

Series

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Abstract—This manual covers the convergence/divergence of series through examples. Python scripts are provided for understanding the propagation of the series.

Problem 1. Sketch the series whose n th term is

$$u_n = \left(\frac{1}{\sqrt{2}}\right)^n \quad (0.1)$$

Solution:

```
from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

n = np.arange(0,50)
s_n=0
b=[]

for i in n:
    T_n = (1/np.sqrt(2))**i
    s_n=s_n+T_n
    b.append(s_n)

plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
### Comment the following line
plt.savefig('../figs/1.eps')
plt.show()
```

Proposition 1. (Root test) If

$$\lim_{n \rightarrow \infty} u_n^{\frac{1}{n}} < 1 \quad (0.2)$$

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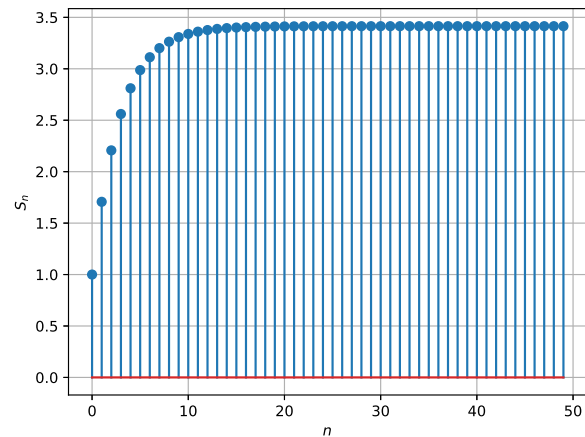


Fig. 1

then the series defined by

$$S_n = \sum_{k=1}^n u_k \quad (0.3)$$

converges.

Problem 2. Show that the series in Problem 1 converges using the root test.

Proposition 2. (Ratio test) If

$$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| < 1, \quad (0.4)$$

then S_n converges.

Problem 3. Show that the series in Problem 1 converges using the ratio test.

Problem 4. Graphically examine the series

$$u_n = \sqrt{n+1} - \sqrt{n} \quad (0.5)$$

Solution: From Fig. 4, it can be seen that the series diverges

```
from __future__ import division
```

```

import numpy as np
import matplotlib.pyplot as plt

n = np.arange(1,100)
s_n=0
b=[1]

for i in range(1,99):
    T_n = np.sqrt(i+1)-np.sqrt
        (i) #this function can
            be changed
    s_n=s_n+T_n
    b.append(s_n)

plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
### #Comment the following line
#plt.savefig(' ../figs/3.eps ')
plt.show()

```

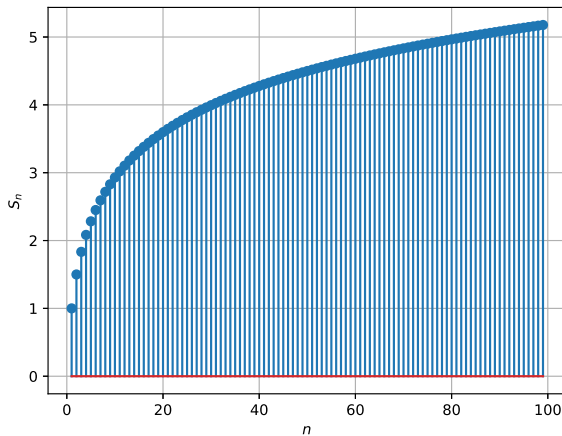


Fig. 4

Problem 5. Show that the series defined by

$$u_n = \sqrt{n+1} - \sqrt{n} \quad (0.6)$$

diverges.

Proof. Since

$$S_n = \sum_{i=1}^n u_k = \sqrt{n+1} - 1, \quad (0.7)$$

which is monotonically increasing as well as unbounded, S_n diverges. \square

Proposition 3. Let the n th terms of two series be a_n and b_n . If $a_n < b_n$

- 1) and the b_n series converges, then the a_n series also converges.
- 2) and the a_n series diverges, then the b_n series diverges.

