

UNIT - III

Comparison test:

Statement:

If $u_1 + u_2 + \dots + v_1 + v_2 + \dots$ are two series of positive terms and the second series is convergent and if $u_n \leq kv_n$ (where k is a constant) for all values of n , then the first series is also convergent and its sum is less than or equal to k times that of the second.

Proof:

(i) Given $\sum v_n$ is convergent.

$$v_1 + v_2 + \dots = t \text{ (finite)}$$

To prove:

$\sum u_n$ is convergent.

Given $u_n \leq kv_n$.

$$\begin{aligned} u_1 + u_2 + \dots &\leq k(v_1 + v_2 + v_3 + \dots) \\ &\leq kt \text{ (finite [} kt \text{])} \end{aligned}$$

$\therefore u_1 + u_2 + \dots$ is convergent and the sum of the first series is less than or equal to sum of the second series.

(ii) If $\sum v_n$ is divergent.

Proof:

(i) $\sum v_n$ is divergent.

$$u_n \geq kv_n$$

To prove $\sum u_n$ is divergent.

$$u_1 + u_2 + \dots \geq k(v_1 + v_2 + \dots)$$

$\therefore \sum u_n$ is divergent.

Theorem 4:

If $\sum v_n$ is convergent and u_n/v_n tends to a limit other than zero as $n \rightarrow \infty$ then $\sum u_n$ is convergent.

Proof:

Let $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = k$ [k being positive and $\neq 0$].

\therefore on and after a certain value of n , say m , the values of the series of numbers,

$$\frac{u_n}{v_n}, \frac{u_{n+1}}{v_{n+1}}, \frac{u_{n+2}}{v_{n+2}}, \dots$$

lie in the ~~in the~~ interval $k - \epsilon$ to $k + \epsilon$ where ϵ is a very small finite +ve quantity.

$$\therefore \frac{u_n}{v_n} < k + \epsilon, \quad \forall n \geq m.$$

$$u_n < (k + \epsilon) v_n, \quad \forall n \geq m.$$

$\therefore \sum v_n$ is convergent.

$\therefore \sum u_n$ is convergent.

Theorem 5:

If $\sum v_n$ is divergent and $\frac{u_n}{v_n}$ tends to a limit other than zero as $n \rightarrow \infty$ then $\sum u_n$ is divergent.

Proof:

Let $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = k$ (k being positive and $\neq 0$)

$$k - \epsilon < \frac{u_n}{v_n} < k + \epsilon \quad \forall n \geq m$$

where ϵ is a small finite quantity.

$$\therefore \frac{u_n}{v_n} > k - \epsilon$$

$$\therefore u_n > (k - \epsilon)v_n \quad \forall n \geq m.$$

$\sum v_n$ is divergent.

$\sum u_n$ is divergent.

Problems:

1. Test the convergence of the series $\sum \frac{1}{\sqrt{n^2+1}}$.

Solution:

$$\begin{aligned} \text{Let } u_n &= \frac{1}{\sqrt{n^2+1}} \\ &= \frac{1}{\sqrt{n^2[1+\frac{1}{n^2}]}} \end{aligned}$$

$$\text{Let } v_n = \frac{1}{n}.$$

By Comparison test,

$$\frac{u_n}{v_n} = \frac{1}{\sqrt{n^2+1}} \times \frac{n}{1} \rightarrow 1 \text{ as } n \rightarrow \infty$$

Hence $\sum u_n$ and $\sum v_n$ converge (or) diverge together.

But $\sum v_n$ is divergent.

$\therefore \sum \frac{1}{\sqrt{n^2+1}}$ is divergent.

[\because we know that $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{5} + \dots$ is divergent].

