

Infinite Series

§ 1 Infinite series

a_0, a_1, a_2, \dots an infinite sequence of real numbers

We can't form the sum of all the a_k (there are an infinite number of them), but we can form the partial sums

$$s_0 = a_0 = \sum_{k=0}^0 a_k$$

$$s_1 = a_0 + a_1 = \sum_{k=0}^1 a_k$$

⋮

$$s_n = a_0 + a_1 + \dots + a_n = \sum_{k=0}^n a_k$$

Definition 1.1

If $s_n = \sum_{k=0}^n a_k \rightarrow L$ as $n \rightarrow \infty$ where L is a finite number, we write $\sum_{k=0}^{\infty} a_k = L$ and say that the series $\sum_{k=0}^{\infty} a_k$ converges to L .

We call L the sum of the series

If the sequence of partial sum diverges, we say that the series $\sum_{k=0}^{\infty} a_k$ diverges.

Examples

$$1. \sum_{k=0}^{\infty} \frac{1}{(k+1)(k+2)} = \sum_{k=0}^{\infty} \frac{1}{k+1} - \frac{1}{k+2}$$

$$s_n = \sum_{k=0}^n \frac{1}{k+1} - \frac{1}{k+2} = \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \dots + \left(\frac{1}{n+1} - \frac{1}{n+2}\right) = 1 - \frac{1}{n+2}$$

$$\Rightarrow s_n \rightarrow 1 \text{ as } n \rightarrow \infty$$

$$\Rightarrow \sum_{k=0}^{\infty} \frac{1}{(k+1)(k+2)} = 1$$

$$2. \sum_{k=0}^{\infty} (-1)^k$$

$$s_n = \sum_{k=0}^n (-1)^k = \begin{cases} 1 & \text{if } n \text{ even} \\ 0 & \text{if } n \text{ odd} \end{cases}$$

$\Rightarrow \{s_n\}$ diverges $\Rightarrow \sum_{k=0}^{\infty} (-1)^k$ diverges.
(bounded).

$$3. \sum_{k=0}^{\infty} 2^k$$

$$S_n = \sum_{k=0}^n 2^k = 1 + 2 + 2^2 + \dots + 2^n > 2^n \rightarrow \infty \text{ as } n \rightarrow \infty$$

$\Rightarrow \sum_{k=0}^{\infty} 2^k$ diverges (unbounded)

4. Geometry series

$$\text{If } |x| < 1, \text{ then } \sum_{k=0}^{\infty} x^k = \frac{1}{1-x}$$

If $|x| \geq 1$, then $\sum_{k=0}^{\infty} x^k$ diverges.

<proof> exercise.

Theorem 1.2

1. If $\sum_{k=0}^{\infty} a_k$ & $\sum_{k=0}^{\infty} b_k$ both converge, then $\sum_{k=0}^{\infty} (a_k + b_k)$ converges.

2. If $\sum_{k=0}^{\infty} a_k$ converges, then $\sum_{k=0}^{\infty} \alpha a_k$ converges for each real number α .

Moreover, if $\sum_{k=0}^{\infty} a_k = L$, then $\sum_{k=0}^{\infty} \alpha a_k = \alpha L$

<proof>

$$\text{Let } s_n = \sum_{k=0}^n a_k, \quad t_n = \sum_{k=0}^n b_k, \quad u_n = \sum_{k=0}^n (a_k + b_k), \quad v_n = \sum_{k=0}^n \alpha a_k$$

$$\Rightarrow u_n = s_n + t_n \quad \text{and} \quad v_n = \alpha s_n$$

$$\text{If } s_n \rightarrow L \text{ and } t_n \rightarrow M \text{ as } n \rightarrow \infty$$

$$\Rightarrow u_n \rightarrow L + M \text{ and } v_n \rightarrow \alpha L \text{ as } n \rightarrow \infty. //$$

Theorem 1.3

If $\sum_{k=0}^{\infty} a_k$ converges, then $a_k \rightarrow 0$ as $k \rightarrow \infty$.

