1}$$

$$a_{1+m} < a_{1+m-1}, \sqrt{a_{1+m}} < a_m$$

$$a_{m+1} < a_m, a_m < a_{m+1}$$

and Borel's dense segⁿ

and segⁿ

$$a_n = a$$

$$a_m > a$$

$$a_{m+1} = \sqrt{a_{1+m}}$$

$$a_{m+1} = \sqrt{a_{1+m}}$$

$$\frac{1}{n+1} a_{m+1} = \sqrt{a_{1+m}} \frac{1}{n+1} a_m$$

$$a^2 = a + a$$

$$a^2 = a - a = 0$$

$$a \text{ is root of } x^2 - x - 2 = 0$$

on 18 cyrles to positive
 roots of $x^2 - x - 2 = 0$.

limit point - A real number is
 said to be limit point of a cluster
 point of a segⁿ if every neighborhood
 of it contains an infinite number of
 terms of given segⁿ.

Let a limit point of segⁿ can
 be given as one (1, 2, 3, etc.)
 for infinitely many values of n.

Bolzano weierstrass Thm -
 Every bounded segⁿ has a
 limit point.

A set can be bounded Seq^n .
The range set S of the Seq^n is bounded

$S = \{a_i | i \in \mathbb{N}\}$

If Seq^n is finite

at least one member of S say l
implies for every many value of n
for each $i \geq 0$ $l \leq a_i$ (e.g., $l \leq a_i$)
is a limit point of Seq^n

II

When set S is infinite

the set S is an infinite bounded set
By Bolzano weierstrass Th^m post-
the set S has a limit l

The Seq^n contains only many
elements of Seq^n .

that of l contains only many
terms of Seq^n and
is a limit point of Seq^n and

Cauchy's Seq^n

A sequence $\{a_n\}$ is said to be
a Cauchy's Seq^n if for given $\epsilon > 0$
 $\exists$ a positive integer n for which

Prove that every Cauchy's Seq^n
is bounded. Is the vice true?
No. No.

Seq^n

Let $\epsilon > 0$ be a given number and
as the Seq^n which is
Cauchy's Seq^n .

$\exists$ a positive integer n for which

$l - \epsilon < a_n < l + \epsilon$

$l - \epsilon < a_n < l + \epsilon$

$l - \epsilon < a_n < l + \epsilon$

$l - \epsilon < a_n < l + \epsilon$

Conversely of Th^m is not true

the Seq^n and

$\{a_n\} = \{1, -1, 1, -1, \dots\}$

$\{a_n\} = \{1, -1, 1, -1, \dots\}$

is a bounded Seq^n but not a
Cauchy's Seq^n or convergent.

Cauchy's general principle of convergence

A Seq^n converges if and only if it

is a Cauchy's Seq^n

Proof: If Seq^n converges to l

then Seq^n is Cauchy's Seq^n

$\epsilon > 0$ $\exists$ a positive integer n

such that $l - \epsilon < a_n < l + \epsilon$

Conversely Seq^n

$$|m - m| \leq |m - d + d - m| \leq |m - d| + |d - m|$$

70/7
7
20/7

$$|a_n| < \epsilon.$$

II Converse Normal SEM

leave
on 10 Sunday's Sem.

an 18 covered

an id a country's seg?

for a positive integer m .

$$\frac{1}{3} \text{ and } \frac{1}{3}$$

Every laundry seen on a Sunday

$$\frac{1}{\ln 2} < \frac{1}{3}$$

$$\log - \log / \leq 1$$

$$|a_n - l| \geq |a_n - a_m + a_m - a_l + a_l - l|$$

$$\begin{array}{r} \lambda \\ a/p \\ + \\ c/p \\ + \\ w/p \end{array}$$

$$|a_n - x| < \epsilon$$

an converges to L .

Plus show that H_1 Secⁿ can be defined

by one of the
not less than
200

$$m = 1 + \frac{1}{3} = \frac{4}{3}$$

2005 2 1 45

$$\frac{g_m - c_m}{g_m} = \frac{1}{g_m} \quad \text{and} \quad \frac{g_m - c_m}{g_m} = \frac{1}{g_m}$$

2nd 1st 2nd 1st

$$\frac{1}{\text{Random}} + \frac{1}{\text{Random}} = \frac{1}{\text{Random}} + \frac{1}{\text{Random}} = \frac{1}{\text{Random}}$$

$$|a_{2n} - a_n| > \frac{1}{4}$$

$$\frac{B}{y} \log \frac{1-q_m}{2e}$$

Subsequence $\rightarrow$ let on be given
Seqⁿ If N is a strictly increasing
seqⁿ of natural number such that
 $N \leq N_1$ then $\langle N_1 \rangle$ is called
Subseqⁿ.

WYI

If we seen Sam's Garage to I the
Bury Subeen of Sam also Garage
to I to the Green the first
Draw by Ep.

Proof on converge to l
for given $\epsilon > 0$

$$|a_n - l| < \epsilon$$

let a_n be any subseqⁿ of a_n

$$|a_{n_k} - l| < \epsilon$$

and

converges to l

$$|a_n - l| < \epsilon \Rightarrow |a_{n_k} - l| < \epsilon, \quad |a_{n_k} - l| < \epsilon$$

the seqⁿ a_n is not $Cauchy$ but it

$$|a_{n_k} - l| < \epsilon \Rightarrow |a_{n_k} - l| < \epsilon$$

Subsequential limit $\rightarrow$

let $a_n \rightarrow l$ be a sequence. A real number l is subsequential limit of the sequence a_n iff a subseqⁿ of a_n converges to l

Th^m

A real number l is a limit point of seqⁿ a_n iff and only if l is a subseqⁿ of a_n converging to l

Proof let l be a limit point of seqⁿ a_n

$$|a_n - l| < \epsilon$$

$$|a_{n_k} - l| < \epsilon$$

and a_n is

$$|a_{n_k} - l| < \epsilon$$

Let $a_n \rightarrow l$

$$|a_n - l| < \frac{1}{3}$$

$$|a_{n_k} - l| < \frac{1}{3}$$

$$|a_{n_k} - l| < \frac{1}{3}$$

$$|a_{n_k} - l| < \frac{1}{3}$$

R.P.

and converges to l

$$|a_n - l| < \frac{1}{3} \Rightarrow |a_{n_k} - l| < \frac{1}{3} < \epsilon$$

Seqⁿ a_n converges to l

Condition is sufficient.

let $a_n \rightarrow l$ be a subseqⁿ of a_n

let $\epsilon > 0$ be any given number

$$|a_n - l| < \epsilon$$

and a_n is a subseqⁿ of a_n

any real $\epsilon > 0$, let a_n be

infinitely many members of a_n is the limit point of a_n

Infinite Series of Real numbers

If an is a sequence of Real numbers then, the expression of $\sum_{n=1}^{\infty} a_n$ is

Convergent and divergent of an

Infinite Series $\sum_{n=1}^{\infty} a_n$ is convergent if

The infinite Series $\sum_{n=1}^{\infty} a_n$ is convergent if

Partial Sum of Series $\rightarrow$ The Series

Oscillating if the series of partial sums of $\sum_{n=1}^{\infty} a_n$ oscillates finitely or infinitely respectively

Ques Show that the series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges

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

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

finite quantity
in converges to $\frac{1}{6}$

Ques.

Show that the series $\sum_{n=1}^{\infty} n^2$ diverges to $+\infty$.

Ans

The given Series is $\sum_{n=1}^{\infty} n^2$ diverges to $+\infty$.

The given Series diverges to $+\infty$.

Ques. Show that the series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges to $\frac{1}{6}$.

Ans

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

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

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

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

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

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

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

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

$a_1 + a_2 + \dots + a_n$

If $\sum$ denotes the partial sum of first n terms of series

series $1 + \frac{1}{2} + \frac{1}{4} + \dots + \frac{1}{2^{n-1}}$

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

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

the dog's sn converges to 4

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

Converges to $\frac{1}{y}$.

The convergence, divergence or both

unchanged by addition commissions or alteration of just finite number of ~~down~~ the ~~of~~ South.

Proof Let $\sum_{n=1}^{\infty} a_n$ be a given series
Stⁿ denote the partial sum

of first n terms

9 new Sours Σ by detailed

after collecting 24 pint m
 terns of 18000

$$\sum_{n=1}^{\infty} b_n \leq b_1 + b_2 + \dots + b_n + \dots$$

$$b_1 \leq \text{sum of } b_2 \leq \text{sum of } b_3 \leq \dots$$

$$b_n \text{ denotes partial sum of } b_1, b_2, \dots, b_n$$

$$b_n = b_1 + b_2 + \dots + b_n$$

$$\text{sum of } b_1, b_2, b_3, \dots, b_n$$

$$= (b_1 + b_2 + \dots + b_n) + b_{n+1}$$

$$= \text{sum of } b_1, b_2, b_3, \dots, b_n, b_{n+1}$$

Case 1 when $\sum_{n_2}^{\infty} a_n$ is convergent.

Sn and Smith both are for Seaver
 Sn and Si both converge to false
 Smith and Seaver are in both
 Converged Seaver is

Case II when $\sum a_n$ is divergent.

$\lim_{n \rightarrow \infty} S_n = f(x)$ and $\lim_{n \rightarrow \infty} S_{n+1} = f(x)$.

$\lim_{n \rightarrow \infty} s_n = f(a)$ and $\lim_{n \rightarrow \infty} s'_n = f(a)$.

$\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ Both are divergent &

Conc II when Σ is an ID oscillating

Mr
Son and Smith One auxiliary seen

Key in is also Bailary

the two series $\sum a_n$ and $\sum b_n$
are absolutely convergent

Thm 1) $\sum_{n=1}^{\infty} a_n$ converges to a and $\sum_{n=1}^{\infty} b_n$ diverges to ∞ (or $-\infty$) then $\sum_{n=1}^{\infty} (a_n + b_n)$ diverges to ∞ (or $-\infty$)

Proof let $s_n = a_1 + a_2 + \dots + a_n$ and $t_n = b_1 + b_2 + \dots + b_n$ denote the n th partial sums of the series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ respectively

$$s_n + t_n = (a_1 + b_1) + (a_2 + b_2) + \dots + (a_n + b_n) = (a_1 + b_1) + (a_2 + b_2) + \dots + (a_n + b_n) = s_n + t_n$$

the series $\sum_{n=1}^{\infty} (a_n + b_n)$ diverges

Cauchy's general principle of convergence
A necessary and sufficient condition for a series $\sum_{n=1}^{\infty} a_n$ to converge is that for each $\epsilon > 0$ $\exists$ a positive integer m st
 $|a_m + a_{m+1} + \dots + a_n| < \epsilon \quad \forall n \geq m$

Proof let s_n denote the partial sum of first n terms of series $\sum_{n=1}^{\infty} a_n$
 $s_n = a_1 + a_2 + \dots + a_n$

s_n converges if and only if these?
 $\{s_n\}$ converges iff by Cauchy general principle of convergence of seqⁿ

$$|s_n - s_m| < \epsilon$$

$$|a_m + a_{m+1} + \dots + a_n| < \epsilon$$

Ques. Show that the series $\sum_{n=1}^{\infty} \frac{1}{n}$ is not convergent.
 The given series is $\sum_{n=1}^{\infty} \frac{1}{n}$

$$a_n = \frac{1}{n} \rightarrow \frac{1}{n+1} \rightarrow \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} a_n = \frac{1}{n} \neq 0$$

$\sum_{n=1}^{\infty} a_n$ is not convergent.