2. Test the convergence of the series.

Q.P

$$\frac{1}{1 \cdot 2 \cdot 3} + \frac{3}{2 \cdot 3 \cdot 4} + \frac{5}{3 \cdot 4 \cdot 5} + \frac{7}{4 \cdot 5 \cdot 6} + \dots$$

Solution:

$$\begin{aligned} \text{let } u_n &= \frac{2n-1}{n(n+1)(n+2)} \\ &= \frac{n(2-\frac{1}{n})}{n^3(1+\frac{1}{n})(1+\frac{2}{n})} \\ &= \frac{(2-\frac{1}{n})}{n^2(1+\frac{1}{n})(1+\frac{2}{n})} \\ &= \frac{2-\frac{1}{n}}{n^2 \left[\left(1+\frac{1}{n}\right) \left(1+\frac{2}{n}\right) \right]} \end{aligned}$$

let $v_n = \frac{1}{n^2}$ = convergent

By comparison test,

$$\begin{aligned} \frac{u_n}{v_n} &= \frac{(2n-1) / n(n+1)(n+2)}{1/n^2} \\ &= \frac{(2n-1)n^2}{n(n+1)(n+2)} \\ &= \frac{n^3(2-\frac{1}{n})}{n^3(1+\frac{1}{n})(1+\frac{2}{n})} \end{aligned}$$

Take limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{(2-\frac{1}{n})}{(1+\frac{1}{n})(1+\frac{2}{n})}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{2}{1}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 2$$

$\therefore \sum u_n$ & $\sum v_n$ converge (or) diverge

together.

But $\sum \frac{1}{n^2}$ is convergent.

$\sum u_n$ is convergent.

Hence proved.

3. Test for convergent or divergent of the series $\sum_1^{\infty} \sqrt{n^4+1} - \sqrt{n^4-1}$.

$$\text{Let } u_n = \sqrt{n^4+1} - \sqrt{n^4-1}$$

$$u_n = \frac{(\sqrt{n^4+1} - \sqrt{n^4-1})(\sqrt{n^4+1} + \sqrt{n^4-1})}{(\sqrt{n^4+1} + \sqrt{n^4-1})}$$

$$= \frac{(\sqrt{n^4+1})^2 - (\sqrt{n^4-1})^2}{(\sqrt{n^4+1} + \sqrt{n^4-1})}$$

$$= \frac{n^4+1 - n^4-1}{(\sqrt{n^4+1} + \sqrt{n^4-1})}$$

$$= \frac{2}{\sqrt{n^4+1} + \sqrt{n^4-1}} = \frac{2}{n^2 \left(\sqrt{1+\frac{1}{n^4}} + \sqrt{1-\frac{1}{n^4}} \right)}$$

Let $y_n = \frac{1}{n^2}$ By comparison test.

$$\frac{u_n}{y_n} = \frac{\sqrt{n^4+1} - \sqrt{n^4-1}}{y_n}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{y_n} = \lim_{n \rightarrow \infty} \frac{2n^2}{n^2 \left(\sqrt{1+\frac{1}{n^4}} + \sqrt{1-\frac{1}{n^4}} \right)} = 2$$

But $\sum \frac{1}{n^2}$ is convergent.

$\therefore u_n$ is convergent, so the given series is also convergent.

4. Prove that the series $\frac{1}{1 \cdot 3} + \frac{2}{3 \cdot 5} + \frac{3}{5 \cdot 7} + \frac{4}{7 \cdot 9} + \dots$ is divergent.

Q.P

Proof:

$$\text{Let } u_n = \frac{n}{(2n-1)(2n+1)}$$

$$u_n = \frac{n}{\left(2 - \frac{1}{n}\right) \left(2 + \frac{1}{n}\right) \cdot n^2}$$

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

$$\text{let } v_n = \frac{1}{n} \quad v_n > u_n$$

But $v_n \leq \frac{1}{n}$ is divergent.

$\therefore v_n$ is divergent. Hence u_n is divergent.

\therefore The given series is divergent.

5. Discuss the convergence of the series

$$\sum_{n=1}^{\infty} \frac{1}{(a+n)^p (b+n)^q} \quad a, b, p, q \text{ being all positive.}$$

$$\text{let } u_n = \frac{1}{(a+n)^p (b+n)^q}$$

$$= \frac{1}{n^p (1+\frac{a}{n})^p n^q (1+\frac{b}{n})^q}$$

$$u_n = \frac{1}{n^{p+q} (1+\frac{a}{n})^p (1+\frac{b}{n})^q}$$

let $v_n = \frac{1}{n^{p+q}}$ By comparison test.

$$\frac{u_n}{v_n} = \frac{1}{n^{p+q} (1+\frac{a}{n})^p (1+\frac{b}{n})^q} \times \frac{n^{p+q}}{1}$$

$$= \frac{n^{p+q}}{n^{p+q} (1+\frac{a}{n})^p (1+\frac{b}{n})^q}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1.$$

Hence $\sum u_n$ and $\sum v_n$ converge or diverge together.

