

NUMEROUS SERIES (III - PART)

ALTERNATIVE SERIES

Alternate series are series with variable signs of their members.

Forms are $a_1 - a_2 + a_3 - a_4 + \dots = \sum_{n=1}^{\infty} (-1)^{n-1} a_n$

DEF: (a) $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ converges **absolutely** if the series $\sum_{n=1}^{\infty} |a_n|$ converges

(b) $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ converges **conditionally** if it converges AND series $\sum_{n=1}^{\infty} |a_n|$ diverges

criteria:

Leibniz criteria:

Alternative series $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ converges if $a_n > a_{n+1}$ for $n=1,2,3\dots$ (Monotonically decreasing)

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

Abelian criteria:

Series $\sum_{n=1}^{\infty} a_n b_n$ converges if :

i) $\sum_{n=1}^{\infty} a_n$ converges

ii) numbers b_n form monotonically limited series

Dirihle criteria:

Series $\sum_{n=1}^{\infty} a_n b_n$ converges if:

i) partial sums $S_n = \sum_{k=1}^n a_k$ are limited

ii) b_n monotonically approaches zero when $n \rightarrow \infty$

Theorem (often used in tasks)

If (a_n) is positive series such that $\frac{a_n}{a_{n+1}} = 1 + \frac{p}{n} + o\left(\frac{1}{n^2}\right)$ when $n \rightarrow \infty$ then series $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$:

- i) converges if $p > 0$ and $\left\{ \begin{array}{l} - \text{converges **absolutely** if } p > 1 \\ - \text{converges **conditionally** if } 0 < p < 1 \end{array} \right\}$
- ii) diverges if $p \leq 0$

Yet we should remember that:

- If series is absolutely convergent then it is convergent
- The sum of absolute convergent series does not depend on the order of addition of its members.
- The sum of the conditional convergent series by changing order of addition of its members may have an arbitrary value (Riemann's theorem)

EXAMPLES

Example 1.

Examine the convergence of series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$

Solution:

Here is $a_n = \frac{1}{n}$

$n < n+1 \rightarrow \frac{1}{n} > \frac{1}{n+1}$ and we conclude that this is a monotonically decreasing series, and $\lim_{n \rightarrow \infty} \frac{1}{n} = \frac{1}{\infty} = 0$,

and the Leibniz criterion for this series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$ tells us that he converges.

What about the absolute convergence?

Look $\sum_{n=1}^{\infty} |a_n|$. For our series it is $\sum_{n=1}^{\infty} \frac{1}{n}$, and we already said that it diverges, so series $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$ is not absolutely convergent. **It is only conditionally convergent.**

Example 2.

Examine the convergence of series $\sum_{n=1}^{\infty} (-1)^n \frac{2}{\sqrt{n^2 + 2 + n}}$

Solution:

First, we notice that $\frac{2}{\sqrt{n^2 + 2 + n}} > 0$ for each n from set \mathbb{N}

Further observe that:

$$\begin{aligned} n+1 &> n \\ (n+1)^2 &> n^2 \\ (n+1)^2 + 2 &> n^2 + 2 \\ \sqrt{(n+1)^2 + 2} &> \sqrt{n^2 + 2} \\ \sqrt{(n+1)^2 + 2} + (n+1) &> \sqrt{n^2 + 2} + n \\ \boxed{\frac{1}{\sqrt{(n+1)^2 + 2} + (n+1)} < \frac{1}{\sqrt{n^2 + 2} + n}} &\rightarrow a_{n+1} < a_n \end{aligned}$$

Therefore, it is a descending series, yet to find $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n^2 + 2 + n}} = \frac{1}{\infty} = 0$

So, series $\sum_{n=1}^{\infty} (-1)^n \frac{2}{\sqrt{n^2 + 2 + n}}$ is convergent by Leibniz criteria.

To investigate the absolute convergence:

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

When $n \rightarrow \infty$ we think like this:

$$\frac{2}{\sqrt{n^2 + 2 + n}} \sim \frac{2}{\sqrt{n^2 + n}} \sim \frac{2}{n + n} \sim \frac{2}{2n} \sim \frac{1}{n}$$

So, this series is the same "**character**" as well as series $\sum_{n=1}^{\infty} \frac{1}{n}$, which is divergent.

We conclude that the initial series $\sum_{n=1}^{\infty} (-1)^n \frac{2}{\sqrt{n^2 + 2 + n}}$ **conditionally** convergent, and $\sum_{n=1}^{\infty} \frac{2}{\sqrt{n^2 + 2 + n}}$ diverges.

Example 3.

Examine the convergence of series $\sum_{n=1}^{\infty} (-1)^n \frac{n!}{n^n}$

Solution:

Come here immediately to investigate the absolute convergence $\sum_{n=1}^{\infty} \left| (-1)^n \frac{n!}{n^n} \right| = \sum_{n=1}^{\infty} \frac{n!}{n^n}$

We will use :

$$\begin{aligned} \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| &= \lim_{n \rightarrow \infty} \frac{(n+1)!}{\frac{(n+1)^{n+1}}{n!}} = \lim_{n \rightarrow \infty} \frac{(n+1)!}{n!} \cdot \frac{n^n}{(n+1)^{n+1}} = \lim_{n \rightarrow \infty} \frac{\cancel{(n+1)} \cdot \cancel{n!}}{\cancel{n!}} \cdot \frac{n^n}{\cancel{(n+1)} (n+1)^n} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^n \\ &= \lim_{n \rightarrow \infty} \left(\frac{1}{\frac{n+1}{n}} \right)^n = \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right)^n = \frac{1}{e} \end{aligned}$$

Since this series converges absolutely, immediately conclude that the series $\sum_{n=1}^{\infty} (-1)^n \frac{n!}{n^n}$ converges.