Convergence or divergence of geometric series
 The geometrical series $a + ar + ar^2 + \dots$
 $s_n = a + ar + ar^2 + \dots + ar^{n-1}$
 $= a(1 - r^n) / (1 - r)$

Converges if $|r| < 1$

If $|r| < 1$ then $r^n \rightarrow 0$ as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} s_n = \frac{a}{1-r} \quad \text{which is unique and finite.}$$

Diverges if $|r| \geq 1$

If $|r| > 1$ then $r^n \rightarrow \infty$ as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{a(1 - r^n)}{1 - r} = \infty$$

The given series is divergent.

If $|r| = 1$, then $s_n = a + ar + ar^2 + \dots + ar^{n-1}$

$$\lim_{n \rightarrow \infty} s_n = \infty$$

the series is divergent

③ oscillate finitely if $u = -1$.
If $u = -1$ then $n \rightarrow \infty$
 $s_n = a - a + a - a + \dots$
 $\Rightarrow a$ if n is odd
 $\Rightarrow 0$ if n is even.

s_n oscillate finitely b/w 0 and a
and series $\sum a_n$ oscillate finitely.

Series of positive term:—
A series $\sum a_n$ for which $a_n \geq 0 \forall n$

Thm A positive term series either converges or diverges to ∞ .

Proof let $\sum a_n$ be series of positive term
st $a_n \geq 0$ denote partial sum of it
first n term.
 $s_{n+1} = a_1 + \dots + a_{n+1}$
 $s_{n+1} \geq a_1 + \dots + a_n$
 $s_{n+1} \geq s_n$

$s_{n+1} \geq a_1 + \dots + a_n$
 $s_n - s_{n+1} \leq a_n \leq 0$
 $s_n > s_{n+1}$

s_n is monotonically increasing s_n .

General test for the convergence of positive term series.

Thm A necessary and sufficient condition for the convergence of a positive term series $\sum a_n$ is that

the s_n of the partial sum of the series defined by $s_n = a_1 + \dots + a_n$ is bounded
 $s_{n+1} = a_1 + \dots + a_{n+1}$
 $s_{n+1} - s_n = a_{n+1} \geq 0$
 $s_{n+1} > s_n$

s_n is monotonically increasing
Condition is necessary.

Every monotonically increasing s_n which is bounded above is convergent.

s_n is bounded above and series $\sum a_n$ converges.

Condition is sufficient.
Let the series $\sum a_n$ be given
 s_n is bounded above by every q .
 s_n is bounded above.
Bounded above.

Comparison Test $\rightarrow$

Thm If $\sum a_n$ and $\sum b_n$ are two series of positive term and $a_n \leq b_n$ for all n then both the series $\sum a_n$ and $\sum b_n$ converge together.
If the series $\sum a_n$ and $\sum b_n$ are of positive term and $a_n \geq 0$ and $b_n \geq 0$

$l < \infty$

Choose $\epsilon > 0$

$$\lim_{n \rightarrow \infty} \frac{a_n - l}{b_n} = 0$$

$$l - \epsilon < a_n < l + \epsilon$$

$$(l - \epsilon) b_n < a_n < (l + \epsilon) b_n$$

then $a_n < l + \epsilon b_n$
Sum and $\sum b_n$ converge together

$$a_n = \frac{1}{n} \text{ and } b_n = \frac{1}{n^2}$$

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

$\sum a_n$ and $\sum b_n$ don't converge or

converge together.

$$a_n = \frac{1}{n^2} \quad b_n = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{1/n^2}{1/n} = 0$$

we can say $\sum a_n$ and $\sum b_n$ converge.

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$$

Hyper harmonic series or p -series.
The series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ converges if $p > 1$ and diverges if $p \leq 1$.

① Converges if $p > 1$.

② Diverges if $p \leq 1$.
We take $p=1$ as an example, not even an integer.

$$p=1$$

$$\frac{1}{2^p} + \frac{1}{3^p} < \frac{1}{2^p} + \frac{1}{2^p} = \frac{2}{2^p} = \frac{1}{2^{p-1}}$$

$$\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} < \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} = \frac{4}{4^p} = \frac{1}{4^{p-1}}$$

$$\frac{1}{(2n)^p} + \frac{1}{(2n+1)^p} < \frac{1}{(2n)^p} + \frac{1}{(2n)^p} = \frac{2}{(2n)^p} = \frac{1}{2^{p-1} n^{p-1}}$$

Adding inequalities

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{2^{p-1} n^{p-1}}$$

RHS is a geometrical series

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$$\sum_{k=2n}^{4n} \frac{1}{k^p} < \frac{1}{1 - \frac{1}{2^{p-1}}}$$

$\frac{1}{2} + \frac{1}{2} > \frac{1}{2} + \frac{1}{2} = \frac{1}{2}$
 $\frac{1}{2} + \frac{1}{2} > \frac{1}{2}$

Then we $y_3 + y_4 > y_2$

$y_{2n-1} - y_{2n} > y_2$
 absolutely alone inequality

$y_{2n} > y_2 + y_3$
 $y_{2n} > y_2$

$\sum_{n=1}^{\infty} y_n$ is divergent to ∞

Ques III $p < 1$ or $np > 1$

$\sum_{n=1}^{\infty} y_n$ is divergent $\sum_{n=1}^{\infty} y_n$ is divergent

By comparison test $\sum_{n=1}^{\infty} y_n$ is divergent

Ques Show that the series $\sum_{n=1}^{\infty} (y_n)^2$ is convergent

Let $y = (y_n)^2$
 $y_{2n} \geq y_{2n-1} \geq \frac{1}{n} y_{2n-1} \geq \frac{1}{n}$

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

$\sum_{n=1}^{\infty} y_n \geq \sum_{n=1}^{\infty} \frac{1}{n}$

$\lim_{n \rightarrow \infty} y_n \neq 0$

$\lim_{n \rightarrow \infty} (y_n)^2 \neq 0$

Let $\sum$ can be given series

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

$\lim_{n \rightarrow \infty} \frac{1}{(n^2)^2} = 0$

$\sum_{n=1}^{\infty} a_n$ is a series of positive term
 $\lim_{n \rightarrow \infty} a_n \neq 0$

the series $\sum_{n=1}^{\infty} a_n$ is divergent

Ques. Test the convergence of series

solⁿ

$y_1, y_2, y_3, \dots$
 $\sum_{n=1}^{\infty} a_n$ be given series
 $a_n = \frac{n!}{n!} = 1$

$a_n = \frac{(2-n)}{(1+n)} \cdot \frac{(1+2n)}{(1+n)}$

$\lim_{n \rightarrow \infty} a_n = 2$ which is non zero

By comparison test the two series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ behave alike

$\sum_{n=1}^{\infty} a_n \geq \sum_{n=1}^{\infty} b_n$ is left by part

$\sum_{n=1}^{\infty} a_n$ is also convergent

Ques

1

Test the convergence of following series

$\sum_{n=1}^{\infty} \sqrt{n^4 + 1} - \sqrt{n^4 - 1}$

$n^4 + 1 - (n^4 - 1) = 2$

$\sqrt{n^4 + 1} + \sqrt{n^4 - 1} \geq \sqrt{n^4 + 1} + \sqrt{n^4 - 1}$

$$\log(\log n) > \frac{1}{2} \log n$$

$$\log(\log \log n) > \frac{1}{2} \log \log n$$

$$\log n > \log n^2$$

$$\log n < \frac{1}{n^2}$$

$$\frac{1}{n^2}$$

By Comparison Test, $\sum_{n=2}^{\infty} \frac{1}{n^2}$ is also Convergent.

Chapter - 4.

Infinite Series (continued)

① D'Alembert's ratio test $\rightarrow$

If $\sum_{n=1}^{\infty} a_n$ is a series of positive term.

Let $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = l$, then

① for $l < 1$, the series is convergent

② for $l > 1$, the series is divergent

③ for $l = 1$, the series is indeterminate

④ for $l = 1$, non-terminating, the test fails

Part - 1. If $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1$.

for each $\epsilon > 0$, a positive integer m .

$$\left| \frac{a_{n+1}}{a_n} - 1 \right| < \epsilon$$

$$1 - \epsilon < \frac{a_{n+1}}{a_n} < 1 + \epsilon$$

Case I If $l > 1$

$$\text{Choose } \epsilon > 0 \text{ st } l - \epsilon > 1$$

$$\frac{a_{n+1}}{a_n} > l - \epsilon$$

$$\frac{a_{n+1}}{a_n} > R \quad R = l - \epsilon > 1$$

$$n = m, m+1, \dots, n-1$$

$$\frac{a_{n+1}}{a_n} > R$$

$$\frac{a_{n+1}}{a_n} > R$$

$$\frac{a_{n+1}}{a_n} \geq R$$

Multiply the above $(n-m)$ inequality

$$\frac{a_{n+1}}{a_n} > R^{n-m}$$

$$\frac{a_{n+1}}{a_n} < R^{n-m}$$

$$a_n < \frac{a_m}{R^{n-m}}$$

$$R^{n-m}$$

$$a_n < (a_m)^{1/n} \cdot R^n$$

Taking $a_m < R^m \cdot R^n$

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

$$R < 1$$

Case II If $R < 1$

$$R < 1$$

$$a_m / a_{m+1} < R + \epsilon$$

$$a_m / a_{m+1} < R$$

$$n \geq m, m+1 \rightarrow n+1$$

$$a_m / a_{m+1} < R$$

$$a_{m+1} / a_{m+2} < R$$

$$a_{n+1} / a_n < R$$

multiplying above (n-m)

$$a_m / a_n < R^{n-m}$$

$$a_m / a_n > R^{n-m}$$

$$a_n > a_m / R^{n-m}$$

$$a_n > a_m \cdot R^{m-n}$$

$$a_m \cdot R^n = \sqrt[n]{a_m}$$

$$a_m > R^n \cdot \frac{1}{R^n}$$

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

$$\frac{1}{R-1}$$

Case III

$$\text{If } R = \infty \quad \lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \infty$$

$$a_m / a_{m+1} > R$$

$$n \geq m, m+1 \rightarrow n+1$$

$$a_m / a_{m+1} > R$$

$$a_{n+1} / a_n > R$$

multiplying above (n-m) in equalities

$$a_m / a_n > R^{n-m}$$

$$a_n < R^{n-m} \cdot a_m$$

$$a_n < R^{n-m} \cdot a_m$$

$$a_m \cdot a_n = R^{n-m}$$

$$a_n < R^{n-m} (R^{m-n})$$

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

$\sum a_n$ is also Cgt

IV

If $R = 1$ then $a_m / a_{m+1} = 1$

by $\sum a_n$ may Cgt or diverge series

$$a_m \geq R^n$$

$$a_m \geq \frac{1}{n!}$$

$$a_m \geq \frac{1}{n!}$$

$$a_m \geq \frac{1}{n!}$$

$$a_m \geq \frac{1}{n!} \quad \text{for } \sum a_n = \frac{1}{n!} \quad \text{Series}$$

like $a_n \geq \frac{1}{n!}$ Cgt diverge series

Ques Examine the convergence or divergence of the series $(\frac{1}{3})^2 + (\frac{1}{3})^4 + (\frac{1}{3})^6 + \dots$

A The given series is $\sum_{n=1}^{\infty} (\frac{1}{3})^{2n}$

$$a_n = \left(\frac{1 \cdot 2 \cdot 3 \dots n}{3 \cdot 5 \cdot 7 \dots (2n+1)} \right)^2$$

$$a_{n+1} = \left(\frac{1 \cdot 2 \cdot 3 \dots (n+1)}{3 \cdot 5 \cdot 7 \dots (2n+3)} \right)^2$$

$$\frac{a_{n+1}}{a_n} = \left(\frac{(n+1)}{(2n+3)} \right)^2$$

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \left(\frac{1}{2} \right)^2 = \frac{1}{4} < 1$$

By D'Alembert's Ratio Test.