$\sum \frac{1}{n^{p+q}}$ is converges, if $p+q > 1$.

$\sum \frac{1}{n^{p+q}}$ is diverges, if $p+q \leq 1$.

$\sum_{n=1}^{\infty} \frac{1}{(a+n)^p (b+n)^q}$ is converges, if $p+q > 1$.

$\sum_{n=1}^{\infty} \frac{1}{(a+n)^p (b+n)^q}$ is diverges, if $p+q \leq 1$.

6. Find whether the series in which $u_n = (n^3+1)^{1/3} - n$ is convergent or divergent.

$$\text{Let } u_n = (n^3+1)^{1/3} - n$$

$$= [n^3(1+\frac{1}{n^3})]^{1/3} - n$$

$$= (n^3)^{1/3} [1+\frac{1}{n^3}]^{1/3} - n$$

$$= n [1+\frac{1}{n^3}]^{1/3} - n$$

$$= n [(1+\frac{1}{n^3})^{1/3} - 1]$$

$$= n [1 + \frac{1}{3}(\frac{1}{n^3}) + \frac{1}{3}(\frac{1}{3}-1)(\frac{1}{n^3})^2 + \dots]$$

$$= n [1 + \frac{1}{3n^3} - \frac{1}{9n^6} + \dots]$$

$$= \frac{1}{3n^2} - \frac{1}{9n^5} [\because \text{neglecting higher power of } n].$$

If we take $v_n = \frac{1}{n^2}$, we get.

$$\frac{u_n}{v_n} = \frac{1}{3n^2} \times \frac{n^2}{1}$$

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \frac{1}{3}$$

But $\sum \frac{1}{n^2}$ is convergent.

\therefore The given series is convergent.

7. S.T $1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots$ is convergent.

Soln:

$$\text{Given } 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots$$

$$\text{let } u_{n+1} < \frac{1}{1 \cdot 2 \cdot 3 \dots n}$$

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

$$1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots \text{ is convergent.}$$

Since every term of the series less than or equal to the corresponding term of the convergent series.

$$1 + \frac{1}{1!} + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \frac{1}{2^4} + \dots$$

Theorem: 6

Q.P. Show that the series $\frac{1}{1^k} + \frac{1}{2^k} + \frac{1}{3^k} + \dots$ is convergent when k is greater than unity ($k > 1$) and divergent when k is equal to or less than unity.

Solution:

$$\text{Given series } \frac{1}{1^k} + \frac{1}{2^k} + \frac{1}{3^k} + \dots$$

Case (i) : Let $k > 1$.

[Since each term of the series is less than the preceding term].

We have the following relation.

$$\text{let } \frac{1}{1^k} = 1$$

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

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

$$\frac{1}{8^k} + \frac{1}{9^k} + \dots + \frac{1}{15^k} < \frac{8}{8^k} < \frac{1}{8^{k-1}}$$

Adding we get.

$$\begin{aligned} \frac{1}{1^k} + \frac{1}{2^k} + \frac{1}{3^k} + \dots &< 1 + \frac{1}{2^{k-1}} + \left(\frac{1}{2^2}\right)^{k-1} + \left(\frac{1}{2^3}\right)^{k-1} \\ &< 1 + \frac{1}{2^{k-1}} + \left[\frac{1}{2^{k-1}}\right]^2 + \left[\frac{1}{2^{k-1}}\right]^3 + \dots \end{aligned}$$

But the series is geometric series whose common ratio is $\frac{1}{2^{k-1}}$

which is $\frac{1}{2^{k-1}} < 1$.

Already we know that.

$1 + x + x^2 + x^3 + \dots$ for $x < 1$ is convergent.

\therefore the given series is convergent.

Case (ii) : $k=1$

$k=1$ we can group the series as follows.

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

$$\frac{1}{3} + \frac{1}{4} > \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

$$\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{4}{8} = \frac{1}{2}$$

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots > 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots$$

But $1 + \frac{1}{2} + \frac{1}{2} + \dots$ is divergent.

