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MAR. 27/17

Lecture: • Power Series (Section 9.8)

• Representation of Functions

by Power series (section 9.9)

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots \quad \text{Power series at } x=0$$

$$\sum_{n=0}^{\infty} a_n (x-c)^n = a_0 + a_1 (x-c) + a_2 (x-c)^2 + \dots \quad "x=c"$$

Thm: There is $R \geq 0$ (R could be ∞) such that the power series $\sum_{n=0}^{\infty} a_n (x-c)^n$ conv. absolutely

For $|x-c| < R$ ($c-R < x < c+R$) and diverges

for $|x-c| > R$ ($x < c-R$ or $x > c+R$)

R is the radius of convergence

Interval of convergence

The largest interval where the series converges.

Example

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

Let $a_n = \frac{1}{n} (x-1)^n$ Then

$$a_{n+1} = \frac{1}{n+1} (x-1)^{n+1} \text{ and}$$

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

By the ratio test

The series conv. for $|x-1| < 1 \Leftrightarrow -1 < x < x-1$

" " " div. " " $|x-1| > 1 \Leftrightarrow x > 2$ or $x < 0$

$$\rho \Leftrightarrow 0 < x < 2$$

Radius of Conv. $R = 1$

(ρ -series)

Case $x=2$ $\sum_{n=1}^{\infty} \frac{1}{n} (x-1)^n = \sum_{n=1}^{\infty} \frac{1}{n}$ Harmonic Series

↳ Diverges

Case $x=0$ $\sum_{n=1}^{\infty} \frac{1}{n} (x-1)^n = \sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ Alternating Series Test

↳ conv.

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Let $a_n = \gamma_n$

- (1) $a_n \geq 0$
- (2) $\lim_{n \rightarrow \infty} a_n = 0$
- (3) $\{a_n\}$ decreases

Thm (Properties of Power Series)

If $f(x) = \sum_{n=0}^{\infty} a_n (x-c)^n$ has radius of convergence

$R > 0$, then f is differentiable for $|x-c| < R$

and (1) $f'(x) = \sum_{n=0}^{\infty} a_n (x-c)^{n-1}$

(2) $\int f'(x) dx = \sum_{n=0}^{\infty} \frac{a_n}{n+1} ((x-c)^{n+1} + C)$
 (where $C \in \mathbb{R}$)

Moreover, the radius of conv. of both series
 is also R .

Example:

Find $f(x)$ such that:

$$f(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

Solution $\sum_{n=0}^{\infty} \frac{x^n}{n!}$ conv. for all x (i.e. $R = \infty$)

$$\text{We have } f(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

$$\begin{aligned} \text{and } f'(x) &= 0 + 1 + \frac{2x}{2!} + \frac{3x^2}{3!} + \frac{4x^3}{4!} + \dots \\ &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} = f(x) \end{aligned}$$

So, $f'(x) = f(x)$ for all x

and for $f(0) = 1$

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Hence,

$$(\ln f(x))' = \frac{f'(x)}{f(x)} = 1$$

$$\Rightarrow \ln f(x) = \int dx = x + C$$

$$\Rightarrow f(x) = e^{x+C}$$

Since $f(0) = 1$, we get $1 = f(0) = e^{0+C} = e^C$

$$\text{So, } e^C = 1$$

Therefore $f(x) = e^{x+C} = e^x \cdot e^C = e^x \cdot 1 = e^x$

$$\text{So, } f(x) = e^x \quad \text{and}$$

$$e^x = f(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

Example Solve $y' = y$ using power series

$$y(0) = 1$$

Solution Suppose that $y(x) = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots$

$$\text{Then } y'(x) = a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + \dots$$