Ques Test the following series for convergence

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

sol Negating the first term of the series

$$a_n = \frac{1}{n^2} + \frac{1}{n^4} + \dots + \frac{1}{n^{2n}}$$

$$(1 + \frac{1}{n^2})^2 > \frac{1}{n^2}$$

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

By D'Alembert's Ratio Test.

Ques Examine the convergence or divergence of the series $\sum_{n=1}^{\infty} \frac{1}{n^2}$

A The given series is $\sum_{n=1}^{\infty} \frac{1}{n^2}$

By Comparison Test $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent,

as it is also convergent.

The given series is convergent.

(b)

(c)

If $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = L$, then the series $\sum_{n=1}^{\infty} a_n$ is convergent if $L < 1$ and divergent if $L > 1$.

for given $\epsilon > 0$, $\exists$ a positive integer N such that $|a_n - L| < \epsilon$ for $n > N$.

(d)

If $L < 1$, $L < 1 - \epsilon < 1$ for some $\epsilon > 0$.

but $L < 1$

so $|a_n - L| < 1 - L$ for $n > N$.

being a geometric series with common ratio $L < 1$.

$\sum_{n=1}^{\infty} a_n$ is Cgt.

Case II - If $x > 1$ $\lim_{n \rightarrow \infty} (a_n)^{1/n} = x > 1$

$(a_n)^{1/n} > (x-1)$

put $1-(x-1) = k$
 $(a_n)^{1/n} > k$

$k > 1$ so $\sum_{n=1}^{\infty} k^n$ being a geometric series

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

(b) $\lim_{n \rightarrow \infty} (a_n)^{1/n} = \infty$
 $(a_n)^{1/n} \geq k$
 $a_n \geq k^n$

$\sum_{n=1}^{\infty} k^n$ being a geometric series with common ratio $= k > 1$ so

By Comparison Test $\sum_{n=1}^{\infty} a_n$ is divergent

Case III - the convergence of series

$x < 1$ $\lim_{n \rightarrow \infty} (a_n)^{1/n} = x < 1$

So the given series is $\sum_{n=1}^{\infty} (a_n)^{1/n}$

decreasing term and remaining series is bounded by $\sum_{n=1}^{\infty} a_n$

$a_n = \left(\frac{n+1}{n+2}\right)^n x^n$

$(a_n)^{1/n} = \left(\frac{n+1}{n+2}\right) x = \left[\frac{1+1/n}{1+2/n}\right] x$

$\lim_{n \rightarrow \infty} (a_n)^{1/n} = x$

By Cauchy's Root Test, the given series is Cgt if $x < 1$ and div.

if $x > 1$ Test fails $x > 1$
if $x = 1$ $a_n = \left(\frac{n+1}{n+2}\right)^n = \frac{(1+1/n)^n}{(1+2/n)^n}$

$\lim_{n \rightarrow \infty} a_n = \frac{e}{e^2} = \frac{1}{e} \neq 0$

given positive term series is divergent when $x = 1$.

the series is Cgt when $x < 1$ and diverges when $x \geq 1$.

Raabe's Test $\rightarrow$ If $\sum_{n=1}^{\infty} a_n$ is a series of positive term st $\lim_{n \rightarrow \infty} n(a_n)^{1/n} = l$

then the series is $\sum_{n=1}^{\infty} a_n$ convergent if $l > 1$ and divergent if $l < 1$

Proof Case I If $l > 1$ convergent if $l > 1$

a number $p > 0$ st $l > p > 1$

let $b_n = \frac{1}{n^p}$ $\therefore \sum_{n=1}^{\infty} b_n$ is Cgt.

$\sum_{n=1}^{\infty} a_n$ will be Cgt or div if $a_n > b_n$ or $a_n < b_n$

$$\frac{a_n}{a_{n+1}} > \frac{(n+1)^p}{n^p} \cdot n.$$

$$\frac{a_n}{a_{n+1}} > (1 + \frac{1}{n})^p$$

$$\frac{a_n}{a_{n+1}} > 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\frac{a_n}{a_{n+1}} > 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\frac{a_n}{a_{n+1}} > 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) \geq \lim_{n \rightarrow \infty} \left(1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots \right)$$

$\Rightarrow p > 1$ which is true.

$\sum a_n$ is gt .

Case II

Check a real number p st $p < 1$

$b_n = \frac{1}{n^p}$ then $\sum b_n$ diverges

$\sum a_n$ will be divergent if $\frac{a_n}{a_{n+1}} < \frac{b_n}{b_{n+1}}$

$$\frac{a_n}{a_{n+1}} < \left(\frac{n+1}{n} \right)^p$$

$$\frac{a_n}{a_{n+1}} < \left(1 + \frac{1}{n} \right)^p$$

$$\frac{a_n}{a_{n+1}} < 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\frac{a_n}{a_{n+1}} < 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\frac{a_n}{a_{n+1}} < 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) < \lim_{n \rightarrow \infty} \left(1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots \right)$$

Logarithmic Test I.

If the series $\sum a_n$ is a positive term series n_1 then the series is gt if $\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = l$ and divergent if $l < 1$

Proof case I $l > 1$

a real number p st $l > p > 1$

If $b_n = \frac{1}{n^p}$ then $\sum b_n$ is gt if $p > 1$ then $\sum a_n$ also be gt if.

$$\frac{a_n}{a_{n+1}} > \frac{b_n}{b_{n+1}}$$

$$\frac{a_n}{a_{n+1}} > \left(\frac{n+1}{n} \right)^p$$

$$\frac{a_n}{a_{n+1}} > \left(1 + \frac{1}{n} \right)^p$$

$$\log \left(\frac{a_n}{a_{n+1}} \right) > \log \left(1 + \frac{1}{n} \right)^p$$

$$\log \left(\frac{a_n}{a_{n+1}} \right) > p \log \left(1 + \frac{1}{n} \right)$$

$$n \log \left(\frac{a_n}{a_{n+1}} \right) > np \log \left(1 + \frac{1}{n} \right)$$

$$n \log \left(\frac{a_n}{a_{n+1}} \right) > p \left(1 - \frac{1}{2n} + \frac{1}{3n^2} - \dots \right)$$

As $n \log \frac{1}{a_{n+1}}$ if

has $n \log \frac{1}{a_{n+1}} \rightarrow \infty$ then

$\sum a_n$ converges

The series

Converges

If $\sum a_n$ converges then $\sum a_{n+1}$ also converges

The series $\sum a_n$ will also diverge

$\frac{a_n}{a_{n+1}} < \frac{1}{L}$

$\frac{a_n}{a_{n+1}} < \left(\frac{1}{L}\right)^n$

$\log \frac{a_n}{a_{n+1}} < \log \left(\frac{1}{L}\right)^n$

$n \log \frac{a_n}{a_{n+1}} < n \log \left(\frac{1}{L}\right)^n$

$n \log \frac{a_n}{a_{n+1}} < n \log \left(\frac{1}{L}\right)^n$

$n \log \frac{a_n}{a_{n+1}} < n \log \left(\frac{1}{L}\right)^n$

$n \log \frac{a_n}{a_{n+1}} < n \log \left(\frac{1}{L}\right)^n$

$L < 1$

the series $\sum a_n$ diverges

Ques.

Test the convergence of the series

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

Let the given series be denoted by

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

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

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

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

By D'Alembert's ratio test

is $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} > 1$ then $\sum a_n$ converges

At $n=1$ $\frac{a_n}{a_{n+1}} = \frac{1^2 + 2 \cdot 1 + 1 + 2^{1+1}}{1^2 + 2^1} = \frac{6}{3} = 2$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$\frac{a_n}{a_{n+1}} = \frac{n^2 + 2n + 1 + 2^{n+1}}{n^2 + 2^n}$

$$\lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^n = \frac{e}{4} > 1$$

By Ratio Test - $\sum a_n$ is lgt

By Ratio Test - $\sum a_n$ is lgt

Ans

Test the convergence of the series

$$\frac{1}{1+x} + \frac{x^2}{3x} + \dots$$

Ans Negating the first term

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

$$\frac{a_n}{a_{n+1}} = \frac{(n+2)^{n+1}}{(n+1)^{n+1}} \cdot \frac{1}{x} = \left(\frac{n+2}{n+1} \right)^{n+1} \cdot \frac{1}{x}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \lim_{n \rightarrow \infty} \left(\frac{n+2}{n+1} \right)^{n+1} \cdot \frac{1}{x} = \frac{e}{x}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \frac{e}{x} > 1 \quad \text{if } x < e$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \frac{e}{x} < 1 \quad \text{if } x > e$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \frac{e}{x} = 1 \quad \text{if } x = e$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \frac{e}{x} > 1 \quad \text{if } x < e$$

Ans when $x > e \Rightarrow \frac{e}{x} < 1$ series

By D'Alembert's Ratio Test

$\sum a_n$ converges if $x < e$

Case II when $\frac{e}{x} < 1 \Rightarrow x > e$

By D'Alembert's Ratio Test $\sum a_n$ diverges if $x > e$

Case III

$$\frac{e}{x} = 1 \quad x = e$$

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

$$\log \frac{a_n}{a_{n+1}} = \log \left(\frac{n+2}{n+1} \right)^{n+1} \cdot \frac{1}{x} = \log \left(\frac{n+2}{n+1} \right)^{n+1} - \log x$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \lim_{n \rightarrow \infty} \left(\log \left(\frac{n+2}{n+1} \right)^{n+1} - \log x \right) = \log e - \log x$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log e - \log x = \log \left(\frac{e}{x} \right)$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log \left(\frac{e}{x} \right) > 0 \quad \text{if } x < e$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log \left(\frac{e}{x} \right) < 0 \quad \text{if } x > e$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log \left(\frac{e}{x} \right) = 0 \quad \text{if } x = e$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log \left(\frac{e}{x} \right) > 0 \quad \text{if } x < e$$

$$\lim_{n \rightarrow \infty} \log \frac{a_n}{a_{n+1}} = \log \left(\frac{e}{x} \right) < 0 \quad \text{if } x > e$$

$$n \log \frac{a_n}{a_{n+1}} = \lim_{n \rightarrow \infty} \left(-\frac{1}{2} - \frac{3}{2n} - \right) = -\frac{1}{2}$$

with the test $\sum_{n=1}^{\infty} a_n$ diverges.