\therefore the given series is $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ is divergent.

Case (iii): $k < 1$

$$\text{let } \frac{1}{n^k} > \frac{1}{n}$$

$$\frac{1}{1^k} > \frac{1}{1}$$

$$\frac{1}{2^k} > \frac{1}{2}$$

$$\frac{1}{3^k} > \frac{1}{3}$$

Adding we get,

$$\frac{1}{1^k} + \frac{1}{2^k} + \frac{1}{3^k} + \dots > 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$$

But $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ is divergent.

$\frac{1}{n^k}$ is divergent.

Hence the given series $\frac{1}{n^k}$ is
convergent if $k > 1$ and $\frac{1}{n^k}$ is
divergent if $k < 1$.

Theorem: 8

D. Alembert Ratio Test.

Statement:

A series is convergent if after any particular term, the ratio of each term to the preceding is always less than some fixed quantity which is less than unity:

Proof:

Let the ratio of each term after the r th to preceding term be less than x .

where $k < 1$.

$$\text{Then } \frac{U_{r+1}}{U_r} < k, \quad \frac{U_{r+2}}{U_{r+1}} < k, \quad \frac{U_{r+3}}{U_{r+2}} < k,$$

$$\text{Since } \frac{U_{r+1}}{U_r} < k.$$

$$U_{r+1} < k \cdot U_r$$

$$U_{r+2} < k \cdot U_{r+1} < k \cdot k U_r < k^2 \cdot U_r.$$

$$U_{r+3} < k \cdot U_{r+2} < k^3 \cdot U_r.$$

$$U_{r+4} < k \cdot U_{r+3} < k^4 U_r.$$

.....

Adding we get,

$$U_r + U_{r+1} + U_{r+2} + \dots < U_r + k U_r + k^2 U_r + k^3 U_r + \dots$$

[\because Adding U_r on both sides]

$$< U_r (1 + k + k^2 + k^3 + \dots)$$

$$< U_r (1 - k)^{-1}$$

$$< \frac{U_r}{(1 - k)}, \quad k < 1.$$

Hence the sum of the terms beginning at the r th term is finite.

Since the nature of the series is unaffected by omitting a finite number of the terms in the beginning.

The series $\sum u_n$ is convergent.

Corollary:

$$\text{If } \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k \text{ where } k < 1 \text{ then}$$

$\sum u_n$ is convergent.

Proof:

Given $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k$ (where $k < 1$)

To prove that $\sum u_n$ is convergent.

Now $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k$.

We can find a natural number m , so large that $\frac{u_{n+1}}{u_n}$ differs from k by less than ϵ so long as $n > m$, $\frac{u_{n+1}}{u_n} < k + \epsilon$ for $n > m$.

$k < 1$ and hence we can use ϵ positive and sufficiently small

$\exists: k + \epsilon < 1$.

$$\frac{u_{n+1}}{u_n} < k + \epsilon$$

$$\frac{u_{n+1}}{u_n} < 1 \quad (\text{by theorem } \textcircled{8})$$

the series is convergent.

Theorem 9:

A series is divergent if after any particular term the ratio of each term to the preceding term is either equal to unity or greater than unity.

Proof:

Let all the terms after the r th term to be equal or, then

$$U_{r+1} + U_{r+2} + \dots + U_{n+r} = nU_r.$$

Taking limit on both sides as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} U_{r+1} + U_{r+2} + \dots + U_{n+r} = \infty$$

$\sum U_n$ is divergent.

Let the ratio of each term after the r th term to be preceding term be greater than unity.

$$\frac{U_{r+1}}{U_r} > 1.$$

$$U_{r+1} > U_r$$

Then $U_{r+1} > U_r$, $U_{r+2} > U_r$, $U_{r+3} > U_r$,

Adding we get.

$$U_{r+1} + U_{r+2} + \dots + U_{n+r} > n \cdot U_r$$

$$\lim_{n \rightarrow \infty} U_{r+1} + U_{r+2} + \dots + U_{n+r} > \lim_{n \rightarrow \infty} n \cdot U_r = \infty$$

The series is divergent.

Cosollary:

If $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k$ where $k > 1$ then the series $\sum u_n$ is divergent.