Problem 6. Sketch the series defined by

$$u_n = \frac{2^n - 1}{3^n} \quad (0.8)$$

Solution: From Fig. 6, it can be seen that the series converges.

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

```

```

n = np.arange(0,50)
s_n=0
b=[]

```

```

for i in n:

```

```

    T_n=(2/3)**i - (1/3)**i
    s_n=s_n+T_n
    b.append(s_n)

```

```

plt.stem(n,b)

```

```

plt.grid()

```

```

plt.xlabel('$n$')

```

```

plt.ylabel('$S_n$')

```

```

### #Comment the following line

```

```

#plt.savefig(' ../figs/5.eps ')

```

```

plt.show()

```

Problem 7. Show that S_n in Problem 6 converges.

Solution: Since

$$u_n = \frac{2^n - 1}{3^n} < \frac{2^n}{3^n}, \quad (0.9)$$

using the root test, the $\frac{2^n}{3^n}$ series converges and from Proposition 3, S_n converges.

Proposition 4. If u_n is nonnegative and nonincreasing, then S_n converges if and only if the $2^n u_{2^n}$ series converges.

Problem 8. Graphically examine the series

$$u_n = \frac{1}{n\sqrt{n+1}} \quad (0.10)$$

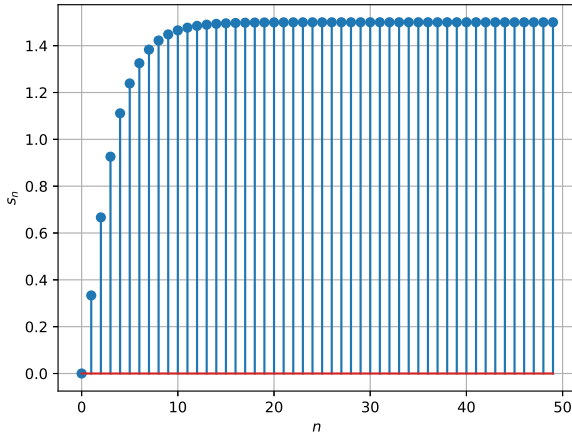


Fig. 6

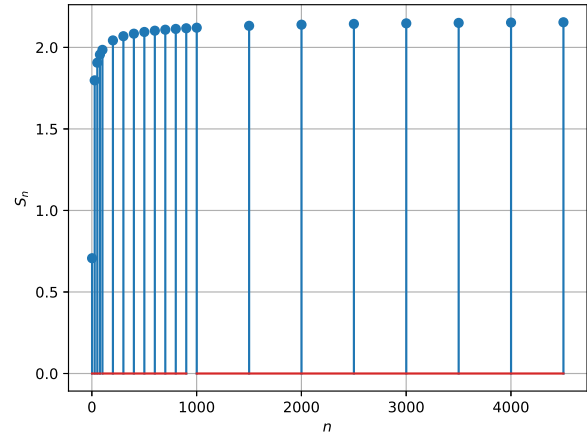


Fig. 8

Solution: From Fig. 8, it can be seen that the series converges.

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

n = np.arange(1,10001)
s_n=0
b=[0]
#print(n)
for i in range(1,10000):
    T_n = 1/(i*np.sqrt(i+1)) #
        this function can be
        changed
    s_n=s_n+T_n
    b.append(s_n)

print(s_n)

plt.stem(n[1:100:25],b[1:100:25])
plt.stem(n[100:1000:100],b
[100:1000:100])
plt.stem(n[1000:5000:500],b
[1000:5000:500])
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
### Comment the following line
#plt.savefig('../figs/6.eps')
plt.show()

```

Problem 9. Show that

$$u_n = \frac{1}{n\sqrt{n+1}} \quad (0.11)$$

converges.

Solution: It is obvious that

$$u_n = \frac{1}{n\sqrt{n+1}} < \frac{1}{n\sqrt{n}} = f(n), \text{ say} \quad (0.12)$$

Then,

$$2^n f(2^n) = \frac{2^n}{2^{\frac{3n}{2}}} \quad (0.13)$$

$$= \frac{1}{(\sqrt{2})^n} \quad (0.14)$$

which yields a convergent series using the root test. From Proposition 3, it is obvious that S_n converges.