Series converges if $x \geq e$

Ques Converges of the series $\sum_{n=1}^{\infty} \frac{n!}{(n+1)^n} x^n$

$$a_n = \frac{n!}{(n+1)^n} x^n$$

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

$$= \frac{(n+1)}{(n+2)} \cdot \frac{(n+1)^n}{(n+2)^n} x$$

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{2} x$$

$$\left(\frac{1}{2} x \right)^n \cdot \frac{1}{n} \geq \frac{1}{e} x$$

Concl $\frac{1}{e} x > 1$ or $x < 1$ or $x < \frac{1}{e}$

By D'Alembert's Ratio Test

$\sum_{n=1}^{\infty} a_n$ converges if $x < \frac{1}{e}$

Ques V. when $\frac{1}{e} < 1$ or $x > 1$ or $x > e$

By D'Alembert's Ratio Test

III when $\frac{1}{e} > 1$ or $x > 1$ or $x > e$

D'Alembert's Ratio Test fails

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

$$\log \frac{a_{n+1}}{a_n} = \log \left(\frac{(n+1)}{(n+2)} \cdot \frac{(n+1)^n}{(n+2)^n} x \right)$$

$$\log \left(\frac{(n+1)}{(n+2)} \cdot \frac{(n+1)^n}{(n+2)^n} x \right) = \log \left(\frac{(n+1)^{n+1}}{(n+2)^{n+1}} x \right)$$

$$= \log \left(\frac{(n+1)^{n+1}}{(n+2)^{n+1}} \right) + \log x$$

$$= \frac{1}{n} \left(\log \left(\frac{(n+1)^{n+1}}{(n+2)^{n+1}} \right) \right)$$

$$n \log \frac{a_{n+1}}{a_n} = \log \left(\frac{(n+1)^{n+1}}{(n+2)^{n+1}} \right)$$

$$\lim_{n \rightarrow \infty} n \log \frac{a_{n+1}}{a_n} = \log \left(\frac{1}{2} \right) < 0$$

By logarithmic test $\sum_{n=1}^{\infty} a_n$ converges

Concl if $x < \frac{1}{e}$ or $x < \frac{1}{e}$

Th^mDe Morgan's and Bertrand's Test
If $\sum_{n=1}^{\infty} a_n$ is a series of positive terms such that

$$\lim_{n \rightarrow \infty} \left[n \cdot \left(\frac{a_n}{a_{n+1}} - 1 \right) \right] \log n = L, \text{ the}$$

the series is

① convergent if $L > 1$ ② divergent if $L < 1$.Proof case 1 when $L > 1$.Choose $p > 1$ st $L > p > 1$.

$$\sum_{n=1}^{\infty} b_n \text{ is a series}$$

$$b_n = \frac{1}{n^p} \text{ is a series}$$

$$a_{n+1} > a_n \log(a_{n+1})^p / n \log n^p$$

$$(1 + \frac{1}{n}) \left[\frac{\log n (1 + \frac{1}{n})}{\log n} \right]^p =$$

$$= (1 + \frac{1}{n}) \left[\frac{\log n + \log(1 + \frac{1}{n})}{\log n} \right]^p$$

$$(1 + \frac{1}{n}) \left[\frac{\log n + \log(1 + \frac{1}{n})}{\log n} \right]^p$$

$$(1 + \frac{1}{n}) \left[\frac{\log n + \frac{1}{n} - \frac{1}{2n^2} + \dots}{\log n} \right]^p$$

$$\frac{a_n}{a_{n+1}} \geq 1 + \frac{1}{n} + \frac{p}{2n^2} + \frac{p(p-1)}{2n^3} + \dots$$

$$n \left(\frac{a_n}{a_{n+1}} - 1 \right) > 1 + \frac{p}{2} + \frac{p(p-1)}{2n} + \dots$$

$$n \left(\frac{a_n}{a_{n+1}} - 1 \right) > 1 + \frac{p}{2} + \frac{p(p-1)}{2n} + \dots$$

$$\log n \left(n \left(\frac{a_n}{a_{n+1}} - 1 \right) \right) > p + \frac{p(p-1)}{2n} + \dots$$

$$\lim_{n \rightarrow \infty} \log n \left[n \left(\frac{a_n}{a_{n+1}} - 1 \right) \right] > p$$

Case 2 when $L < 1$
 $\sum_{n=1}^{\infty} a_n$ is divergent if $L < 1$

Test the convergence of series
 $\frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \dots$ (or > 0)

Self
 Neglecting the first term
 $a_n = \frac{1}{2^n}$

$$a_{n+1} = \frac{1}{2^{n+1}} = \frac{1}{2 \cdot 2^n} = \frac{1}{2} a_n$$

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

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = 2$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = 2 > 1 \Rightarrow \sum_{n=1}^{\infty} a_n < \infty$$

Case 3 when $L = 1$
 $\sum_{n=1}^{\infty} a_n$ is not decided by Ratio Test.

Case 4 when $L = 1$
 $\sum_{n=1}^{\infty} a_n$ is not decided by Ratio Test.

Case II when $\frac{1}{x} < 1 \Rightarrow x > 1$

$\sum a_n$ is divergent by Ratio Test.

Case III

when $\frac{1}{x} = 1 \Rightarrow x = 1$

Ratio Test is not applicable

$$\frac{a_n}{a_{n+1}} = \frac{(2n+1)^2}{(2n+3)^2} \cdot x \cdot (2n+3)$$

$$= \frac{4n^2 + 4n + 1}{4n^2 + 12n + 9}$$

$$\lim_{n \rightarrow \infty} \frac{4n^2 + 4n + 1}{4n^2 + 12n + 9} = 1$$

$$= \frac{4n^2 + 4n + 1}{4n^2 + 12n + 9} = 1$$

$$\lim_{n \rightarrow \infty} \frac{4n^2 + 4n + 1}{4n^2 + 12n + 9} = 1$$

$$\lim_{n \rightarrow \infty} \frac{4n^2 + 4n + 1}{4n^2 + 12n + 9} = 1$$

$$\frac{a_n}{a_{n+1}} = \frac{n(4 + \frac{1}{n})}{n(4 + \frac{12}{n} + \frac{9}{n^2})}$$

$$\lim_{n \rightarrow \infty} \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}} = 1$$

$$\lim_{n \rightarrow \infty} \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}} = 1$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4}{4} = 1$$

Ratio Test is not applicable

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$= \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$= \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

Multiply by n

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$= \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$= \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

Take $\lim_{n \rightarrow \infty}$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$\lim_{n \rightarrow \infty} \left(\frac{a_n}{a_{n+1}} \right) = \frac{4 + \frac{1}{n}}{4 + \frac{12}{n} + \frac{9}{n^2}}$$

$$\left(\frac{4}{4} \right) \cdot 0 < 0 < 1$$

By D'Alembert's Test the

Series $\sum_{n=1}^{\infty} a_n$ is divergent.

Series is $\sum_{n=1}^{\infty} a_n$ and diverges

Known Test

Thm

If $\sum_{n=1}^{\infty} a_n$ is a series of positive terms & a_n $\downarrow$ as $n \rightarrow \infty$ then $\sum_{n=1}^{\infty} a_n$ is bounded & $\sum_{n=1}^{\infty} a_n$ is bounded & $\sum_{n=1}^{\infty} a_n$ is bounded & $\sum_{n=1}^{\infty} a_n$ is bounded.

Proof: If it is given that $a_n = \frac{1}{n} + \frac{1}{n^2}$ then $\sum_{n=1}^{\infty} a_n$ is bounded.

$\sum_{n=1}^{\infty} a_n$ is bounded

$$1/n \leq 1$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$a_n = \frac{1}{n} + \frac{1}{n^2}$$

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

$$\lim_{n \rightarrow \infty} \left(\frac{1}{n} + \frac{1}{n^2} \right) = 0$$

By Ratio Test $\sum_{n=1}^{\infty} a_n$ is bounded & $\sum_{n=1}^{\infty} a_n$ is bounded & $\sum_{n=1}^{\infty} a_n$ is bounded.

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

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

Multiply by $\log n$

$$\sum_{n=1}^{\infty} a_n \log n = \sum_{n=1}^{\infty} \left(\frac{1}{n} + \frac{1}{n^2} \right) \log n$$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{n} + \frac{1}{n^2} \right) \log n = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log n = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{n^2} \log n = 0$$

By Divergence and Bernoulli's Test $\sum_{n=1}^{\infty} a_n$ is divergent.

Ques.

Test for convergence, the series $\sum_{n=1}^{\infty} \left(\frac{1}{2} + \frac{1}{2^n} \right)^n$

Neglecting first term $\sum_{n=1}^{\infty} \left(\frac{1}{2} + \frac{1}{2^n} \right)^n$

$$a_n = \left(\frac{1}{2} + \frac{1}{2^n} \right)^n$$

$$a_{n+1} = \left(\frac{1}{2} + \frac{1}{2^{n+1}} \right)^{n+1}$$

$$\frac{a_{n+1}}{a_n} = \frac{\left(\frac{1}{2} + \frac{1}{2^{n+1}} \right)^{n+1}}{\left(\frac{1}{2} + \frac{1}{2^n} \right)^n}$$

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

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \left(\frac{1 + \frac{1}{2^{n+1}}}{1 + \frac{1}{2^n}} \right)^{n+1} = 1$$

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \left(\frac{1 + \frac{1}{2^{n+1}}}{1 + \frac{1}{2^n}} \right)^{n+1} = 1$$

At present's position first is not applicable

$$\frac{a_n}{a_{n+1}} = \left(1 + \frac{1}{n}\right)^{\beta} \left(1 + \frac{1}{2n}\right)$$

$$= \left(1 + \frac{\beta}{n} + \frac{1}{2n}\right)$$

$$= \left(1 + \frac{\beta}{n} + \frac{1}{2n}\right)$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = 1 + \frac{\beta}{n} + \frac{1}{2n} \rightarrow \left(\frac{1}{n}\right)$$

of $\left(\frac{1}{n}\right)$ is greater power of $\frac{1}{n}$

$$\frac{a_n}{a_{n+1}} = 1 + \frac{\beta}{n} + \frac{1}{2n} + o\left(\frac{1}{n}\right)$$

By given test the series is $\sum \frac{1}{n^2} > 1$ $\beta > 2$ and $\lim_{n \rightarrow \infty} \frac{1}{n^2} < 1$

Ques. If x, y, z, β are all positive numbers convergence of the hypergeometric series

$$1 + \frac{\alpha\beta}{1 \cdot 2} x + \frac{\alpha(\alpha+1)\beta(\beta+1)}{1 \cdot 2 \cdot 3} x^2 + \dots$$

solⁿ All term in given series are positive
Necessary first term has to be

$$a_n = \frac{\alpha(\alpha+1)\beta(\beta+1)}{1 \cdot 2 \cdot 3 \cdot 4} x^4 = \frac{(\alpha+1)\beta}{(1+2n)} x^{n+1}$$

$$\frac{a_{n+1}}{a_n} = \frac{(\alpha+1)\beta}{(1+2n)} x^{n+1} \cdot \frac{1}{x^n} = \frac{(\alpha+1)\beta}{(1+2n)} x$$

$$\frac{a_n}{a_{n+1}} = \frac{(n+1)(\beta+n)}{(n+1)(\beta+n)} \cdot \frac{1}{n} = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

By Ratio Test $\sum_{n=1}^{\infty} a_n$ is $\sum_{n=1}^{\infty} \frac{1}{n}$ divergent $\lim_{n \rightarrow \infty} \frac{1}{n} < 1$

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

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

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

$$\frac{a_n}{a_{n+1}} = \left(1 + \frac{\beta}{n}\right) \left(1 + \frac{\beta}{n}\right)$$

of $\left(\frac{1}{n}\right)$ is greater power of $\frac{1}{n}$

$$\frac{a_n}{a_{n+1}} = 1 + \frac{\beta}{n} + \frac{\beta^2}{n^2} + o\left(\frac{1}{n}\right)$$

$$= 1 + \frac{1+\beta-\alpha-\beta}{n} + o\left(\frac{1}{n}\right)$$

By given test $\sum_{n=1}^{\infty} a_n$ Converges if

$$1 + \beta - \alpha - \beta > 1 \quad \beta > \alpha + \beta \text{ and}$$

$$\beta - \alpha > \alpha + \beta \text{ div. } \beta < \alpha + \beta$$

Cauchy's Condensation test -
If $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} 2^n a_{2^n}$ converge or not diverges together.