Since $y' = y$ we get:

$$a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + \dots = a_0 + a_1 x + a_2 x^2 + \dots$$

$$\begin{aligned} \text{So, } a_1 &= a_0 \\ 2a_2 &= a_1 \\ 3a_3 &= a_2 \\ 4a_4 &= a_3 \end{aligned} \quad \left. \begin{aligned} a_1 &= a_0 \\ a_2 &= \frac{1}{2}a_1 = \frac{1}{2!}a_0 \\ a_3 &= \frac{1}{3}a_2 = \frac{1}{3} \cdot \frac{1}{2!}a_0 = \frac{1}{3!}a_0 \\ a_4 &= \frac{1}{4}a_3 = \frac{1}{4} \cdot \frac{1}{3!}a_0 = \frac{1}{4!}a_0 \end{aligned} \right\} \quad \vdots$$

$$a_n = \frac{1}{n!}a_0$$

$$\begin{aligned} \text{So, } y(x) &= a_0 + a_1 x + \dots = a_0 + a_0 x + a_0 \frac{x^2}{2!} \\ &= a_0 (1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots) \\ &= a_0 e^x \end{aligned}$$

Since $y(0) = 1$, we get

$$1 - y(0) = a_0 e^0 = a_0 \Rightarrow a_0 = 1$$

$$\text{Therefore } y = e^x$$

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Geometric Power Series

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \dots$$

Radius of conv.: $R = 1$

Interval " " : $(-1, 1)$

Example:

Find the power series of

$$f(x) = \frac{1}{1-x} \text{ at } x=2$$

Sol. We want to find a_0, a_1, a_2, \dots

$$\text{such that: } \frac{1}{1-x} = f(x) = \sum_{n=0}^{\infty} a_n (x-2)^n$$

We have:

$$\begin{aligned} \frac{1}{1-x} &= \frac{1}{1-(x-2)-2} = \frac{1}{-1-(x-2)} = \frac{-1}{1+(x-2)} \\ &= -\sum_{n=0}^{\infty} (-1)^n (x-2)^n \Rightarrow -\sum_{n=0}^{\infty} (-1)^n (x-2)^n = \sum_{n=0}^{\infty} (-1)^{n+1} (x-2)^n \end{aligned}$$

Thm (Properties of Power)

Let $f(x) = \sum_{n=0}^{\infty} a_n x^n$ and

$g(x) = \sum_{n=0}^{\infty} b_n x^n$

Then

$$\textcircled{1} \quad f(kx) = \sum_{n=0}^{\infty} a_n k^n x^n$$

$$\textcircled{2} \quad f(x^n) = \sum_{n=1}^{\infty} a_n x^{n^n}$$

$$\textcircled{3} \quad f(x) + g(x) = \sum_{n=0}^{\infty} (a_n + b_n) x^n$$

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Example

Find the power series of $f(x) = \arctan x$ at $x=0$
we have:

$$f'(x) = \frac{1}{1+x^2} \quad \text{and} \quad g(x) = \frac{1}{1-x} = \sum_{n=0}^{\infty} x^n \quad \text{for } |x| < 1$$

Then

$$f'(x) = g(-x^2) = \sum_{n=0}^{\infty} (-x^2)^n = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad |x| < 1$$

LAB - SERIES

Geometric Series

$$\textcircled{1} \quad \sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{2}}\right)^n$$

$$r = \frac{1}{\sqrt{2}} \quad (\text{converges})$$

$$|r| < 1$$

$$\begin{aligned} \sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{2}}\right)^n &= \sum_{n=0}^{\infty} \left(\frac{1}{\sqrt{2}}\right)^n - \left(\frac{1}{\sqrt{2}}\right)^0 = \frac{1}{1 - \frac{1}{\sqrt{2}}} - 1 \\ a = 1 & \\ &= \frac{1}{\sqrt{2}-1} \end{aligned}$$

$$\textcircled{2} \quad \sum_{n=1}^{\infty} 2^{2^n} \cdot 3^{1-n}$$

$$\Rightarrow \sum_{n=1}^{\infty} 4^n \cdot 3 \cdot 3^{-n}$$

$$\Rightarrow \sum_{n=1}^{\infty} \frac{4^n}{3^n} \cdot 3 \Rightarrow \sum_{n=1}^{\infty} 3 \left(\frac{4}{3}\right)^n$$

$$r = 4/3 \quad |r| > 1 \quad (\text{diverges})$$

TELESCOPING:

$$\textcircled{1} \quad \sum_{n=1}^{\infty} \left(\cos\left(\frac{1}{n+1}\right) - \cos\left(\frac{1}{n}\right)\right)$$

$$\hookrightarrow = \lim_{N \rightarrow \infty} S_N$$

$$S_N = \sum_{n=1}^N \left(\cos\left(\frac{1}{n+1}\right) - \cos\left(\frac{1}{n}\right)\right)$$

and he's doing

Something different...