Proposition 5. S_n diverges if $\lim_{n \rightarrow \infty} u_n \neq 0$.

Problem 10. Graphically examine the series

$$u_n = \frac{n}{n+1} \quad (0.15)$$

Solution: From Fig. 10, it can be seen that the series diverges.

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

n = np.arange(1,100)
s_n=0
b=[0]

```

```

for i in range(1,99):
    T_n = i/(i+1) #this
                function can be changed
    s_n=s_n+T_n
    b.append(s_n)

plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
###Comment the following line
plt.savefig('../figs/4.eps')
plt.show()

```

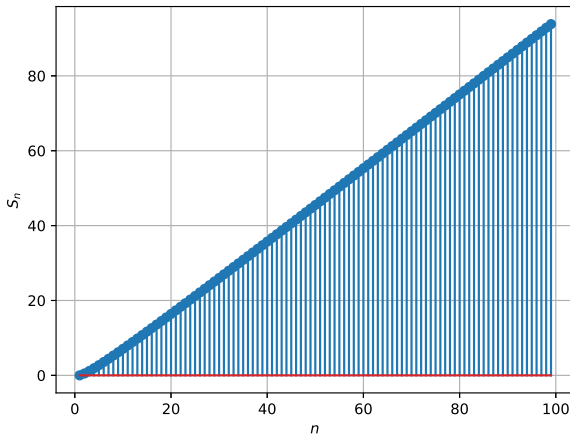


Fig. 10

Problem 11. Show that

$$u_n = \frac{n}{n+1} \quad (0.16)$$

series diverges.

Proof. Trivial using Propostion 5. \square

Proposition 6. (*Integral test*) Let $f(n) = u_n$ be positive and monotone decreasing. Then S_n converges if

$$\lim_{t \rightarrow \infty} \int_1^t f(t) dt < \infty \quad (0.17)$$

If the integral diverges, then S_n also diverges.

Problem 12. Graphically examine the series

$$u_n = \frac{1}{n} \quad (0.18)$$

Solution: From Fig. 12, it can be seen that the series diverges.

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

n = np.arange(1,100)
s_n=0
b=[]
for i in range(1,100):
    T_n = 1/i #this function
            can be changed
    s_n=s_n+T_n
    b.append(s_n)

plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
###Comment the following line
#plt.savefig('../figs/2.eps')
plt.show()

```

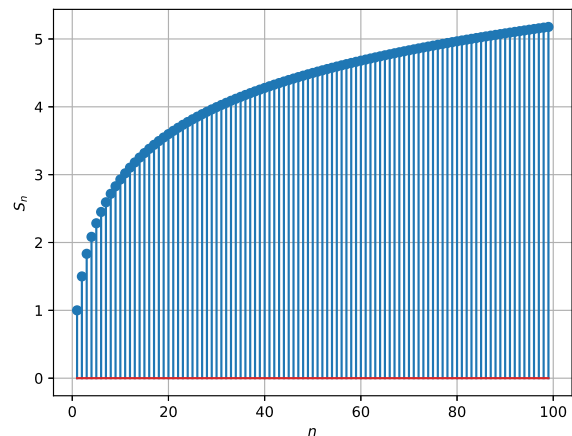


Fig. 12

Problem 13. Show that

$$u_n = \frac{1}{n} \quad (0.19)$$

series diverges.

Proof. Using the integral test,

$$\lim_{t \rightarrow \infty} \int_1^t \frac{1}{t} dt = \lim_{t \rightarrow \infty} \ln t \quad (0.20)$$

which does not converge. Hence the series diverges. \square

Proposition 7. (Leibniz Test) If

$$u_n = (-1)^n a_n, \quad (0.21)$$

then S_n converges if

- 1) a_n is monotonically decreasing
- 2) $\lim_{n \rightarrow \infty} a_n = 0$

Problem 14. Graphically examine the series

$$u_n = \frac{\cos n\pi}{\sqrt{n}} \quad (0.22)$$

Solution: From Fig. 14, it can be seen that the series converges.