<proof>

$$\text{Let } S_n = \sum_{k=0}^n a_k \text{ and } S_n \rightarrow L \text{ as } n \rightarrow \infty$$

$$\text{Note that } S_{n-1} \rightarrow L \text{ as } n \rightarrow \infty$$

$$\Rightarrow S_n - S_{n-1} \rightarrow L - L = 0 \text{ as } n \rightarrow \infty \text{ (by thm 1.2)}$$

$$\Rightarrow a_n \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Remark

If $a_k \rightarrow 0$, then $\sum_{k=0}^{\infty} a_k$ diverges

"NOTE" Thm 1.3 "DOES NOT" say that, if $a_k \rightarrow 0$, then $\sum_{k=0}^{\infty} a_k$ converges.

Examples

1. $\sum_{k=0}^{\infty} \frac{k}{k+1}$

$$\frac{k}{k+1} \rightarrow \underset{0}{1} \text{ as } k \rightarrow \infty \Rightarrow \sum_{k=0}^{\infty} \frac{k}{k+1} \text{ diverges.}$$

2. $\sum_{k=0}^{\infty} \sin k$

$\sin k \rightarrow 0$ as $k \rightarrow \infty$, then $\sum_{k=0}^{\infty} \sin k$ diverges

3. $\sum_{k=1}^{\infty} \frac{1}{\sqrt{k}}$

$$a_k = \frac{1}{\sqrt{k}} \rightarrow 0 \text{ as } k \rightarrow \infty$$

$$S_n = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \dots + \frac{1}{\sqrt{n}} \geq \frac{1}{\sqrt{n}} + \frac{1}{\sqrt{n}} + \dots + \frac{1}{\sqrt{n}} = \frac{n}{\sqrt{n}} + \frac{1}{\sqrt{n}} \rightarrow \infty \text{ as } n \rightarrow \infty$$

$$\Rightarrow \sum_{k=1}^{\infty} \frac{1}{\sqrt{k}} \text{ diverges}$$

§2 The integral test, Basic comparison, Limit comparison
The root test, The ratio test

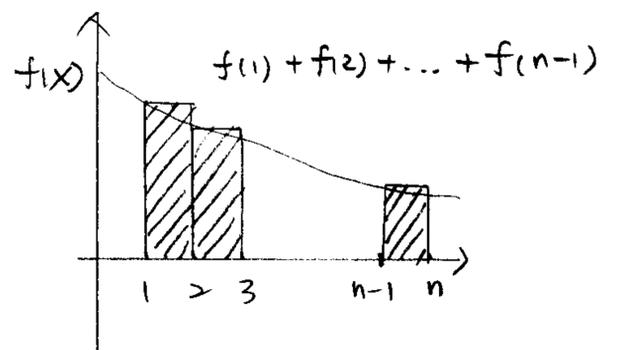
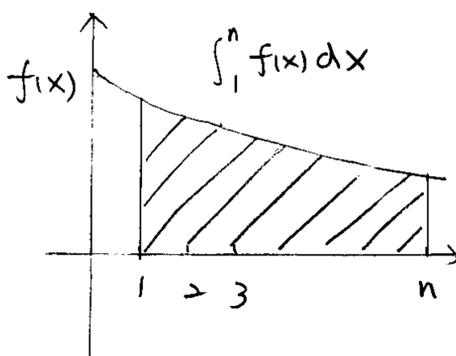
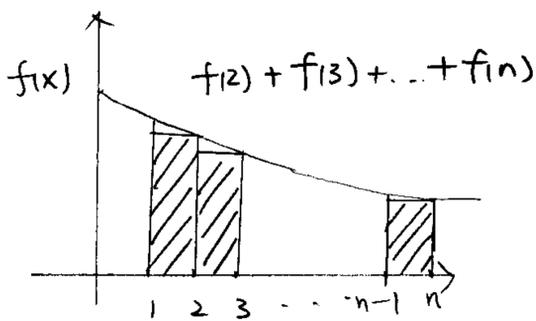
Theorem 2.1 (The Integral Test)

If f is continuous, positive, and decreasing on $[1, \infty)$, then

$$\sum_{k=1}^{\infty} f(k) \text{ converges} \Leftrightarrow \int_1^{\infty} f(x) dx \text{ converges}$$