Proof let S_m and S_n denote the n th partial sum of the series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} 2^n a_{2^n}$.

$$S_m = a_1 + a_2 + \dots + a_m$$

$$S_n = 2a_1 + 2a_2 + \dots + 2^n a_{2^n}$$

Ans Let the series $\sum_{n=1}^{\infty} 2^n a_{2^n}$ be convergent
The S_n is n th partial sum and bounded
 $S_n \leq M$

$$S_n = a_1 + a_2 + \dots + a_m$$

$$= a_1 + a_2 + \dots + a_{2^k} + a_{2^k+1} + \dots + a_{2^{k+1}}$$

$$\leq a_1 + \dots + a_{2^k} + a_{2^k+1}$$

$$= a_1 + 2a_2 + \dots + 2^k a_{2^k} + a_{2^k+1}$$

$$= a_1 + 6a_2 + a_{2^k+1} + a_{2^k+2}$$

$$\leq a_1 + 6a_2 + a_1$$

$$S_n \leq 2a_1 + 6a_2$$

$$\leq 8a_1 + 4a_2$$

The S_n is bounded above and convergent.

The series $\sum_{n=1}^{\infty} a_n$ is convergent

Case II

Let the series $\sum_{n=1}^{\infty} 2^n a_{2^n}$ be divergent.
The S_n is n th partial sum and divergent to ∞
The S_n is unbounded above
 $S_n = a_1 + \dots + a_{2^k} + a_{2^k+1} + \dots + a_{2^{k+1}}$

$$\geq (a_1 + a_2 + \dots + a_{2^k}) + (a_{2^k+1} + a_{2^k+2} + \dots + a_{2^{k+1}})$$

$$= (a_1 + \dots + a_{2^k}) + (a_{2^k+1} + a_{2^k+2} + \dots + a_{2^{k+1}})$$

$$a_1 + \frac{1}{2}(2a_2 + 2a_3 + \dots + 2a_{2^k})$$

$$a_1 + \frac{1}{2}S_n$$

But S_n is subseqⁿ of S_n
 S_n is divergent to ∞
The series $\sum_{n=1}^{\infty} a_n$ is divergent.

Proof using Cauchy's Condensation test, discuss convergence of the series $\sum_{n=1}^{\infty} \ln(\ln n)^p$
Ans let $a_n = \ln(\ln n)^p$

Case (i) when $p \leq 0$

$$\ln(\ln n)^p \geq \frac{1}{n} \quad \forall n \geq 2$$

As $\sum_{n=2}^{\infty} \frac{1}{n}$ is divergent, so by comparison test $\sum_{n=2}^{\infty} \ln(\ln n)^p$ is divergent.

Case (ii) when $p > 0$

$\ln(\ln n)^p > 0$ an increasing S_n
an is a decreasing S_n
 $a_n > a_{n+1} > 0 \quad \forall n \geq 2$

By Cauchy's Condensation test

the series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} a_n^2$ converge and $\sum_{n=1}^{\infty} a_n$ diverge together

$$\sum_{n=1}^{\infty} a_n^2 = \sum_{n=1}^{\infty} a_n \cdot a_n = \sum_{n=1}^{\infty} (a_n \log a_n) \cdot \sum_{n=1}^{\infty} (a_n \log a_n)$$

$$= \sum_{n=1}^{\infty} (a_n \log a_n)^2 = (\log a_n)^2 \cdot \sum_{n=1}^{\infty} a_n^2$$

$\sum_{n=1}^{\infty} a_n$ is $\log$ if $p > 1$ and $\log$ if $p \leq 1$

$\sum_{n=1}^{\infty} a_n^p$ is $\log$ if $p > 1$ and $\log$ if $p \leq 1$

$\sum_{n=1}^{\infty} a_n$ is $\log$ if $p > 1$ and $\log$ if $p \leq 1$

Chapter 5 Alternating Series

A.S. $\rightarrow$ A series in which the terms are alternately positive and negative

Leibnitz's Test - The alternating series $\sum_{n=1}^{\infty} (-1)^n a_n$ converges if $a_n > 0$ and $a_n \rightarrow 0$ as $n \rightarrow \infty$

(1) $a_n > 0$ (2) $a_n \rightarrow 0$ as $n \rightarrow \infty$

$$S_{2n} - S_{2n-2} = a_{2n-1} - a_{2n-3}$$

$$= a_{2n-1} - a_{2n-3}$$

$a_n \geq a_{n+1}$ $\forall n$ and $a_n > 0$

Each term $a_n \leq a_{n-1}$

Seqⁿ a_n is bounded above

$$S_{2n+2} - S_{2n} = a_{2n+1} - a_{2n-1} > 0$$

$$S_{2n+2} \geq S_{2n} \quad \forall n$$

a_n is a monotonically increasing seqⁿ

Seqⁿ $\langle S_n \rangle$ is monotonically increasing and convergent

$$\lim_{n \rightarrow \infty} S_n = S$$

Let $S_{2n+1} = S_{2n} + a_{2n+1}$

then $S_{2n+1} = \lim_{n \rightarrow \infty} S_{2n} + \lim_{n \rightarrow \infty} a_{2n+1} = S + 0 = S$

the Seqⁿ $\langle S_n \rangle$ and $\langle S_{2n+1} \rangle$ converges to the same limit S .

$|S_{2n+1} - S| < \epsilon \quad \forall n \geq m$

$|S_{2n+1} - S| < \epsilon$ $\therefore$ some $\epsilon > 0$

let $m = \max(m_1, m_2)$

$|S_n - S| < \epsilon$ $|S_{2n+1} - S| < \epsilon$

Seqⁿ S_n converges to S

the given series is $\log$

Absolute convergence $\rightarrow$ A series $\sum_{n=1}^{\infty} a_n$ is said to be absolutely convergent if the series $\sum_{n=1}^{\infty} |a_n|$ converges

Conditional convergence $\rightarrow$ A series $\sum_{n=1}^{\infty} a_n$ is said to be conditionally convergent

Condition $\sum_{n=1}^{\infty} a_n$ is $\log$

(1) $\sum_{n=1}^{\infty} a_n$ is not absolutely convergent

Thm

Show that every absolutely ϵ series is convergent as the converse True?

Proof

Series

for $\sum_{n=1}^{\infty} |a_n|$ is ϵ +

for given $\epsilon > 0$ by Cauchy's general principle of convergence there exist a positive integer m

$$|a_m| + \dots + |a_{m+1}| < \epsilon$$

$$|a_m| + \dots + |a_n| < \epsilon$$

By triangle inequality

$$|a_m| + \dots + |a_n| \leq |a_m| + \dots + |a_{m+1}| + \dots + |a_n|$$

By Cauchy general principle of convergence it series $\sum_{n=1}^{\infty} a_n$ converges

Every absolutely ϵ series is ϵ +

converges

$$\text{The series } \sum_{n=1}^{\infty} a_n = 1 - \frac{1}{2} + \frac{1}{3} - \dots$$

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

$$\sum_{n=1}^{\infty} |a_n| = 1 + \frac{1}{2} + \frac{1}{3} + \dots = \sum_{n=1}^{\infty} \frac{1}{n}$$

$$\sum_{n=1}^{\infty} a_n \text{ is not by Dirichlet Test}$$

Thm

If $\sum_{n=1}^{\infty} a_n$ is an absolutely ϵ series then the series of its positive terms and the series of its negative terms are both convergent

Proof

$$a_n = |a_n| - |a_n|$$

Let a_n and $-a_n$ denote the sum of positive and negative terms

$$a_n = |a_n| - |a_n|$$

$$a_n = |a_n| - |a_n|$$

The series $\sum_{n=1}^{\infty} a_n$ is absolutely ϵ + both a_n and $-a_n$ tend to finite limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} |a_n|$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} |a_n| = \lim_{n \rightarrow \infty} (|a_n| + |a_n|) = \lim_{n \rightarrow \infty} (|a_n| + |a_n|)$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} |a_n| = \lim_{n \rightarrow \infty} (|a_n| + |a_n|) = \lim_{n \rightarrow \infty} (|a_n| + |a_n|)$$

Test for convergence and absolute convergence of the series $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$

The given series is $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$

$$a_n = \frac{(-1)^n \sin n}{n^3}$$

$$|a_n| = \left| \frac{(-1)^n \sin n}{n^3} \right| \leq \frac{1}{n^3}$$

$\sum_{n=1}^{\infty} \frac{1}{n^3}$ is C/L by p-test

By comparison Test $\sum_{n=1}^{\infty} |a_n|$ is also C/L

Ques Discuss the convergence and absolute

convergence of the series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} (\sqrt{n+1} - \sqrt{n-1})$$

Ans let $a_n = \frac{(-1)^{n-1}}{n} (\sqrt{n+1} - \sqrt{n-1})$

$$|a_n| = \frac{|\sqrt{n+1} - \sqrt{n-1}|}{n}$$

$$= \frac{|\sqrt{n+1} - \sqrt{n-1}|}{n} = \frac{|\sqrt{n+1} + \sqrt{n-1}|}{n(\sqrt{n+1} + \sqrt{n-1})}$$

$$= \frac{1}{n(\sqrt{n+1} + \sqrt{n-1})} = \frac{1}{n(2\sqrt{n})} = \frac{1}{2n^{3/2}}$$

$$|a_n| \leq \frac{1}{2n^{3/2}}$$

$$\sum_{n=1}^{\infty} \frac{1}{2n^{3/2}} \text{ is C/L by p-test}$$

By comparison Test $\sum_{n=1}^{\infty} |a_n|$ is also C/L

converges or diverges together. But $\sum_{n=1}^{\infty} a_n$ is C/L by p-test

$\sum_{n=1}^{\infty} |a_n|$ is also convergent

Arbitrary Series

Abel's theorem - If $\sum_{n=1}^{\infty} a_n$ is a series

of real numbers, $|a_n| \leq M$ for all n , then $\sum_{n=1}^{\infty} a_n x^n$ is a non-increasing series.