$$\sum_{n=0}^{\infty} (a_{n+1} - a_n) = \lim_{N \rightarrow \infty} S_N$$

$$S_N = \sum_{n=0}^N (a_{n+1} - a_n) = a_1 - a_0 + a_2 - a_1 + \dots + a_N - a_{N-1} + a_{N+1} - a_N$$

$$= a_{N+1} - a_0$$

$$\sum_{n=0}^{\infty} (a_{n+1} - a_n) = \lim_{n \rightarrow \infty} (a_{n+1} - a_0)$$

$$= \lim_{N \rightarrow \infty} S_N$$

His handwriting is
just awful.

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$$\text{Let } a_n = \cos\left(\frac{i}{n}\right)$$

$$\text{Then } a_{n+1} = \cos\left(\frac{i}{n+1}\right)$$

$$\sum_{n=1}^{\infty} \left(\cos\left(\frac{i}{n+1}\right) - \cos\left(\frac{i}{n}\right) \right) = \lim_{n \rightarrow \infty} \left(\cos\left(\frac{i}{n+1}\right) - \cos\left(\frac{i}{n}\right) \right)$$

$$= \cos 0 - \cos(1)$$

$$= 1 - \cos 1$$

Convergent

$$S_k = \sum_{n=1}^{\infty} \left(\cos\left(\frac{i}{n+1}\right) - \cos\left(\frac{i}{n}\right) \right)$$

$$\begin{aligned} &= \cancel{\cos \frac{i}{2}} - \cos \frac{i}{1} + \cancel{\cos \frac{i}{3}} - \cancel{\cos \frac{i}{2}} \dots \\ &\quad + \cancel{\cos \frac{i}{4n+1}} - \cancel{\cos \frac{i}{n}} \\ &= -\cos 1 + \cos\left(\frac{i}{n+1}\right) \end{aligned}$$

$$\begin{aligned} (2) \sum_{n=1}^{\infty} \ln\left(\frac{n}{n+1}\right) &= \sum_{n=1}^{\infty} (\ln n - \ln(n+1)) \\ &= -\sum_{n=1}^{\infty} (\ln(n+1) - \ln n) \\ &= -\lim_{n \rightarrow \infty} (\ln(n+1) - \ln 1) = -\infty \text{ d.v.} \end{aligned}$$

$$(3) \sum_{n=0}^{\infty} \frac{1}{n^2 + 3n + 2} = \sum_{n=0}^{\infty} \frac{1}{(n+2)(n+1)}$$

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

$$A = -1$$

$$B = 1$$

$$\Rightarrow \frac{-1}{n+2} + \frac{1}{n+1}$$

$$\Rightarrow \sum_{n=0}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+2} \right) = -\sum_{n=0}^{\infty} \left(\frac{1}{n+2} - \frac{1}{n+1} \right)$$

$$\Rightarrow -\lim_{n \rightarrow \infty} \left(\frac{1}{n+1+1} - \frac{1}{0+1} \right) = 1 \text{ corv.}$$

n^{th} term div. test $\lim_{n \rightarrow \infty} a_n \neq 0 \Rightarrow \sum a_n \text{ div.}$

$$\textcircled{1} \quad \sum_{n=1}^{\infty} n^2 (1 - \cos(1/n)) \Rightarrow \infty \cdot 0$$

$$\lim_{n \rightarrow \infty} n^2 (1 - \cos(1/n))$$

$$\lim_{n \rightarrow \infty} \frac{1 - \cos(1/n)}{1/n^2} \Rightarrow \lim_{x \rightarrow \infty} \frac{1 - \cos(1/x)}{1/x^2} = \left(\frac{0}{0}\right)$$

$$\lim_{n \rightarrow \infty} \frac{1 - \cos(1/x)}{1/x^2} \Rightarrow \lim_{x \rightarrow \infty} \frac{\sin(1/x) \cdot (-1/x^2)}{-2/x^3}$$

$$\Rightarrow \lim_{x \rightarrow \infty} \frac{\sin(1/x)}{2/x}$$

$$= \lim_{x \rightarrow \infty} \frac{\cos(1/x) \cdot (-1/x^2)}{(-2/x^2)} = 0$$

$$\text{So, } \sum_{n=1}^{\infty} n^2 (1 - \cos 1/n) \text{ div.}$$

Lecture • Representation of Functions by Power Series (4.9)