<proof>

(Fact
 f is continuous, positive, and decreasing on $[1, \infty)$, then
 $\int_1^{\infty} f(x) dx$ converges \Leftrightarrow the sequence $a_n = \int_1^n f(x) dx$ converges)



$$\Rightarrow \sum_{k=1}^{\infty} f(k) = L$$

$$\int_1^n f(x) dx \leq f(1) + f(2) + \dots + f(n-1) = \sum_{k=1}^{n-1} f(k)$$

$$\Rightarrow \int_1^{\infty} f(x) dx \leq \sum_{k=1}^{\infty} f(k) = L \Rightarrow \int_1^{\infty} f(x) dx \text{ converges}$$

$$\Leftarrow \int_1^{\infty} f(x) dx = L$$

$$\sum_{k=1}^n f(k) = f(1) + \sum_{k=2}^n f(k) \leq f(1) + \int_1^n f(x) dx$$

$$\Rightarrow \sum_{k=1}^{\infty} f(k) \leq f(1) + \int_1^{\infty} f(x) dx = f(1) + L \Rightarrow \sum_{k=1}^{\infty} f(k) \text{ converges}$$

Examples

1. $\sum_{k=1}^{\infty} \frac{1}{k}$ diverges

Let $f(x) = \frac{1}{x}$ is continuous, positive, and decreasing on $[1, \infty)$.

$$\int_1^{\infty} f(x) dx = \int_1^{\infty} \frac{1}{x} dx \text{ diverges}$$

By Integral test, $\sum_{k=1}^{\infty} \frac{1}{k}$ diverges.

2. $\sum_{k=1}^{\infty} \frac{1}{k^p}$ converges $\Leftrightarrow p > 1$

If $p \leq 0$, $\frac{1}{k^p} \not\rightarrow 0$ as $k \rightarrow \infty \Rightarrow \sum_{k=1}^{\infty} \frac{1}{k^p}$ diverges.

Enough to consider $p > 0$.

Let $f(x) = \frac{1}{x^p}$, continuous, positive, and decreasing on $[1, \infty)$.

By integral test,

$$\sum_{k=1}^{\infty} \frac{1}{k^p} \text{ converges} \Leftrightarrow \int_1^{\infty} \frac{1}{x^p} dx \text{ converges} \Leftrightarrow p > 1$$

3. $\sum_{k=1}^{\infty} \frac{1}{k \cdot \ln(k+1)}$ diverges.

Let $f(x) = \frac{1}{x \ln(x+1)}$, continuous, positive, and decreasing on $[1, \infty)$.

We can use the integral test.

First, we observe that

$$\begin{aligned} \int_1^b \frac{1}{x \ln(x+1)} dx &> \int_1^b \frac{1}{(x+1) \ln(x+1)} dx \\ &= \ln(\ln(x+1)) \Big|_1^b = \ln(\ln(b+1)) - \ln(\ln 2) \rightarrow \infty \text{ as } b \rightarrow \infty \end{aligned}$$

Hence $\int_1^{\infty} \frac{1}{x \ln(x+1)} dx$ diverges.

$\Rightarrow \sum_{k=1}^{\infty} \frac{1}{k \ln(k+1)}$ diverges.

Remark

- For each $j \geq 0$, $\sum_{k=0}^{\infty} a_k$ converges $\Leftrightarrow \sum_{k=j}^{\infty} a_k$ converges
- If $\sum a_k$ & $\sum b_k$ both converges $\Rightarrow \sum (a_k + b_k)$ converges.
- For each $\alpha \neq 0$, $\sum \alpha a_k$ converges $\Leftrightarrow \sum a_k$ converges

Theorem 2.2 (The Basic Comparison Theorem)

Suppose that $\sum a_k$ & $\sum b_k$ are series with nonnegative terms and $a_k \leq b_k$ for all k sufficiently large.

- (i) If $\sum b_k$ converges, then $\sum a_k$ converges
- (ii) If $\sum a_k$ diverges, then $\sum b_k$ diverges.

<proof> exercise.

Examples

1. $\sum \frac{1}{2k^3+1}$ converges

$$\frac{1}{2k^3+1} < \frac{1}{2k^3} < \frac{1}{k^3} \text{ for all } k > 1 \text{ and } \sum \frac{1}{k^3} \text{ converges}$$

By comparison thm, $\sum \frac{1}{2k^3+1}$ converges.

2. $\sum \frac{k^3}{k^5+5k^4+7}$ converges

$$\frac{k^3}{k^5+5k^4+7} < \frac{k^3}{k^5} = \frac{1}{k^2} \text{ for all } k > 1 \text{ and } \sum \frac{1}{k^2} \text{ converges}$$

By thm 2.2, $\sum \frac{k^3}{k^5+5k^4+7}$ converges.