Example 4.

Examine the convergence of series $\sum_{n=2}^{\infty} \frac{\cos \frac{\pi n^2}{n+1}}{\ln^2 n}$

Solution:

Here is our idea to use Abelian criteria:

Series $\sum_{n=1}^{\infty} a_n b_n$ converges if :

i) $\sum_{n=1}^{\infty} a_n$ converges

iii) numbers b_n form monotonically limited series

From trigonometry we know that:

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

Now look at series $\sum_{n=2}^{\infty} \frac{(-1)^{n+1} \cos \frac{\pi}{n+1}}{\ln^2 n} = \sum_{n=2}^{\infty} \frac{(-1)^{n+1}}{\ln^2 n} \cdot \cos \frac{\pi}{n+1}$

Series $\sum_{n=2}^{\infty} \frac{(-1)^{n+1}}{\ln^2 n}$ is convergent and $\cos \frac{\pi}{n+1}$ form a monotonic and limited series.

Example 5.

Examine the convergence of series $\sum_{n=1}^{\infty} \frac{\ln^{50} n}{n} \sin \frac{n\pi}{4}$

Solution:

Here we use Dirihle criteria:

Series $\sum_{n=1}^{\infty} a_n b_n$ converges if:

- ii) partial sums $S_n = \sum_{k=1}^n a_k$ are limited
- ii) b_n monotonically approaches zero when $n \rightarrow \infty$

We will use a result of the previous files: $\left| \sum_{k=1}^n \sin \frac{k\pi}{4} \right| < \frac{1}{\sin \frac{\pi}{8}}$

$b_n = \frac{\ln^{50} n}{n}$ monotonically approaches zero when $n \rightarrow \infty$

$$\lim_{n \rightarrow \infty} \frac{\ln^{50} n}{n} = \left(\frac{\infty}{\infty} \right) = 50 \lim_{n \rightarrow \infty} \frac{\ln^{49} n}{n} = 50 \cdot 49 \lim_{n \rightarrow \infty} \frac{\ln^{48} n}{n} = \text{etc.} = 0$$

So, series converges.

Example 6.

Examine the convergence of series $\sum_{n=1}^{\infty} (-1)^{n-1} \left[\frac{(2n-1)!!}{(2n)!!} \right]^p$

Solution:

The idea is to do the examination of absolute convergence series $\sum_{n=1}^{\infty} \left[\frac{(2n-1)!!}{(2n)!!} \right]^p$

This task we have worked in one of the previous files:

$$\frac{a_n}{a_{n+1}} = \frac{\left[\frac{(2n-1)!!}{(2n)!!} \right]^p}{\left[\frac{(2n+1)!!}{(2n+2)!!} \right]^p} = \left[\frac{(2n-1)!! (2n+2)!!}{(2n+1)!! (2n)!!} \right]^p = \left[\frac{(2n-1)!! (2n+2)(2n)!!}{(2n+1)(2n-1)!! (2n)!!} \right]^p = \left[\frac{2n+2}{2n+1} \right]^p$$

Now pack a little the term and use binomial formula:

$$\begin{aligned} \left[\frac{2n+2}{2n+1} \right]^p &= \left[\frac{2n+1+1}{2n+1} \right]^p = \left[1 + \frac{1}{2n+1} \right]^p = \\ &= \binom{p}{0} 1^p \left(\frac{1}{2n+1} \right)^0 + \binom{p}{1} 1^{p-1} \left(\frac{1}{2n+1} \right)^1 + \binom{p}{2} 1^{p-2} \left(\frac{1}{2n+1} \right)^2 + \dots \\ &= 1 + \frac{p}{2n+1} + \frac{p(p-1)}{2(2n+1)^2} + o\left(\frac{1}{n^2}\right) \\ &= 1 + \frac{p}{2n+1} + o\left(\frac{1}{n^2}\right) \\ &= 1 + \frac{p}{2\left(n+\frac{1}{2}\right)} + o\left(\frac{1}{n^2}\right) \\ &= 1 + \frac{p/2}{n+1/2} + o\left(\frac{1}{n^2}\right) \text{ when } n \rightarrow \infty \\ &= 1 + \frac{p/2}{n} + o\left(\frac{1}{n^2}\right) \end{aligned}$$

Now, we use:

If (a_n) is positive series such that $\frac{a_n}{a_{n+1}} = 1 + \frac{p}{n} + o\left(\frac{1}{n^2}\right)$ when $n \rightarrow \infty$ then series $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$:

iii) converges if $p > 0$ and $\left\{ \begin{array}{l} - \text{ converges } \mathbf{absolutely} \text{ if } p > 1 \\ - \text{ converges } \mathbf{conditionally} \text{ if } 0 < p < 1 \end{array} \right\}$

iv) diverges if $p \leq 0$

We have:

Series converges if $p/2 > 0 \rightarrow p > 0$ and $\left\{ \begin{array}{l} - \text{ converges absolutely for } p/2 > 1 \rightarrow \boxed{p > 2} \\ - \text{ converges conditionally for } 0 < p/2 < 1 \rightarrow \boxed{0 < p < 2} \end{array} \right\}$

Series diverges for $p/2 \leq 0 \rightarrow \boxed{p \leq 0}$