- Taylor and Maclaurin Series

$$1 + y + y^2 + \dots = \frac{1}{1-y} \quad \text{for } |y| < 1 \\ (-1 < y < 1)$$

Example:

$$\textcircled{1} \quad f(x) = \frac{1}{x^2 - 1} \quad \text{at } x = 0$$

$$= \frac{-1}{1-x^2} = -\sum_{n=0}^{\infty} (x^2)^n = -\sum_{n=0}^{\infty} x^{2n} \quad (|x| < 1)$$

$$\textcircled{2} \quad f(x) = \frac{1}{(1+x)^2} = \left(-\frac{1}{1+x}\right)'$$

$$\frac{1}{1+x} = \frac{1}{1-(-x)} = \sum_{n=0}^{\infty} (-x)^n = \sum_{n=0}^{\infty} (-1)^n x^n$$

$$\Rightarrow \frac{1}{1+x} = \sum_{n=0}^{\infty} (-1)^{n+1} x^n$$

Taking derivative, we get

$$f(x) = \frac{1}{(1+x)^2} = -\left(\frac{1}{1+x}\right)' = \sum_{n=0}^{\infty} (-1)^{n+1} (x^n)'$$

$$= \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1} \quad (-1 < x < 1)$$

$$\textcircled{3} \quad f(x) = \ln x \quad \text{at } x=1 \quad (f(x) = \sum_{n=1}^{\infty} a_n (x-1)^n)$$

$$\ln x + c = \int \frac{1}{x} dx$$

$$\frac{1}{x} = \frac{1}{1+x-1} = \frac{1}{1-(-(x-1))} = \sum_{n=0}^{\infty} (-1)^n (x-1)^n = \sum_{n=0}^{\infty} (-1)^n (x-1)^n$$

$$y = -(x-1) \quad \text{for } |x-1| < 1$$

Integrating, we get



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Integrating we get

$$\ln x + C = \int \frac{1}{x} dx = \sum_{n=0}^{\infty} (-1)^n \int (x-1)^n dx$$

$$= \sum_{n=0}^{\infty} (-1)^n \frac{(x-1)^{n+1}}{n+1}$$

$$\Rightarrow \ln x + C = \sum_{n=0}^{\infty} (-1)^n \frac{(x-1)^{n+1}}{n+1} \Rightarrow C = \ln 1 + C = \sum_{n=0}^{\infty} (-1)^n \frac{(1-1)^{n+1}}{n+1}$$

$$\Rightarrow \ln x = \sum_{n=0}^{\infty} (-1)^n \frac{(x-1)^{n+1}}{(n+1)}$$

$$f(x) = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots$$

$$\text{For } x=0 \quad f(0) = a_0$$

$$a_0 = f(0) \quad f'(x) = a_1 + 2a_2 x + 3a_3 x^2 + \dots$$

$$\text{For } x=0 \quad f'(0) = a_1$$

$$a_1 = f'(0) \quad f''(x) = 2a_2 + 3!a_3 x + \dots$$

$$\text{For } x=0 \quad f''(0) = 2a_2$$

$$a_2 = f''(0)/2$$

$$a_n = \frac{f^{(n)}(0)}{n!}$$

$$\Rightarrow f(x) = f(0) + \frac{f'(0)}{1!} + \frac{f''(0)}{2!} + \dots$$

thm. (The form of a convergent power series)

If f is represented by a power series

$$f(x) = \sum_{n=0}^{\infty} a_n (x-c)^n \text{ for all } x \text{ in an}$$

open interval that contains c , then:

$$a_n = \frac{f^{(n)}(c)}{n!}$$

$$\text{So, } f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} x^n$$

Def'n (Taylor and Maclaurin Series)

If f has derivatives of all orders at c ,
then the series

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x-c)^n$$

is called the Taylor Series for $f(x)$ at c .