$$|a_n| \leq \frac{M}{n} \text{ or } |a_n| \leq \frac{M}{n^2}$$

Proof let S_n denote the n th partial sum

$$S_1 = a_1, S_2 = a_1 + a_2, S_3 = a_1 + a_2 + a_3, \dots$$

$$S_{n+1} = S_n + a_{n+1}$$

$$S_{n+1} - S_n = a_{n+1} \leq \frac{M}{n+1}$$

$$\sum_{k=1}^n a_k \leq S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$S_1 \leq S_n \leq S_{n+1} \leq S_{n+2} \leq \dots$$

$$\sum_{k=1}^n a_k b_k \leq M(b_1 + b_2 + \dots + b_n)$$

$$\sum_{k=1}^n a_k b_k \geq m b_1$$

$$m b_1 \leq \sum_{k=1}^n a_k b_k \leq M(b_1 + b_2)$$

$$\leq M(b_1 + b_2) = M b_n$$

$$\sum_{k=1}^n a_k b_k \leq M b_1$$

$$\sum_{k=1}^n a_k b_k \geq m b_1$$

$$m b_1 \leq \sum_{k=1}^n a_k b_k \leq M b_1$$

Abel's Test

If $\sum_{n=1}^{\infty} a_n$ is $\uparrow$ and $\sum_{n=1}^{\infty} b_n$ is monotonic and bounded, then

$$\sum_{n=1}^{\infty} a_n b_n \text{ is } \uparrow$$

Proof The Seqⁿ b_n is monotonic and

Bounded

$$b \geq \sum_{n=1}^{\infty} a_n b_n \text{ is increasing}$$

$$b_n \geq b_{n+1} \text{ if } b_n \text{ is increasing}$$

$$a_n \geq 0 \quad \forall n \quad \lim_{n \rightarrow \infty} a_n = 0$$

$$a_n - a_{n+1} = (b_n - b_{n+1}) - (b - b_{n+1}) \text{ if } b_n \text{ is increasing}$$

$$a_n - a_{n+1} \geq 0$$

$$b_n \geq \begin{cases} b - a_n \text{ if } b_n \text{ is increasing} \\ b + a_n \text{ if } b_n \text{ is decreasing} \end{cases}$$

$$a_n b_n \geq b a_n - a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \geq \begin{cases} b \sum_{n=1}^{\infty} a_n - \sum_{n=1}^{\infty} a_n b_n \\ b \sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} a_n b_n \end{cases}$$

$$\sum_{n=1}^{\infty} a_n \text{ is } \uparrow$$

$$|a_{n+1}| < \epsilon / M$$

By Abel's lemma

$$|a_n b_n| < \epsilon / M$$

$$|a_n b_n| < \epsilon / M$$

$$|a_n b_n| < \epsilon / M$$

$$\sum_{n=1}^{\infty} a_n b_n \text{ is } \uparrow$$

Duhamel's Test ->

$$\sum_{n=1}^{\infty} a_n \text{ is series of real numbers}$$

Sequence $\sum$ of partial term Bounded
and if b_n is non negative monotonically
decreasing $\sum$ tends to zero.
then the series $\sum a_n$ converges.

Proof $S_n = a_1 + a_2 + \dots + a_n$
seqⁿ $\sum$ of partial sum is Bounded.
a positive real number k st
 $|a_n| \leq k$

$$S_n = a_1 + a_2 + \dots + a_n$$

$$S_{n+1} = a_1 + a_2 + \dots + a_{n+1} = S_n + a_{n+1}$$

$$S_{n+1} - S_n = a_{n+1} = a_{n+1} - S_n$$

$$|a_{n+1}| \leq |S_{n+1} - S_n|$$

$$\leq |S_{n+1}| + |S_n|$$

$$|S_n| \leq k$$

$$|S_{n+1}| \leq k$$

$$|S_n| \leq k$$

$$|S_n| \leq k$$

Apply Abel's Lemma

$$|S_n| \leq k$$

$$|S_n| \leq k$$

$$|S_n| \leq k$$

Ques Show that series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(1 + \frac{1}{n}\right)^n$

is convergent

$$= \sum_{n=1}^{\infty} a_n b_n$$

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

$$\text{To show } \sum_{n=1}^{\infty} a_n b_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(1 + \frac{1}{n}\right)^n$$

$$|a_n| \leq \frac{1}{n}$$

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

$$|a_n| \leq \frac{1}{n}$$

$$|a_n| \leq \frac{1}{n}$$

$$|a_n| \leq \frac{1}{n}$$

$$|a_n| \leq \frac{1}{n}$$

By Leibnitz Test $\sum_{n=1}^{\infty} (-1)^{n-1} b_n$

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

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

$$\left(1 + \frac{1}{n}\right)^n = 1 + \frac{1}{n} + \frac{1}{2!} \left(\frac{1}{n}\right)^2 + \dots$$

$$= 1 + \frac{1}{n} + \frac{1}{2!} \left(\frac{1}{n}\right)^2 + \dots$$

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

$$\left(1 + \frac{1}{n}\right)^n < \left(1 + \frac{1}{n+1}\right)^{n+1}$$

$$\left(1 + \frac{1}{n}\right)^n > \left(1 + \frac{1}{n+1}\right)^{n+1}$$

$$n > n+1$$

Seqⁿ b_n is a decreasing Seqⁿ

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$$

$$\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$$

$$b_n = \frac{1}{2} < b_n < \frac{3}{2}$$

Seqⁿ b_n is bounded and

converges.

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

Ques Discuss convergence of the series

The given series is $\sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!}$

$$a_n = \frac{(n!)^2}{(2n)!}$$

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

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

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

$$= \frac{n+1}{4n+2} a_n$$

$$|a_n| = \left| \frac{n+1}{4n+2} a_n \right|$$

$$|a_n| < |a_{n+1}|$$

$$|a_n| < |a_{n+1}|$$

$$|a_n| < |a_{n+1}|$$

Case I when $\sin \theta \neq 0$

$\sum_{n=1}^{\infty} a_n$ has bounded partial sums

$$b_n = \frac{(n!)^2}{(2n)!}$$

$$b_n = \frac{(n!)^2}{(2n)!}$$

$$b_{n+1} = \frac{(n+1)!^2}{(2n+2)!}$$

$$\frac{b_{n+1}}{b_n} = \frac{(n+1)!^2}{(2n+2)!} \times \frac{(2n)!}{(n!)^2}$$

$$= \frac{(n+1)^2}{(2n+2)} \times \frac{(2n)!}{(2n+1)(2n)!}$$

$$= \frac{(n+1)^2}{2n+2} \times \frac{(2n)!}{(2n+1)(2n)!}$$

$$= \frac{(n+1)^2}{2n+2} \times \frac{(2n)!}{(2n+1)(2n)!}$$

$$= \frac{(n+1)^2}{2n+2}$$

$$= \frac{(n+1)^2}{2n+2}$$

$$= \frac{(n+1)^2}{2n+2} \times \frac{(2n)!}{(2n+1)(2n)!}$$

$$= \frac{(n+1)^2}{2n+2} \times \frac{(2n)!}{(2n+1)(2n)!}$$

$$\frac{1 + \frac{2}{n} + \frac{2}{n^2}}{1 + \frac{2}{n} + \frac{2}{n^2}}$$

$$\lim_{n \rightarrow \infty} \frac{b_n}{(n!)^2} = 1$$

$$\lim_{n \rightarrow \infty} \frac{b_n}{(n!)^2} = 1$$

By Ratio Test $\sum_{n=1}^{\infty} b_n$ converges

$$\lim_{n \rightarrow \infty} \frac{b_{n+1}}{b_n} < 1$$

$$\lim_{n \rightarrow \infty} \frac{b_{n+1}}{b_n} < 1$$

By Ratio Test $\sum_{n=1}^{\infty} b_n$ converges

By Ratio Test $\sum_{n=1}^{\infty} b_n$ converges

$$\sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!} = \text{Converges}$$

Case II

when $\theta = 2\pi n$ for any integer

$$\cos \theta = \cos(2\pi n) = 1$$

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

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

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

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

INSERTION AND REMOVAL OF PARENTHESES

Consider the series $\sum_{n=1}^{\infty} (-1)^{n-1} = 1 - 1 + 1 - 1 + \dots$

This is an oscillating series oscillating between 0 and 1. If parentheses are inserted then the new series is $(1-1) + (1-1) + \dots$

Removal of Parenthesis:-

If $\sum_{n=1}^{\infty} b_n$ be a series with parenthesis and $\sum_{n=1}^{\infty} a_n$

is the series obtained from it by removing parentheses, then it is not necessary that $\sum_{n=1}^{\infty} a_n$ is convergent or $\sum_{n=1}^{\infty} b_n$ is convergent.

Que:-

Can be brackets be removed from series:-

$$\left(1 + \frac{1}{3} - \frac{1}{2}\right) + \left(\frac{1}{5} + \frac{1}{7} + \frac{1}{9}\right) + \left(\frac{1}{11} + \frac{1}{13} - \frac{1}{6}\right) + \dots$$

without affecting its convergence?

Sol:-

$$\therefore \sum_{n=1}^{\infty} a_n = \left(1 + \frac{1}{3} - \frac{1}{2}\right) +$$

$$\left(\frac{1}{5} + \frac{1}{7} - \frac{1}{9}\right) + \left(\frac{1}{11} + \frac{1}{13} - \frac{1}{6}\right) +$$

$$+ \left(\frac{1}{17} + \frac{1}{19} - \frac{1}{21}\right) + \dots$$

$$\therefore a_n = \frac{1}{4n-3} + \frac{1}{4n-1} - \frac{1}{2n}$$

$$a_{n+1} = \frac{1}{4n+1} + \frac{1}{4n+3} - \frac{1}{2n+2}$$

$$\frac{1}{a_n} + \frac{1}{a_n} - \frac{1}{2(n+1)}$$

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

$$= \frac{1}{2} \left[\frac{1}{n} - \frac{1}{n+1} \right]$$

$$= \frac{1}{2} \left[\frac{n+1-n}{n(n+1)} \right]$$

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

$$= \frac{1}{2n^2(1+\frac{1}{n})} < \frac{1}{2n^2}$$

$$\therefore a_{n+1} < \frac{1}{2n^2} \text{ for all } n$$

But $\sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent ~~by~~

In a_{n+1} , sum of absolute values of terms.

$$= \left| \frac{1}{4n+1} \right| + \left| \frac{1}{4n+3} \right| + \left| \frac{1}{2n+2} \right|$$

$$= \frac{1}{4n+1} + \frac{1}{4n+3} + \frac{1}{2n+2},$$

which tends to zero as $n \rightarrow \infty$

Ques: Investigate what rearrangement of the series $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \dots$ will reduce its sum to zero.

Clearly the given series is conditionally convergent with sum $\log 2$.

Now we arrange the terms of the series by taking m positive terms followed by n negative terms so that

$$\lim_{n \rightarrow \infty} \frac{m}{n} = k \text{ (say)}$$

$$\text{Sum of 'the resulting series'}$$

$$= 5 + \frac{1}{2} + \log x$$

$$= \log 2 + \frac{1}{2} + \log x$$

$$= \log 2 + \frac{1}{2} \log x$$

For sum of the resulting series to be equal to zero, we have

$$0 = \log 2 + \frac{1}{2} \log x$$

$$\log x = -2 \log 2 = \log \frac{1}{4}$$

$$x = \frac{1}{4} \Rightarrow \frac{m}{n} = \frac{1}{4}$$

$\therefore$ Thus, to get the sum zero, the fractional term should be followed by four negative term hence the arranged series is of the type

$$1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{6} + \frac{1}{3} - \frac{1}{10} + \frac{1}{12} - \frac{1}{14} + \frac{1}{5} - \dots$$

Multiplication of series

$$\sum_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \dots \text{ and } \sum_{n=1}^{\infty} b_n = b_1 + b_2 + \dots$$

Series that want to consider how the product

$$\left[\sum_{n=1}^{\infty} a_n \right] \left[\sum_{n=1}^{\infty} b_n \right] \text{ can be allowed}$$

worked out. Thus we different ways to find out this product but here we shall consider only two ways of arranging the term so as to form a simple series.