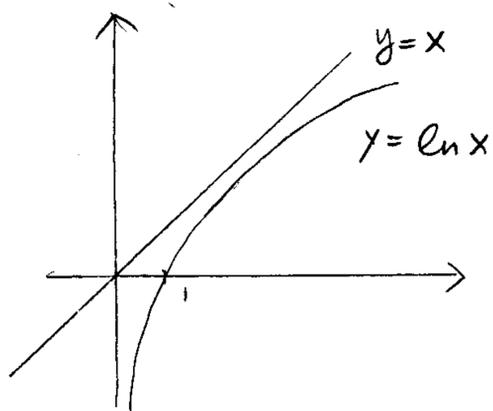
3. $\sum \frac{1}{3^k+1}$ diverges

$$\frac{1}{4^k} = \frac{1}{3^k+k} < \frac{1}{3^k+1} \text{ for all } k \geq 1$$

$$\sum \frac{1}{4^k} = \frac{1}{4} \sum \frac{1}{k} \text{ diverges}$$

By Thm 2.2, $\sum \frac{1}{3^k+1}$ diverges

4. $\sum \frac{1}{\ln(k+b)}$ diverges



Hence $\ln x < x$ for $x > 1$

consider $\ln(k+b) < \ln(2k) < 2k$ for $k > b$

$$\Rightarrow \frac{1}{\ln(k+b)} > \frac{1}{2k} \text{ for } k > b \text{ and } \sum \frac{1}{2k} \text{ diverges.}$$

By thm 2.2, $\sum \frac{1}{\ln(k+b)}$ diverges.

Theorem 2.3 (The Limit Comparison Theorem)

Let $\sum a_k$, $\sum b_k$ be series with positive terms. If $\frac{a_k}{b_k} \rightarrow L$ as $k \rightarrow \infty$ and $L > 0$, then ($\sum a_k$ converges $\Leftrightarrow \sum b_k$ converges.)

<proof>

Let $0 < \varepsilon < L$

since $\frac{a_k}{b_k} \rightarrow L \Rightarrow \left| \frac{a_k}{b_k} - L \right| < \varepsilon$ for k sufficiently large

$$\Rightarrow -\varepsilon < \frac{a_k}{b_k} - L < \varepsilon \Rightarrow L - \varepsilon < \frac{a_k}{b_k} < L + \varepsilon \Rightarrow b_k(L - \varepsilon) < a_k < b_k(L + \varepsilon)$$

(\Rightarrow) If $\sum a_k$ converges $\Rightarrow \sum b_k(L - \varepsilon)$ converges $\Rightarrow \sum b_k$ converges.

(\Leftarrow) If $\sum b_k$ converges $\Rightarrow \sum b_k(L + \varepsilon)$ converges $\Rightarrow \sum a_k$ converges. //

Examples

Determine the following series converge or diverge

$$1. \sum_{k=1}^{\infty} \frac{1}{5^k - 3}$$

$$\frac{\frac{1}{5^k - 3}}{\frac{1}{5^k}} = \frac{5^k}{5^k - 3} = \frac{1}{1 - \frac{3}{5^k}} \rightarrow 1 \text{ as } k \rightarrow \infty$$

Since $\sum \frac{1}{5^k}$ converges.

By thm 2.3, $\sum_{k=1}^{\infty} \frac{1}{5^k - 3}$ converges

$$2. \sum \frac{3k^2 + 2k + 1}{k^3 + 1}$$

Observe that $\frac{3k^2 + 2k + 1}{k^3 + 1}$ differs little from $\frac{3k^2}{k^3} = \frac{3}{k}$

$$\frac{\frac{3k^2 + 2k + 1}{k^3 + 1}}{\frac{3}{k}} = \frac{3k^2 + 2k + 1}{k^3 + 1} \cdot \frac{k}{3} = \frac{3k^3 + 2k^2 + k}{3k^3 + 3} = \frac{3 + \frac{2}{k} + \frac{1}{k^2}}{3 + \frac{3}{k^3}} \rightarrow 1$$

as $k \rightarrow \infty$.