Proof:

$$\text{Given } \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k \text{ (where } k > 1)$$

To prove that $\sum u_n$ is divergent.

$$\text{Now } \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = k.$$

We can find a natural number m .

So large that $\frac{U_{n+1}}{U_n}$ differs from k by greater than ϵ so long as $n > m$

$$\frac{U_{n+1}}{U_n} > k + \epsilon \quad \text{for } n > m.$$

$k > 1$ and here we can be use ϵ positive and sufficiently small s.t. $k + \epsilon > 1$.

$$\frac{U_{n+1}}{U_n} > k + \epsilon.$$

$\frac{U_{n+1}}{U_n} > 1 \therefore$ the series is divergent.

Note: 1

- * $k < 1$ The series is convergent.
- * $k > 1$ The series is divergent.
- * $k = 1$ the De'Alembert's ratio test fails.

Note: 2

$\pm \lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = 1$. The series may be

convergent or it may be divergent and we say that the test fails.

Consider the series.

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots \quad (\text{dgt}) \quad \text{and} \quad 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots \quad (\text{cgt})$$

The first series is divergent and the second series is convergent and in both

we have $\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = 1$.

When $\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = 1$ the nature of the series is generally considered from elementary principle or from comparison test.

Problems:

1. Test for convergence of the series $\sum_{n=6}^{\infty} \frac{n^3+1}{2^{n+1}}$.

Solution:

$$\text{Let } U_n = \frac{n^3+1}{2^{n+1}}$$

$$U_{n+1} = \frac{(n+1)^3+1}{2^{n+1}+1}$$

By ratio test:

$$\frac{U_{n+1}}{U_n} = \frac{(n+1)^3+1}{2^{n+1}+1} \times \frac{2^{n+1}}{n^3+1}$$

$$= \frac{(n+1)^3+1}{2^n \cdot 2^1+1} \times \frac{2^{n+1}}{n^3+1}$$

$$= \frac{n^3 [(1+\frac{1}{n})^3 + \frac{1}{n^3}]}{n^3 (1+\frac{1}{n^3})} \times \frac{2^n (1+\frac{1}{2n})}{2^n (2+\frac{1}{2n})}$$

$$= \frac{(1+\frac{1}{n})^3 + \frac{1}{n^3}}{1+\frac{1}{n^3}} \times \frac{1+\frac{1}{2n}}{2+\frac{1}{2n}}$$

Taking limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = \frac{1}{1} \times \frac{1}{2} = \frac{1}{2} < 1$$

The series is convergent.

2. Examine the convergence of the series

Q.P. $\sum_{n=1}^{\infty} \left(\frac{n}{n+1}\right)^{1/2} \cdot x^n$

Solution:

$$\text{let } u_n = \left[\frac{n}{n+1} \right]^{1/2} x^n$$

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

By Ratio's test.

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

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

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

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

Taking limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \frac{1}{1} \times x \times 1$$
$$= x$$

$x < 1$, The series is convergent.

$x > 1$, The series is divergent.

$x = 1$, The test fails.

If $\alpha = 1$ the series becomes.

$$\sum_1^{\infty} \left(\frac{n}{n+1} \right)^{1/2} x^n = \sum_1^{\infty} \left(\frac{n}{n+1} \right)^{1/2} u^n$$

$$= \sum_1^{\infty} \left(\frac{n}{n+1} \right)^{1/2}$$

$$\text{let } u_n = \left(\frac{n}{n+1} \right)^{1/2}$$

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

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

$$\lim_{n \rightarrow \infty} u_n = 1$$

But we know in a convergent series the n th term tends to zero as $n \rightarrow \infty$.

\therefore The series is divergence.

Hence $x < 1$, the series is convergent

$x \geq 1$ The series is divergent.

Q.P

Raabe's test: pg. 102/103.

The series whose general term is u_n is convergent (or) divergent according as

$$\lim_{n \rightarrow \infty} \left[n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right] > 1 \text{ or } < 1.$$

Proof:

Case (i) First we prove that

$\sum \sum u_n$ and $\sum v_n$ are two series of positive terms and if

$$\frac{u_{n+1}}{u_n} < \frac{v_{n+1}}{v_n}, \quad \forall n \text{ after a certain stage.}$$

Show that $\sum u_n$ will be convergent if $\sum v_n$ is convergent.