If $c=0$ then the series is the Maclaurin Series of f .

Remark

The n^{th} Taylor Polynomial of f is the n^{th} Partial Sum of the Taylor Series. (Same for Maclaurin Polynomials)

Example (compute the 5^{th} Maclaurin Polynomial)

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

Solution :

$$f(x) = \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1} = 1 - 2x + 3x^2 - 4x^3 + 5x^4$$

$$Q_5(x) = 1 - 2x + 3x^2 - 4x^3 + 5x^4$$

Thm (Convergence of Taylor Series)

If $\lim_{n \rightarrow \infty} R_n(x) = 0$, where $R_n(x) = \frac{f^{(n+1)}(z)}{(n+1)!} (x-c)^{n+1}$

Then the Taylor Series of f at c converges to f . That is :

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x-c)^n$$

PROOF :

$$\begin{aligned} f(x) &= P_n(x) + R_n(x) \\ &\quad \sum_{k=0}^n \frac{f^{(k)}(c)}{k!} (x-c)^k \end{aligned}$$

(n^{th} taylor pol.)

"

(n^{th} partial sum of the Taylor series)

If $R_n(x) \rightarrow 0$, then $P_n(x) \rightarrow f(x)$

Examples :

$$\textcircled{1} e^x = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} = \sum_{n=0}^{\infty} \frac{1}{n!} x^n \quad \forall x$$

$$\textcircled{2} \sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

Thm (Binomial Formula)

If μ is not a positive integer and $\mu \neq 0$

Then

$$(1+x)^\mu = 1 + \mu x + \frac{\mu(\mu-1)}{2!} x^2 + \dots + \frac{\mu(\mu-1)(\mu-n+1)}{n!} x^n$$

For $-1 < x < 1$

$+ \dots$

Examples :

$$\textcircled{1} (1+x)^{\frac{1}{2}} = 1 + \frac{1}{2}x + \frac{\frac{1}{2}(\frac{1}{2}-1)}{2!} x^2 + \frac{\frac{1}{2}(\frac{1}{2}-1)(\frac{1}{2}-2)}{3!} x^3 + \dots$$

$$\mu = \frac{1}{2}$$

$$-1 < x < 1$$

Multiplication of Series

$$\begin{aligned}
 f(x) &= e^x \sin x & e^x &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \\
 \sin x &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots & & \\
 &= \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots\right) \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots\right) \\
 &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots \\
 &\quad + x^2 - \frac{x^4}{4!} + \frac{x^6}{6!} - \dots
 \end{aligned}$$

etc

$$= x + x^2 + \left(\frac{1}{2!} - \frac{1}{3!}\right)x^3 + \dots$$

Division

$$f(x) = \frac{\sin x}{\cos x} = \tan x \quad \sin x = x - \frac{x^3}{3!} + \dots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} \dots$$

$$\begin{aligned}
 &\overline{1 - \frac{x^2}{2!} + \frac{x^4}{4!} \dots} \overline{x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots} \\
 &- \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots\right) \\
 &\quad \overline{\left(\frac{1}{2!} - \frac{1}{3!}\right)x^3 \left(\frac{1}{4!} - \frac{1}{5!}\right)x^5 + \dots}
 \end{aligned}$$

END OF LECTURE NOTES.

(1)

MAR. 31/17

For exam:

5.5, 7.1-7.4, Chapter 8, Chapter 9
(Not 8.6)

Series:

Computing the sum of series

$$\text{Geometric series : } \sum_{n=0}^{\infty} ar^n \begin{cases} \frac{a}{1-r} & \text{if } |r| < 1 \\ \text{div} & \text{if } |r| \geq 1 \end{cases}$$

$$\text{Telescoping series : } \sum_{n=0}^{\infty} (a_{n+1} - a_n) = \lim_{n \rightarrow \infty} (a_{n+1} - a_0)$$

$$\sum_{n=0}^{\infty} (a_n - a_{n+1}) = \lim_{n \rightarrow \infty} (a_0 - a_{n+1})$$

(Geometric Series)

(1) Examples:

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{2^{1-n} + 3^{2n}}{10^{n+1}} &\Rightarrow \sum_{n=0}^{\infty} \frac{2^{1-n} + 3^{2n}}{10^{n+1}} - \frac{2^{1-0} + 3^{2(0)}}{10^{(0)+1}} \\ &\Rightarrow \sum_{n=0}^{\infty} \frac{\frac{2}{2^n} + 9^n}{10 \cdot 10^n} - \frac{3}{10} = \sum_{n=0}^{\infty} \left(\frac{2}{10} \cdot \frac{1}{2^n 10^n} + \frac{1}{10} \cdot \frac{9^n}{10^n} \right) - \frac{3}{10} \\ &\Rightarrow \sum_{n=0}^{\infty} \left(\frac{2}{10} \left(\frac{1}{20} \right)^n + \frac{1}{10} \left(\frac{9}{10} \right)^n \right) - \frac{3}{10} = \frac{\frac{1}{5}}{1 - \frac{1}{20}} + \frac{\frac{1}{10}}{1 - \frac{9}{10}} - \frac{3}{10} \end{aligned}$$

$a = 1/5$

$a = 1/10$

$r = 1/20 < 1$

$r = 1/10 < 1$

(Telescoping)

(2) Example:

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{1}{n^2 + 5n + 6} &\Rightarrow \frac{1}{(n+2)(n+3)} = \frac{A}{(n+2)} + \frac{B}{(n+3)} \\ &\Rightarrow 1 = A(n+3) + B(n+2) = (A+B)n + 3A + 2B \\ &\Rightarrow A + B = 0 \Rightarrow A = 1 \\ &\quad 3A + 2B = 0 \quad B = -1 \\ &\Rightarrow \frac{1}{n^2 + 5n + 6} = \frac{1}{n+2} - \frac{1}{n+3} \\ &\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2 + 5n + 6} = \sum_{n=1}^{\infty} \left(\frac{1}{n+2} - \frac{1}{n+3} \right) \end{aligned}$$

$$= \sum_{n=1}^{\infty} (a_n - a_{n+1}) = \lim_{n \rightarrow \infty} (a_1 - a_{n+1})$$

Let $a_n = \frac{1}{n+2}$. Then $a_{n+1} = \frac{1}{n+2+1} = \frac{1}{n+3}$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{n+3} - \frac{1}{n+2} \right) = \frac{1}{3}$$

$$a_1 = \frac{1}{1+2} = \frac{1}{3} \text{ conv.}$$

Convergence Tests

Examples:

$$\textcircled{1} \quad \sum_{n=0}^{\infty} n e^{-n} \Rightarrow \lim_{n \rightarrow \infty} n e^{-n} = \lim_{n \rightarrow \infty} \frac{n}{e^n} = 0 \text{ g} \rightarrow (\frac{\infty}{\infty})$$

THEREFORE

$$= \lim_{x \rightarrow \infty} \frac{x}{e^x} = \lim_{x \rightarrow \infty} \frac{1}{e^x} = 0 \rightarrow$$

Then the test is inconclusive.

$\rightarrow (\infty \cdot 1)$

$$\textcircled{2} \quad \sum_{n=0}^{\infty} n e^{-n} \Rightarrow \lim_{n \rightarrow \infty} n e^{-n} = \infty \quad (\neq 0)$$

Then it is divergent.

$\rightarrow n^{\text{th}}$ term divergence test ($\lim_{n \rightarrow \infty} a_n \neq 0$)
 $\Leftrightarrow \sum a_n \text{ di:u.}$

P-Series $\left(\sum_{n=1}^{\infty} \frac{1}{n^p} \text{ conv. if } p > 1 \right)$
 $\text{di:u. if } p \leq 1$

Example:

$$\textcircled{1} \quad \sum_{n=1}^{\infty} \frac{\sqrt{n}}{n^{\frac{5}{3}} \sqrt{n}} \Rightarrow \sum_{n=1}^{\infty} \frac{n^{1/2}}{n \cdot n^{5/6}} \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^{1+5/6-1/2}} \\ \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^{5/6}} \Rightarrow P = 5/6 < 1 \text{ di:u.}$$

② Integral Test $\left(\begin{array}{l} \sum a_n, a_n = f(n) \\ f(x) \geq 0 \text{ on } [1, \infty) \\ f(x) \text{ decreases} \end{array} \right)$

Then $\sum a_n$ conv. if and only if
 $\int_1^\infty f(x) dx$ conv.