Show that the Cauchy product of the convergent series $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$ with itself is divergent

Solu - let $a_n = b_n = \frac{(-1)^n}{\sqrt{n+1}}$ for all $n \in \mathbb{N}$

By Leibnitz test of alternating series both series are convergent but these are not convergent absolutely $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n+1}} = 0$ and $a_n b_n$

Let $\sum_{n=1}^{\infty} a_n$ denote Cauchy product of two series. then

$$c_n = a_1 b_n + a_2 b_{n-1} + a_3 b_{n-2} + \dots + a_n b_1$$

$$= \frac{(-1)^1}{\sqrt{2}\sqrt{n+1}} + \frac{(-1)^2}{\sqrt{3}} + \dots$$

$$= \frac{(-1)^2}{\sqrt{2}} \frac{(-1)^n}{\sqrt{n+1}} + \frac{(-1)^3}{\sqrt{3}} \frac{(-1)^{n-1}}{\sqrt{n}} + \dots$$

$$= \frac{(-1)^3}{\sqrt{2}} \frac{(-1)^{n-2}}{\sqrt{n-1}} + \dots + \frac{(-1)^n}{\sqrt{n+1}} \frac{(-1)^1}{\sqrt{2}}$$

$$= \frac{(-1)^{n+1}}{\sqrt{2}\sqrt{n+1}} + \frac{(-1)^{n+1}}{\sqrt{3}\sqrt{n}} + \dots + \frac{(-1)^{n+1}}{\sqrt{n+1}\sqrt{2}}$$

$$= (-1)^{n+1} \left[\frac{1}{\sqrt{2}\sqrt{n+1}} + \frac{1}{\sqrt{3}\sqrt{n}} + \frac{1}{\sqrt{4}\sqrt{n-1}} + \dots + \frac{1}{\sqrt{n+1}\sqrt{2}} \right]$$

$$\geq \frac{1}{\sqrt{n+1}\sqrt{n+1}} + \frac{1}{\sqrt{n+1}\sqrt{n}} + \dots + \frac{1}{\sqrt{n+1}\sqrt{n+1}}$$

$$|c_n| \geq \frac{n}{n+1} = \frac{1}{1+\frac{1}{n}}$$

$$|c_n| \geq \frac{1}{2} \text{ for all } n$$

$$|c_n| \geq 1 \text{ as } n \rightarrow \infty$$

$\therefore |c_n|$ and hence c_n does not tend to 0 as $n \rightarrow \infty$.

Ques - Show that the Cauchy product of the two series $\sum_{n=1}^{\infty} 3^n$ and $\sum_{n=1}^{\infty} 2^n$ is absolutely convergent although both the given series are divergent.

$$\sum_{n=0}^{\infty} a_n = 3 + \sum_{n=1}^{\infty} 3^n \Rightarrow a_0 = 3$$

$$\text{and } \sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} 3^n$$

$$\sum_{n=2}^{\infty} b_n = -2 + \sum_{n=1}^{\infty} 2 \cdot 2^n \Rightarrow b_0 = -2$$

$$\text{and } \sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} 2^n$$

The Series $\sum_{n=1}^{\infty} 3^n$ and $\sum_{n=1}^{\infty} 2^n$ are

geometric series with $n \geq 1$ common ratio greater than one and both are divergent.

$\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$ are divergent series

$\sum_{n=0}^{\infty} c_n$ be Cauchy product of given series.

$$c_0 = a_0 b_0 = 3(-2) = -6$$

$$c_n = a_0 b_n + \dots + a_n b_0$$

$$= 3(2^n) + \dots + 3^n(-2)$$

$$= 2^n \left(3 + \frac{3}{2} + \dots + \left(\frac{3}{2} \right)^{n-1} \right) - 2 \cdot 3^n$$

$$2^n \left(3 + \frac{3}{2} \left(\frac{2}{2} \right)^{n-1} - 1 \right) - 2 \cdot 3^n$$

$$3 \cdot 2^n \left(\frac{3}{2} \right)^{n-1} - 2 \cdot 3^n = 3 \cdot 2^{n-1} \cdot 3^{n-1} - 2 \cdot 3^n$$

$$\sum_{n=0}^{\infty} |c_n| = |-6| + \sum_{n=1}^{\infty} |c_n|$$

$$= 6 + 0 = 6$$

Cauchy's $\sqrt[n]{|c_n|}$.
Let $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ be two absolutely convergent series $\sum_{n=1}^{\infty} a_n = A$ and $\sum_{n=1}^{\infty} b_n = B$. Then the Cauchy product series

$\sum_{n=1}^{\infty} c_n$ is also absolutely convergent and converges to AB .

The Series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ are absolutely convergent $\sum_{n=1}^{\infty} |a_n|$ and $\sum_{n=1}^{\infty} |b_n|$

are < 1 .

Let $\sum_{n=1}^{\infty} |a_n|$ converges to A' and

$\sum_{n=1}^{\infty} |b_n|$ converges to B' .

If $\langle A'_n \rangle$ and $\langle B'_n \rangle$ denote the seqⁿ of partial sums of $\sum_{n=1}^{\infty} |a_n|$ and $\sum_{n=1}^{\infty} |b_n|$.

It is known $A'_n \in A'$ and $B'_n \in B'$ for

Cauchy's Th^m

Let $\sum a_n$ and $\sum b_n$ be two absolutely
 conv. series. Then Cauchy product series $\sum c_n$ is
 absolutely conv. and $\sum c_n = (\sum a_n)(\sum b_n)$.

Proof - The series $\sum a_n$ and $\sum b_n$ are
 absolutely conv. $\Rightarrow \sum |a_n|$ and $\sum |b_n|$

$$\sum_{n=1}^{\infty} |a_n| \text{ is conv.}$$

Let $\sum_{n=1}^{\infty} |a_n|$ converges to A and

$$\sum_{n=1}^{\infty} |b_n| \text{ converges to B}$$

If $A \neq 0$ and $B \neq 0$ denote the
 seqⁿ of partial sums of $\sum_{n=1}^{\infty} |a_n|$

$$\text{and } \sum_{n=1}^{\infty} |b_n|$$

$$\lim_{n \rightarrow \infty} A_n = A \quad \lim_{n \rightarrow \infty} B_n = B$$

$\sum_{n=1}^{\infty} |a_n|$ and $\sum_{n=1}^{\infty} |b_n|$ are series of
 positive terms converging to A and B

$$\text{If } \sum_{n=1}^{\infty} |a_n| \text{ and } \sum_{n=1}^{\infty} |b_n| = \sum_{n=1}^{\infty} c_n$$

$$c_n = |a_1 b_n| + |a_2 b_{n-1}| + \dots + |a_n b_1|$$

$$\sum_{n=1}^{\infty} c_n \text{ is conv.}$$

$$|c_n| \leq |a_1 b_n| + |a_2 b_{n-1}| + \dots + |a_n b_1|$$

$$\sum_{n=1}^{\infty} |c_n| \leq \sum_{n=1}^{\infty} (|a_1 b_n| + |a_2 b_{n-1}| + \dots + |a_n b_1|)$$

By Comparison Test -

$$\sum_{n=1}^{\infty} |c_n| \text{ converges.}$$

$$\sum_{n=1}^{\infty} c_n \text{ converges to AB.}$$

Let S_n be seqⁿ of partial sum of

$$\sum_{n=1}^{\infty} c_n \text{ and } S_n \text{ be sequential of}$$

$$\text{partial sums of } \sum_{n=1}^{\infty} a_n$$

$$S_n = a_1 + a_2 + \dots + a_n$$

$$= a_1 (1 + b_1 + b_2 + \dots + b_n)$$

$$= a_1 (1 + b_1 + b_2 + \dots + b_n)$$

$$\lim_{n \rightarrow \infty} S_n = a_1 (1 + b_1 + b_2 + \dots + b_n)$$

Subtracting (A) from (B).

$$\sum_{n=1}^{\infty} a_n b_n = \sum_{n=1}^{\infty} a_n b_n - \sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \leq \sum_{n=1}^{\infty} a_n b_n - \sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \geq \sum_{n=1}^{\infty} a_n b_n - \sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \leq \sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow 0$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow 0$$

$$\sum_{n=1}^{\infty} a_n b_n \leq \sum_{n=1}^{\infty} a_n b_n + \sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow 0$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow 0$$

Thus $\sum_{n=1}^{\infty} a_n b_n$.

$\sum_{n=1}^{\infty} a_n b_n$ converges to $a_n b_n$.

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

Proof (Thm 1)

Let $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ be two series

of real numbers. If $\sum_{n=1}^{\infty} a_n$ converges to

A and $\sum_{n=1}^{\infty} b_n$ converges to

B , then $\sum_{n=1}^{\infty} (a_n + b_n)$ converges to $A+B$.

Proof

Let $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ denote series of partial sums of $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$.

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

$$\sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

Changing into $(n-1)$ $(n-2)$ in (2)

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n$$

on adding these

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n$$

$$\sum_{n=1}^{\infty} a_n b_n \rightarrow a_n b_n$$

Let $S_1 = \sum_{n=0}^{\infty} s_n x^n$.

As $\sum_{n=0}^{\infty} s_n x^n$ converges to $A(x)$.

Let $A(x) = \sum_{n=0}^{\infty} a_n x^n$. Then $A(x) = A(x)$.

Let $S_1 = \sum_{n=0}^{\infty} s_n x^n = \sum_{n=0}^{\infty} \sum_{k=0}^n a_k x^n$.

or

$S_1 = A(x)$.

$\sum_{n=0}^{\infty} s_n x^n$ converges to $A(x)$.

Now if $|x| < 1$ the series $\sum_{n=0}^{\infty} a_n x^n$ is absolutely convergent to $A(x)$.
We show that $(1-x)^{-1} A(x) = \sum_{n=0}^{\infty} a_n x^n$.

$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^n$.

$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^n$.

$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^n$.

The series $\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^n$.

Observe that to verify that the Cauchy product of $\sum_{n=0}^{\infty} a_n x^n$ and $\sum_{n=0}^{\infty} x^n$ converges to $A(x)$.

For $|x| < 1$, the series $\sum_{n=0}^{\infty} x^n$ converges to $\frac{1}{1-x}$.

and $\sum_{n=0}^{\infty} s_n x^n = \sum_{n=0}^{\infty} \sum_{k=0}^n a_k x^n = (1-x)^{-1} A(x)$.

where $s_n = \sum_{k=0}^n a_k x^k = \sum_{k=0}^n a_k x^k$.

$= x^n \sum_{k=0}^n a_k x^{n-k} = x^n (a_0 + a_1 x + \dots + a_n x^n)$.

$\sum_{n=0}^{\infty} s_n x^n = \sum_{n=0}^{\infty} x^n \sum_{k=0}^n a_k x^{n-k}$.

where $s_n = a_0 + a_1 x + \dots + a_n x^n$.
From (1) and (2), we have for $|x| < 1$.