Since the omission of a finite number of terms from a series does not affect convergence.

We can assume that the inequality holds for all positive integral values of 'n'

$$\frac{u_2}{u_1} < \frac{v_2}{v_1}; \quad \frac{u_3}{u_2} < \frac{v_3}{v_2}; \quad \frac{u_4}{u_3} < \frac{v_4}{v_3}; \quad \dots$$

Now,

$$u_1 + u_2 + u_3 + \dots = u_1 \left(1 + \frac{u_2}{u_1} + \frac{u_3}{u_1} + \frac{u_4}{u_1} + \dots \right)$$

$$= u_1 \left[1 + \frac{u_2}{u_1} + \frac{u_3}{u_2} \cdot \frac{u_2}{u_1} + \frac{u_4}{u_3} \cdot \frac{u_3}{u_2} \cdot \frac{u_2}{u_1} + \dots \right]$$

$$< u_1 \left[1 + \frac{v_2}{v_1} + \frac{v_3}{v_2} \cdot \frac{v_2}{v_1} + \frac{v_4}{v_3} \cdot \frac{v_3}{v_2} \cdot \frac{v_2}{v_1} + \dots \right]$$

$$< u_1 \left(\frac{v_1 + v_2 + v_3 + \dots}{v_1} \right)$$

$$< \frac{u_1}{v_1} (v_1 + v_2 + v_3 + \dots)$$

Since $\frac{u_1}{v_1}$ is convergent.

$\sum v_n$ is convergent. It follows that $\sum u_n$ is convergent.

Case (ii)

Next we prove that $\sum u_n$ is divergent and $\frac{u_{n+1}}{u_n} > \frac{v_{n+1}}{v_n}$ then $\sum u_n$ is divergent if $\sum v_n$ is divergent and $\frac{u_{n+1}}{u_n} > \frac{v_{n+1}}{v_n}$.

Since the omission of a finite number of terms from a series does not effect divergent.

We can assume that the inequality holds for all positive integral values of 'n'.

$$\frac{u_2}{u_1} > \frac{v_2}{v_1}, \frac{u_3}{u_2} > \frac{v_3}{v_2}, \frac{u_4}{u_3} > \frac{v_4}{v_3}, \dots$$

Now,

$$u_1 + u_2 + u_3 + \dots = u_1 \left[1 + \frac{u_2}{u_1} + \frac{u_3}{u_1} + \frac{u_4}{u_1} + \dots \right]$$

$$= u_1 \left[1 + \frac{u_2}{u_1} + \frac{u_3}{u_2} \cdot \frac{u_2}{u_1} + \frac{u_4}{u_3} \cdot \frac{u_3}{u_2} \cdot \frac{u_2}{u_1} + \dots \right]$$

$$> u_1 \left[1 + \frac{v_2}{v_1} + \frac{v_3}{v_2} \cdot \frac{v_2}{v_1} + \frac{v_4}{v_3} \cdot \frac{v_3}{v_2} \cdot \frac{v_2}{v_1} + \dots \right]$$

$$> u_1 \left[\frac{v_1 + v_2 + v_3 + \dots}{\gamma_1} \right]$$

$$> \frac{u_1}{\gamma_1} [v_1 + v_2 + v_3 + \dots]$$

Since $\frac{u_1}{\gamma_1}$ is ^(constant) divergent $\sum v_n$ is divergent.

It follows that $\sum u_n$ is divergent.

Steps:

Let us compare the series $\sum u_n$ with

the series $\sum \frac{1}{n^p}$

To prove that $\sum \frac{1}{n^p}$ is convergent when $p > 1$.

$\sum \frac{1}{n^p}$ is divergent when $p \leq 1$.

Proof:

Step 1:

$\sum u_n$ is convergent

$$\frac{u_{n+1}}{u_n} < \frac{1/(n+1)^p}{1/n^p}$$

$$\frac{u_{n+1}}{u_n} < \frac{n^p}{n^p(1+1/n)^p}$$

$$u_n > (1+1/n)^p$$

$$\frac{u_n}{u_{n+1}} > p/n + \frac{p(p-1)}{2} (1/n)^2 + \dots$$

[∴ Ascending Binomial theorem for rational index].

$$\frac{u_n}{u_{n+1}} > 1/n \left[p + \frac{p(p-1)}{2n} + \dots \right]$$

$$n \left[\frac{u_n}{u_{n+1}} - 1 \right] > p + \frac{p(p-1)}{2n} + \dots$$

Taking limits as $n \rightarrow \infty$.

$$\lim_{n \rightarrow \infty} \left\{ n \left(\frac{u_n}{u_{n+1}} - 1 \right) \right\} > p.$$

But the auxiliary series is convergent
if $p > 1$.