Since $\sum \frac{1}{k}$ diverges $\Rightarrow \sum \frac{3}{k}$ diverges

By thm 2.3, $\sum \frac{3k^2 + 2k + 1}{k^3 + 1}$ diverges.

$$3. \sum \frac{2k + 5}{\sqrt{k^6 + 3k^3}}$$

$$\frac{\frac{2k + 5}{\sqrt{k^6 + 3k^3}}}{\frac{2}{k^2}} = \frac{2k + 5}{\sqrt{k^6 + 3k^3}} \cdot \frac{k^2}{2} = \frac{2k^3 + 5k^2}{2\sqrt{k^6 + 3k^3}} = \frac{2 + 5 \cdot \frac{1}{k}}{2\sqrt{1 + 3 \cdot \frac{1}{k^3}}} \rightarrow 1 \text{ as } k \rightarrow \infty$$

Since $\sum \frac{1}{k^2}$ converges $\Rightarrow \sum \frac{2}{k^2}$ converges

By thm 2.3, $\sum \frac{2k + 5}{\sqrt{k^6 + 3k^3}}$ converges.

Theorem 2.4 (The Root Test)

Let $\sum a_k$ be a series with nonnegative terms and suppose that

$$(a_k)^{\frac{1}{k}} \rightarrow p \text{ as } k \rightarrow \infty.$$

(i) If $p < 1$, then $\sum a_k$ converges

(ii) If $p > 1$, then $\sum a_k$ diverges

(iii) If $p = 1$, then the test is inconclusive.

<proof>

(i) Suppose $p < 1$ and choose μ , so that $p < \mu < 1$

$$\because (a_k)^{\frac{1}{k}} \rightarrow p \text{ as } k \rightarrow \infty$$

$$\therefore (a_k)^{\frac{1}{k}} < \mu \text{ for } k \text{ large enough.}$$

$$\Rightarrow a_k < \mu^k \text{ for all } k \text{ large enough}$$

$$\text{Since } \sum \mu^k \text{ converges, } (\mu < 1)$$

By comparison thm, $\sum a_k$ converges.

(ii) Suppose $p > 1$ and choose μ , so that $p > \mu > 1$

$$\because (a_k)^{\frac{1}{k}} \rightarrow p \text{ as } k \rightarrow \infty$$

$$\therefore (a_k)^{\frac{1}{k}} > \mu \text{ for all } k \text{ large enough}$$

$$\Rightarrow a_k > \mu^k \text{ for all } k \text{ large enough}$$

$$\text{Since } \sum \mu^k \text{ diverges } (\mu > 1)$$

By comparison thm, $\sum a_k$ diverges.

(iii) Consider $\sum \frac{1}{k}$ & $\sum \frac{1}{k^2}$

$$\left(\frac{1}{k}\right)^{\frac{1}{k}} \rightarrow 1 \text{ as } k \rightarrow \infty$$

$$\left(\frac{1}{k^2}\right)^{\frac{1}{k}} \rightarrow 1 \text{ as } k \rightarrow \infty$$

$$\sum \frac{1}{k} \text{ diverges and } \sum \frac{1}{k^2} \text{ converges.}$$

Examples

1. $\sum \frac{1}{(\ln k)^k}$

$$\left(\frac{1}{(\ln k)^k}\right)^{\frac{1}{k}} = \frac{1}{\ln k} \rightarrow 0 \text{ as } k \rightarrow \infty$$

$\Rightarrow \sum \frac{1}{(\ln k)^k}$ converges.

2. $\sum \frac{2^k}{k^3}$

$$\left(\frac{2^k}{k^3}\right)^{\frac{1}{k}} = 2 \cdot \left(\frac{1}{k^3}\right)^{\frac{1}{k}} = 2 \cdot \left(\frac{1}{k^{\frac{1}{k}}}\right)^3 \rightarrow 2 \cdot 1^3 = 2 > 1$$

$\Rightarrow \sum \frac{2^k}{k^3}$ diverges.

3. $\sum \left(1 - \frac{1}{k}\right)^k$

$$\left[\left(1 - \frac{1}{k}\right)^k\right]^{\frac{1}{k}} = 1 - \frac{1}{k} \rightarrow 1 \text{ as } k \rightarrow \infty, \text{ inconclusive.}$$

Note that $\left(1 - \frac{1}{k}\right)^k \rightarrow \frac{1}{e} \neq 0$ as $k \rightarrow \infty$

$\Rightarrow \sum \left(1 - \frac{1}{k}\right)^k$ diverges.