$(1-x)^{-1} A(x) = \sum_{n=0}^{\infty} s_n x^n$.

where

$s_n = a_0 + a_1 x + \dots + a_n x^n$.

Hence the result.

Reduction. Let $a_n = 1$ for all $n \geq 0$.
then

$s_n = 1 + 1 + \dots + 1 = n+1$ times.

$= n+1$

$A(x) = \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$.

$$(1-x)^{-1} \\ \text{from (3) we get} \\ (1-x)^{-1} = \sum_{n=0}^{\infty} x^n (n+1) \\ \sum_{n=0}^{\infty} (n+1)x^n = (1-x)^{-2}$$

Chapter 7.

Infinite Products

Ques 1

Show that the infinite product

$$\left(1 - \frac{1}{2^2}\right) \left(1 - \frac{1}{3^2}\right) \left(1 - \frac{1}{4^2}\right) \dots \text{is convergent}$$

Solⁿ

$$\text{Let } \prod_{n=1}^{\infty} (1 + a_n) = \left(1 - \frac{1}{2^2}\right) \left(1 - \frac{1}{3^2}\right) \dots$$

where

$$1 + a_n = 1 - \frac{1}{n^2} \quad (n+1)^2$$

$$= \frac{n^2 + 2n + 1 - 1}{(n+1)^2}$$

$$= \frac{n^2 + 2n}{(n+1)^2} \approx \frac{n(n+2)}{(n+1)^2} \approx \frac{n}{n+1}$$

$$P_n = (1 + a_1)(1 + a_2)(1 + a_3) \dots (1 + a_n)$$

$$= \left(\frac{1}{2} \cdot \frac{3}{2}\right) \left(\frac{2}{3} \cdot \frac{4}{3}\right) \left(\frac{3}{4} \cdot \frac{5}{4}\right) \dots \left(\frac{n}{n+1} \cdot \frac{n+2}{n+1}\right)$$

$$= \frac{1}{2} \cdot \frac{n+2}{n+1} \approx \frac{1}{2} \left(1 + \frac{1}{n+1}\right)$$

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

Hence, the given infinite product

is convergent.

Alternative Method $\rightarrow$

$$f = \left(1 - \frac{1}{2^2}\right) \left(1 - \frac{1}{3^2}\right) \left(1 - \frac{1}{4^2}\right) \dots \rightarrow \infty$$

$$\log f = \log \left(1 - \frac{1}{2^2}\right) + \log \left(1 - \frac{1}{3^2}\right) + \log \left(1 - \frac{1}{4^2}\right) + \dots$$

$$= \log \left(1 - \frac{1}{2^2}\right) + \log \left(1 - \frac{1}{3^2}\right) + \log \left(1 - \frac{1}{4^2}\right) + \dots$$

$\rightarrow$ to ∞

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

$$\log f = \sum_{n=2}^{\infty} a_n \quad \text{--- (1)}$$

$$a_n = \log \left(1 - \frac{1}{n^2}\right)$$

$$\Rightarrow \log (1-x) \text{ where } x = \frac{1}{n^2}$$

$$= - \left(x + \frac{x^2}{2} + \frac{x^3}{3} + \dots \right)$$

$$= - \left(\frac{1}{n^2} + \frac{1}{2n^4} + \frac{1}{3n^6} + \dots \right)$$

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

$$\text{Let } b_n = \frac{1}{n^2}$$

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

Thus $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = -1$ which is non-zero & finite.

$\therefore$ By Comparison test, $\sum_{n=2}^{\infty} a_n$ and

$\sum_{n=2}^{\infty} b_n$ converge or diverge together.

But $\sum_{n=2}^{\infty} b_n = \sum_{n=2}^{\infty} \frac{1}{n^2}$ is convergent by p-test.

$\sum_{n=2}^{\infty} a_n$ is also convergent to a finite no. (say)

∴ from (i), $\log P$ is convergent to S
Hence, P is convergent to e^S .

Ans - show that the infinite product
 $\frac{1}{2} \cdot \frac{3}{2} \cdot \frac{5}{4} \cdot \frac{7}{6} \cdot \frac{9}{8} \cdots$ converges to $\frac{2n-1}{2n}$

$\frac{2n+1}{2n}$ converges as $n \rightarrow \infty$

Solⁿ Let $P = \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{5}{4} \cdot \frac{7}{6} \cdot \frac{9}{8} \cdots$

$\frac{2n-1}{2n} \cdot \frac{2n+1}{2n} \cdots$ to ∞

$$\log P = \log \left(\frac{1}{2} \cdot \frac{3}{2} \right) + \log \left(\frac{5}{4} \cdot \frac{7}{6} \right)$$

$$+ \log \left(\frac{9}{8} \cdot \frac{11}{10} \right) + \cdots + \log \left(\frac{2n-1}{2n} \cdot \frac{2n+1}{2n} \right)$$

$$= \sum_{n=1}^{\infty} \log \left(\frac{2n-1}{2n} \cdot \frac{2n+1}{2n} \right)$$

$$= \sum_{n=1}^{\infty} \log \left(\frac{4n^2-1}{4n^2} \right) = \sum_{n=1}^{\infty} \log \left(1 - \frac{1}{4n^2} \right)$$

$$= \sum_{n=1}^{\infty} \log(1-x), \text{ where } x = \frac{1}{4n^2}$$

$$= \sum_{n=1}^{\infty} \left(-x + \frac{x^2}{2} - \frac{x^3}{3} + \frac{x^4}{4} - \cdots \right)$$

$$= \sum_{n=1}^{\infty} \left(-\frac{1}{4n^2} + \frac{1}{8n^4} - \frac{1}{192n^6} + \cdots \right)$$

$$= \sum_{n=1}^{\infty} \left(-\frac{1}{n^2} \left(\frac{1}{4} + \frac{1}{32n^2} + \frac{1}{192n^4} + \cdots \right) \right)$$

$$\text{or } \log P = \sum_{n=1}^{\infty} a_n \quad \text{--- (1)}$$

where

$$a_n = -\frac{1}{n^2} \left(\frac{1}{4} + \frac{1}{32n^2} + \frac{1}{192n^4} + \cdots \right)$$

$$\text{Let } b_n = \frac{1}{n^2}$$

$$\frac{a_n}{b_n} = - \left(\frac{1}{4} + \frac{1}{32n^2} + \frac{1}{192n^4} + \cdots \right)$$

Thus $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = -\frac{1}{4}$ which is

finite and non-zero

By comparison test $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ converge or diverge together.

But $\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent by p-test.

$\therefore \sum_{n=1}^{\infty} a_n$ is also convergent to a finite no. S (say)

$\therefore$ from (1) $\therefore$ $\sum_{n=1}^{\infty} f_n$ is convergent to S .

$\therefore f$ is convergent to S .
Hence the given infinite product is convergent.

$\therefore$ Show that the following infinite product are divergent:

(1) $\prod_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)$

the given infinite product =

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

where,

$$1 + a_n = 1 + \frac{1}{n} = \frac{n+1}{n}$$

$$P_n = (1+a_1)(1+a_2)\dots(1+a_n) = (1+a_n)$$

$$= \left(\frac{2}{1}\right)\left(\frac{3}{2}\right)\left(\frac{4}{3}\right)\left(\frac{5}{4}\right) = \left(\frac{n+1}{n}\right)$$

$$= n+1$$

$$\lim_{n \rightarrow \infty} P_n = \infty$$

Hence, the given infinite product is divergent.

$\therefore$ Discuss the convergence of the infinite product $\prod_{n=1}^{\infty} \left(1 + \frac{1}{n^2}\right)$.

Solⁿ

the given infinite product.

$$\prod_{n=1}^{\infty} \left(1 + \frac{1}{n^2}\right)$$

$$= \prod_{n=1}^{\infty} (1 + a_n) \text{ where } a_n \geq 0$$

for all n

$\therefore \sum_{n=1}^{\infty} a_n$ and $\prod_{n=1}^{\infty} (1+a_n)$
 $n \geq 1$ converge or diverge
 together.

But $\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} \frac{1}{n^2}$ is convergent
 $n \geq 1$ by p-test

$\therefore$ Infinite product $\prod_{n=1}^{\infty} (1+a_n)$
 is convergent.

Hence, the given infinite
 product $\prod_{n=1}^{\infty} (1 + \frac{1}{n^2})$ is convergent.

Q. Discuss the convergence of the
 infinite product $\prod_{n=1}^{\infty} (1 + \frac{1}{n^{\alpha}})$,
 $0 < \alpha < 1$.

Solⁿ the given infinite product =
 $\prod_{n=1}^{\infty} (1 + \frac{1}{n^{\alpha}})$
 $n=1$

= $\prod_{n=1}^{\infty} (1+a_n)$ where $a_n = \frac{1}{n^{\alpha}}$, $0 < \alpha < 1$
 Here $a_n > 0$ for all n .

$\therefore$ infinite product $\prod_{n=1}^{\infty} (1+a_n)$
 and series $\sum_{n=1}^{\infty} a_n$ converge or
 diverge together.

But $\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} \frac{1}{n^{\alpha}}$ diverges to ∞
 as $0 < \alpha < 1$

Hence, the given infinite product
 $\prod_{n=1}^{\infty} (1 + \frac{1}{n^{\alpha}})$ is divergent.

Ques Discuss the convergence of infinite
 product $\prod_{n=2}^{\infty} (1 - \frac{1}{n^2})$

Solⁿ The infinite product = $\prod_{n=2}^{\infty} (1 - \frac{1}{n^2})$
 $n=2$
 $\prod_{n=2}^{\infty} (1 - \frac{1}{n^2})$

$\sum_{n=2}^{\infty} \ln n$ and $\prod_{n=2}^{\infty} (1 - \ln n)$ converge.

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

by p test.

$\therefore$ infinite product $\prod_{n=2}^{\infty} (1 - \ln n)$ diverges to zero.

The given infinite product.

$\prod_{n=2}^{\infty} (1 - \frac{1}{n})$ diverges to zero.

Use show that $\prod_{n=2}^{\infty} (1 - (\frac{1}{n})^x)$.

converges absolutely for $|x| > 1$

solⁿ - The given infinite product

$$= \prod_{n=2}^{\infty} \left(1 - \left(\frac{1}{n} \right)^x \right)$$

$$\prod_{n=2}^{\infty} (1 - \frac{1}{n^x}) \quad a_n = \left(\frac{1}{n^x} \right)^n$$

$$|a_n| = \left(1 - \frac{1}{n} \right)^n \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$|a_{n+1}| = \left(1 - \frac{1}{n+1} \right)^{n+1} \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$|a_n| = \left(1 - \frac{1}{n} \right)^n \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$|a_{n+1}| = \left(1 - \frac{1}{n+1} \right)^{n+1} \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$= \left(1 - \frac{1}{n+1} \right)^{n+1} \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$\left(1 - \frac{1}{n} \right)^n \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$\lim_{n \rightarrow \infty} \frac{1}{(n+1)!} = \frac{e^{-1}}{1!} = \frac{1}{e}$$

By Ratio Test $\sum_{n=2}^{\infty} \frac{1}{(n+1)!}$

infinite product

$$\prod_{n=2}^{\infty} (1 + \frac{1}{n}) \text{ converges}$$

absolutely

$$\text{infinite product } \prod_{n=2}^{\infty} (1 - \frac{1}{n}) \text{ diverges}$$

converges absolutely for $|x| > 1$