$\therefore \sum u_n$ is convergent if $p > 1$.

Step 2:

$\sum u_n$ is divergent

$$\frac{u_{n+1}}{u_n} > \frac{1/(n+1)^p}{1/n^p}$$

$$\frac{u_{n+1}}{u_n} > \frac{n^p}{n^p(1+1/n)^p}$$

$$\frac{u_{n+1}}{u_n} > \frac{1}{(1+1/n)^p}$$

$$\frac{u_n}{u_{n+1}} < (1+1/n)^p$$

$$\frac{u_n}{u_{n+1}} < 1 + p/n + \frac{p(p-1)}{2} (1/n)^2 + \dots$$

$$\frac{u_n}{u_{n+1}} - 1 < 1/n \left[p + \frac{p(p-1)}{2n} + \dots \right]$$

Taking limit as $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \left\{ n \left[\frac{u_n}{u_{n+1}} - 1 \right] \right\} < p.$$

But the auxiliary series is divergent

if $p < 1$.

$\therefore \sum u_n$ is divergent if $p < 1$.

Problem 8:

1. Discuss the convergency of the series
a.p. $1 + \frac{(1!)^2}{2!} x + \frac{(2!)^2}{4!} x^2 + \frac{(3!)^2}{6!} x^3 + \dots$

Soln:

$$\text{let } u_n = \frac{(n!)^2 x^n}{(2n)!}$$

$$u_{n+1} = \frac{[(n+1)!]^2 x^{n+1}}{2(n+1)!}$$

By ratio test

$$\frac{u_{n+1}}{u_n} = \frac{[(n+1)!]^2 x^{n+1}}{(2n+2)!} \times \frac{(2n)!}{(n!)^2 x^n}$$

$$= \frac{[C(n+1)!]^2 \cdot x^n \cdot x \cdot 2n!}{(2n+2)! (n!)^2 x^n}$$

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

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

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

$$\frac{u_{n+1}}{u_n} = \frac{x (n+1)}{2(2n+1)}$$

taking limit as $n \rightarrow \infty$.

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)x}{(2n+1)(2)}$$

$$= \lim_{n \rightarrow \infty} \frac{n(1 + \frac{1}{n})x}{2n(2 + \frac{1}{n})}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{2} \left[\frac{(1 + \frac{1}{n})x}{2 + \frac{1}{n}} \right]$$

$$= \frac{1}{2} x \cdot \frac{1}{2} \quad \begin{matrix} x/4 < 1 \\ x < 4 \end{matrix}$$

$$= x/4$$

* $\int_0^1 x < 4$ is convergent.

* $\int_0^1 x > 4$ is divergent.

* $\int_0^1 x = 4$ is test fails.

When $x = 4$ we can apply Raabe's test.

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

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

$$\frac{u_n}{u_{n+1}} - 1 = \frac{2n+1-2n-2}{2(n+1)}$$

$$n \left[\frac{u_n}{u_{n+1}} - 1 \right] = \frac{-1}{2(n+1)} \cdot n$$

$$n \left[\frac{u_n}{u_{n+1}} - 1 \right] = \frac{-n}{2(n+1)}$$

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

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

$$= -1/2 < 1 \Rightarrow \text{divergent.}$$

Finally.

$x \geq 1$ \Rightarrow divergent.

$x < 1$ \Rightarrow convergent.

Ex:

Theorem: 12. [Logarithmic test].

statement:

The series whose general term is u_n is convergent or divergent according as $\lim_{n \rightarrow \infty} \left[n \log \left(\frac{u_n}{u_{n+1}} \right) \right]$ is greater than one or less than one.

Proof:

Let us compare the given series with the series whose general term is $1/n^p$ when $p > 1$, $\sum 1/n^p$ is convergent.