

Series

When we say $\pi = 3.1415926535 \dots$

what does that mean?

$$\pi = 3 + \frac{1}{10} + \frac{4}{100} + \frac{1}{1000} + \frac{5}{10000} + \dots$$

we mean an infinite sum.

Def. Given a ~~series~~ ^{sequence} with terms a_n , let us define the n^{th} partial sum

$$S_n = \sum_{i=1}^n a_i.$$

If $\lim_{n \rightarrow \infty} S_n$ exists, then we say $\sum_{i=1}^{\infty} a_i$ converges, and it equal to this limit.

For π we have

$$a_1 = 3, a_2 = \frac{1}{10}, a_3 = \frac{4}{100}, a_4 = \frac{1}{1000}, \dots$$

$$S_1 = 3, S_2 = 3.1, S_3 = 3.14, S_4 = 3.141, \dots$$

$$a_n = \frac{(n-1)^{\text{th}} \text{ digit after decimal}}{10^n}.$$

Def. A geometric series with ratio r and initial term a , is the sum

$$a + ar + ar^2 + ar^3 + ar^4 + \dots$$

$$= \sum_{k=0}^{\infty} ar^k.$$

Q: Does this converge??

$$S_n = a + ar + ar^2 + \dots + ar^n$$

$$rS_n = ar + ar^2 + \dots + ar^n + ar^{n+1}$$

$$S_n - rS_n = a - ar^{n+1}$$

$$(1-r)S_n = a - ar^{n+1}$$

$$S_n = \frac{a - ar^{n+1}}{1-r} = \frac{a(1-r^{n+1})}{1-r} \quad (r \neq 1)$$

Q: Does limit $\lim_{n \rightarrow \infty} S_n$ exist?

$$\lim_{n \rightarrow \infty} \frac{a}{1-r} (1-r^{n+1}) = \frac{a}{1-r} \lim_{n \rightarrow \infty} (1-r^{n+1})$$

Recall: if $|r| < 1$, $\lim_{n \rightarrow \infty} r^{n+1} = 0$
 if $|r| > 1$, $r = -1$, \lim DNE.

Finally, if $r = 1$, $S_n = nA$, $\lim_{n \rightarrow \infty} nA$ diverges.

Theorem: The geometric series $\sum_{k=1}^{\infty} ar^k$ converges
 if and only if $|r| < 1$.

If so,

$$\sum_{k=1}^{\infty} ar^k = \frac{a}{1-r}$$

Ex.

Consider, $3 - 2 + \frac{4}{3} - \frac{8}{9} + \frac{16}{27} - \frac{32}{81}$

$$a_n = a r^n, \quad a=3, \quad r = \left(-\frac{2}{3}\right).$$

$$\sum_{k=1}^{\infty} 3 \left(-\frac{2}{3}\right)^k \quad \left|-\frac{2}{3}\right| < 1 \quad \checkmark$$

$$= \frac{3}{1 - \left(-\frac{2}{3}\right)} = \frac{3}{5/3} = \boxed{\frac{9}{5}}.$$

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} \quad (?)$$

Note, we can write $\frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+1}$

$$S_n = \sum_{k=1}^n \frac{1}{k(k+1)} = \sum_{k=1}^n \frac{1}{k} - \frac{1}{k+1}$$

$$= 1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} + \frac{1}{3} - \frac{1}{4} + \frac{1}{4} - \frac{1}{5} + \dots$$

$$= 1 - \frac{1}{n+1}$$

$$\lim_{n \rightarrow \infty} S_n = 1.$$