Theorem 2.4 (The Ratio Test)

Let $\sum a_k$ be a series with positive terms and suppose that

$$\frac{a_{k+1}}{a_k} \rightarrow \lambda \text{ as } k \rightarrow \infty$$

(i) If $\lambda < 1$, then $\sum a_k$ converges

(ii) If $\lambda > 1$, then $\sum a_k$ diverges

(iii) If $\lambda = 1$, then the test is inconclusive.

<proof>

(i) Suppose $\lambda < 1$ and choose μ so that $\lambda < \mu < 1$.

$$\Rightarrow \frac{a_{k+1}}{a_k} < \mu \text{ for } k \text{ large enough, say } k \geq k_0.$$

$$\Rightarrow a_{k_0+1} < \mu a_{k_0}, \quad a_{k_0+2} < \mu a_{k_0+1} < \mu^2 a_{k_0}, \dots, \quad a_{k_0+j} < \mu^j a_{k_0}.$$

For any $k > k_0$, let $j = k - k_0$.

$$a_k < \mu^j a_{k_0} = \mu^{k-k_0} \cdot a_{k_0} = \frac{a_{k_0}}{\mu^{k_0}} \cdot \mu^k$$

$$\sum \frac{a_{k_0}}{\mu^{k_0}} \cdot \mu^k = \frac{a_{k_0}}{\mu^{k_0}} \sum \mu^k \text{ converges } (\mu < 1)$$

By the comparison thm, $\sum a_k$ converges.

(ii) Suppose $\lambda > 1$ and choose μ so that $1 < \mu < \lambda$

$$\Rightarrow \mu < \frac{a_{k+1}}{a_k} \text{ for } k \text{ large enough, say } k \geq k_0$$

$$\Rightarrow \mu \cdot a_k < a_{k+1}$$

$$a_{k_0+1} > \mu \cdot a_{k_0}, \quad a_{k_0+2} > \mu \cdot a_{k_0+1} > \mu \cdot \mu \cdot a_{k_0} = \mu^2 a_{k_0}, \dots, \quad a_{k_0+j} > \mu^j a_{k_0}$$

For any $k > k_0$, let $j = k - k_0$.

$$a_k > \mu^j a_{k_0} = \frac{a_{k_0}}{\mu^{k_0}} \cdot \mu^k$$

$$\sum \frac{a_{k_0}}{\mu^{k_0}} \cdot \mu^k = \frac{a_{k_0}}{\mu^{k_0}} \sum \mu^k \text{ diverges } (\mu > 1)$$

By the comparison thm, $\sum a_k$ diverges.

(iii) Use $\sum \frac{1}{k}$ & $\sum \frac{1}{k^2}$ //

Examples

1. $\sum \frac{1}{k!}$

$$\frac{\frac{1}{(k+1)!}}{\frac{1}{k!}} = \frac{k!}{(k+1)!} = \frac{1}{k+1} \rightarrow 0 \text{ as } k \rightarrow \infty$$

$$\Rightarrow \sum \frac{1}{k!} \text{ converges.}$$

2. $\sum \frac{k}{10^k}$

$$\frac{\frac{k+1}{10^{k+1}}}{\frac{k}{10^k}} = \frac{k+1}{k} \cdot \frac{10^k}{10^{k+1}} = \frac{k+1}{k} \cdot \frac{1}{10} \rightarrow \frac{1}{10} \text{ as } k \rightarrow \infty$$

$$\Rightarrow \sum \frac{k}{10^k} \text{ converges.}$$

$$3. \sum \frac{1}{2^{k+1}}$$

$$\frac{\frac{1}{2^{(k+1)+1}}}{\frac{1}{2^{k+1}}} = \frac{2^{k+1}}{2^{k+3}} \rightarrow 1 \text{ as } k \rightarrow \infty, \text{ inconclusive.}$$

$$\frac{1}{2^{k+1}} > \frac{1}{3^k} \text{ for } k > 1 \text{ and } \sum \frac{1}{3^k} \text{ diverges}$$

By comparison thm, $\sum \frac{1}{2^{k+1}}$ diverges.

§ 3 Absolute Convergence and Conditional convergence; Alternating Series

Let $\sum a_k$ be a series with positive and negative terms.