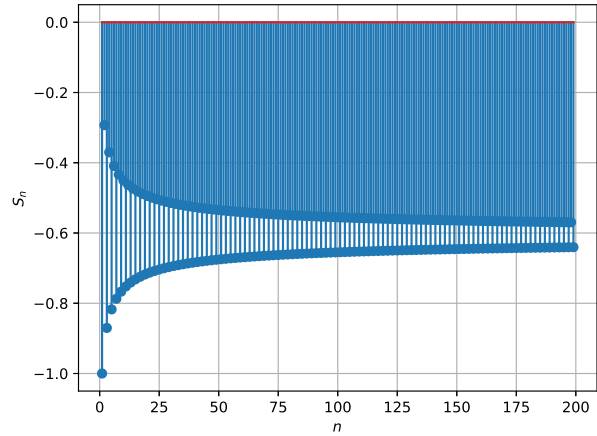


Fig. 14

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

k=np.pi
n = np.arange(1,200)
s_n=0
b=[]
for i in range(1,200):
    T_n = np.cos(k*i)/np.sqrt(i) #this function can be
    changed
    s_n=s_n+T_n
    b.append(s_n)

print(s_n)
plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
### Comment the following line
#plt.savefig('../figs/7.eps')
plt.show()

```

Problem 15. Show that

$$u_n = \frac{\cos n\pi}{\sqrt{n}} \quad (0.23)$$

converges.

Proof. $\frac{1}{\sqrt{n}}$ is monotonically decreasing and goes to 0 as $n \rightarrow \infty$. Using Proposition 7, S_n converges. \square

Definition 1. The series $\sum_{n=0}^m u_n$ converges conditionally if $\lim_{m \rightarrow \infty} \sum_{n=0}^m u_n < \infty$ but $\sum_{n=0}^{\infty} |u_n| = \infty$.

Problem 16. Comment on the convergence of the series in Problem 14.

Solution: It was shown earlier that the

$$u_n = \frac{\cos n\pi}{\sqrt{n}} \quad (0.24)$$

converges. For absolute convergence, it is necessary that

$$|u_n| = \frac{1}{\sqrt{n}} \quad (0.25)$$

series converge. The following script generates Fig. 16, indicating that the $|u_n|$ series diverges.

```

from __future__ import division
import numpy as np
import matplotlib.pyplot as plt

k=np.pi
n = np.arange(1,100)
s_n=0
b=[]
for i in range(1,100):
    T_n = 1/np.sqrt(i) #this
    function can be changed
    s_n=s_n+T_n
    b.append(s_n)

print(s_n)
plt.stem(n,b)
plt.grid()
plt.xlabel('$n$')
plt.ylabel('$S_n$')
### Comment the following line
#plt.savefig('../figs/8.eps')

```

```
plt.show()
```

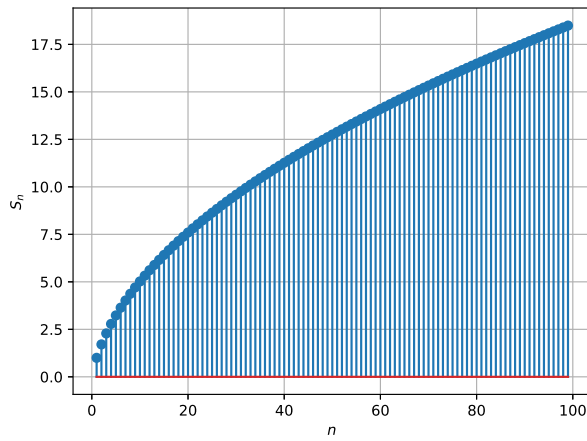


Fig. 16

Since

$$\frac{1}{\sqrt{n}} > \frac{1}{n}, \quad (0.26)$$

and $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges, from Proposition 3, $\sum_{n=1}^{\infty} |u_n|$ diverges. Hence u_n is conditionally convergent.