Examples:

① $\sum_{n=1}^{\infty} n e^{-n}$

Let $f(x) = xe^{-x}$ Then

① $f(x) = xe^{-x} = f(n) = ne^{-n}$

② $f(x) \geq 0 \text{ for } x \geq 0$

③ $f'(x) = e^{-x} + x(-e^{-x}) = e^{-x}(1-x)$

$f'(x) \leq 0 \Leftrightarrow 1-x \leq 0 \Leftrightarrow x \geq 1 \Leftrightarrow x \in [1, \infty)$

$\Rightarrow f$ decreases on $[1, \infty)$

$$\begin{aligned} \int_1^\infty f(x) dx &= \int_1^\infty xe^{-x} dx = \lim_{b \rightarrow \infty} \int_1^b xe^{-x} dx \\ &= \lim_{b \rightarrow \infty} \left[-xe^{-x} - e^{-x} \right] \Big|_1^b = \lim_{b \rightarrow \infty} (-be^{-b} - e^{-b} - e^{-1}) \\ &\Rightarrow -0 - 0 + 2e^{-1} = 2e^{-1} \text{ conv.} \end{aligned}$$

$$\int xe^{-x} dx = -xe^{-x} - \int -e^{-x} dx = -xe^{-x} - e^{-x}$$

$$u = x \Rightarrow u' = \cancel{e^{-x}}$$

$$v' = e^{-x} \Rightarrow v = -e^{-x}$$

$$\begin{aligned} \lim_{b \rightarrow \infty} e^{-b} &\Rightarrow \lim_{b \rightarrow \infty} \frac{1}{e^b} = 0, \quad \lim_{b \rightarrow \infty} e^{-b} = \lim_{b \rightarrow \infty} \frac{b}{e^b} \\ &= \lim_{b \rightarrow \infty} \frac{1}{e^b} \\ &= 0 ??? \end{aligned}$$

WF

(4)

Necessary Comparison Test

Direct

$$\left(\begin{array}{l} \sum a_n, \sum b_n \\ 0 \leq a_n \leq b_n \\ \sum b_n \text{ conv.} \Rightarrow \sum a_n \text{ conv.} \\ \sum a_n \text{ div} \Rightarrow \sum b_n \text{ } \cancel{\text{div}} \end{array} \right)$$

Examples

$$\textcircled{1} \quad \sum_{n=1}^{\infty} \frac{2 - \cos n}{n^2}$$

$$a_n = \frac{2 - \cos n}{n^2}$$

$$-1 \leq -\cos n \leq 1$$

$$1 \leq 2 - \cos n \leq 3$$

$$\Rightarrow 0 \leq \frac{1}{n^2} \leq \frac{2 - \cos n}{n^2} \leq \frac{3}{n^2}$$

↓ ↓
 a_n b_n

$$\left[\sum_{n=1}^{\infty} \frac{1}{n^2}, p = 2 > 1 \right]$$

∴ conv.

$$\sum b_n = \sum \frac{3}{n^2} = 3 \sum \frac{1}{n^2}$$

∴ conv.

Limit Comparison Test

$$\left(\begin{array}{l} a_n, b_n \rightarrow 0 \\ \lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0, \text{ finite} \end{array} \right)$$

Then $\sum a_n$ if and only if $\sum b_n$
conv. conv.

Example:

$$\textcircled{1} \quad \sum_{n=1}^{\infty} \frac{\sqrt{n^2 + 1}}{n^2} \Rightarrow a_n = \frac{\sqrt{n^2 + 1}}{n^2} \quad b_n = \frac{\sqrt{n^2}}{n^2}$$

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$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{\sqrt{n^2 + 1}}{n^2} \cdot \frac{1}{n}$$

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

$$= \lim_{n \rightarrow \infty} \sqrt{1 + \frac{1}{n^2}} = 1 > 0$$

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

$$\sum b_n = \sum \frac{1}{n}$$

$p = 1 \leq 1$
divergent.