Theorem 3.1

If $\sum |a_k|$ converges, then $\sum a_k$ converges

<proof>

Note that $-|a_k| \leq a_k \leq |a_k|, \forall k$

$$\Rightarrow 0 \leq a_k + |a_k| \leq 2|a_k|, \forall k$$

If $\sum |a_k|$ converges, then $\sum 2|a_k|$ converges.

By comparison thm, $\sum (a_k + |a_k|)$ converges.

$$\sum (a_k + |a_k|) - \sum |a_k| = \sum a_k \text{ converges}$$

$\swarrow \quad \nearrow$
 converges

//

* Series $\sum a_k$ for which $\sum |a_k|$ converges are called absolutely convergent

The theorem says that

absolutely convergent series are convergent

Examples

$$1. \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k^2}$$

$$\text{consider } \sum_{k=1}^{\infty} \left| \frac{(-1)^{k+1}}{k^2} \right| = \sum_{k=1}^{\infty} \frac{1}{k^2} \text{ converges}$$

$$\Rightarrow \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k^2} \text{ converges.}$$

2. There are convergent series that are not absolutely convergent.

Such series are called conditionally convergent.

$$\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots \text{ is convergent (See Next Thm).}$$

$$\sum_{k=1}^{\infty} \left| \frac{(-1)^{k-1}}{k} \right| = \sum_{k=1}^{\infty} \frac{1}{k} \text{ is divergent.}$$

$$\text{Hence } \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} \text{ is conditionally convergent.}$$

A series of the form $\sum_{k=0}^{\infty} (-1)^k a_k$ is called an alternating series.

Theorem 3.2

Let a_0, a_1, a_2, \dots be a decreasing sequence of positive numbers.

$$\sum_{k=0}^{\infty} (-1)^k a_k \text{ converges } \Leftrightarrow a_k \rightarrow 0.$$

<proof>

$$(\Rightarrow) \sum_{k=0}^{\infty} (-1)^k a_k \text{ converges } \Rightarrow (-1)^k a_k \rightarrow 0 \text{ as } k \rightarrow \infty$$

$$\Rightarrow a_k \rightarrow 0 \text{ as } k \rightarrow \infty.$$

$$(\Leftarrow) \text{ Let } S_{2m} = \underbrace{(a_0 - a_1)}_0 + \underbrace{(a_2 - a_3)}_0 + \dots + \underbrace{(a_{2m-2} - a_{2m-1})}_0 + \underbrace{a_m}_0 > 0$$

$$\Rightarrow S_{2m+2} = S_{2m} - (a_{2m+1} - a_{2m+2}) \text{ and } a_{2m+1} - a_{2m+2} > 0$$

$$\Rightarrow S_{2m+2} < S_{2m}$$

Consider the sequence $\{S_{2m}\}_{m=0}^{\infty}$ is decreasing and $S_{2m} > 0, \forall m$

\Rightarrow the sequence converges, say $S_{2m} \rightarrow L$ as $m \rightarrow \infty$

Note that $S_{2m+1} = S_{2m} - a_{2m+1} \rightarrow L - 0$ as $m \rightarrow \infty$

$\Rightarrow S_{2m+1} \rightarrow L$ as $m \rightarrow \infty$

Hence $S_m \rightarrow L$ as $m \rightarrow \infty$

$\Rightarrow \sum_{k=0}^{\infty} (-1)^k a_k = L$ converges //

Examples

1. $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$ and $1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$ are convergent alternating series.

2. Give a numerical estimate for the sum of the series

$$\sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!}$$

correct to three decimal places.

<pf>

By Thm 3.2, the series is convergent, say $\sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} = L$

$$\text{Let } S_n = \sum_{k=0}^n \frac{(-1)^k}{(2k+1)!}$$

For S_n to approximate L to three decimal places, we must

$$\text{have } |S_n - L| < 0.0005$$

Observe the series

$$1 - \frac{1}{3!} + \frac{1}{5!} - \frac{1}{7!} + \dots = 1 - \frac{1}{6} + \frac{1}{120} - \frac{1}{5040} + \dots$$

$$\frac{1}{5040} < \frac{1}{5000} = 0.0002$$

$\Rightarrow S_2 = 1 - \frac{1}{3!} + \frac{1}{5!} = \frac{101}{120}$ approximate L to within 0.0005. //