

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = L < 1 \rightarrow \frac{a_{n+1}}{a_n} < \frac{1+L}{2} < 1 \text{ for large } n.$$

$\Rightarrow a_n \leq C \underbrace{\left(\frac{1+L}{2}\right)^n}_{b_n}$

$\sum b_n$ converges. $\sum a_n$ converges.

$$\lim_{n \rightarrow \infty} \sqrt[n]{a_n} = r < 1 \rightarrow \sqrt[n]{a_n} < \underbrace{\frac{r+1}{2}}_{b_n} \text{ for large } n.$$

$\Rightarrow a_n < \underbrace{\left(\frac{r+1}{2}\right)^n}_{b_n}$ for $n > 1$

$\therefore \sum b_n$ converges ($\frac{r+1}{2} < 1$)

$\Rightarrow \sum a_n$ converges.

e.g.

$$\sum_{n=1}^{\infty} \underbrace{\left(1 + \frac{1}{n}\right)^{-n^2}}_{a_n}$$

$$\lim_{n \rightarrow \infty} \sqrt[n]{a_n} = \lim_{n \rightarrow \infty} \left\{ \left(1 + \frac{1}{n}\right)^{-n^2} \right\}^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^{-n}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n}\right)^n} = \frac{1}{e} < 1.$$

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

Ratio Test (1924 version):

Given $a_n, b_n > 0$ $\forall n \in \mathbb{N}$, and $\exists N > 0$ s.t.

$$\frac{a_{n+1}}{a_n} \leq \frac{b_{n+1}}{b_n} \quad \forall n \geq N.$$

then : • $\sum_{n=1}^{\infty} b_n$ converges $\Rightarrow \sum_{n=1}^{\infty} a_n$ converges.

, $\sum_{n=1}^{\infty} a_n$ diverges $\Rightarrow \sum_{n=1}^{\infty} b_n$ diverges.

1014 Version

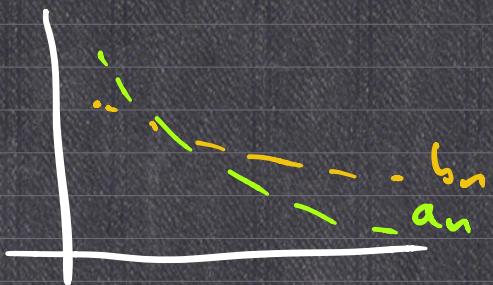
$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = L < 1 \Rightarrow \frac{a_{n+1}}{a_n} < \frac{L+1}{2} \quad (\forall n > 1).$$

$$= \frac{b_{n+1}}{b_n} \text{ where } b_n = \left(\frac{L+1}{2}\right)^n$$

$$\frac{a_{n+1}}{a_n}$$



$$\frac{a_{n+1}}{a_n} \leq \frac{b_{n+1}}{b_n}$$



Proof: $\frac{a_{n+1}}{a_n} \leq \frac{b_{n+1}}{b_n} \quad \forall n \geq N$

$$\begin{aligned} a_n &= \frac{a_n}{a_{n-1}} \cdot \frac{a_{n-1}}{a_{n-2}} \cdots \frac{a_{N+1}}{a_N} \cdot a_N \\ &\leq \frac{b_n}{b_{n-1}} \cdot \frac{b_{n-1}}{b_{n-2}} \cdots \frac{b_{N+1}}{b_N} \cdot a_N \end{aligned}$$

$$\leq \underbrace{\frac{a_N}{b_N} \cdot b_n}_{\text{constant}} \quad \forall n \geq N.$$

$$\sum b_n \text{ converges} \Rightarrow \sum \frac{a_N}{b_N} b_n \text{ converges}$$

$\Rightarrow \sum a_n \text{ converges.}$
comparison
test.

$$\text{e.g. } \sum_{n=1}^{\infty} \underbrace{\frac{(2n)!}{(n!)^2}}_{a_n} \cdot \frac{1}{4^n}$$

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} &= \lim_{n \rightarrow \infty} \frac{(2n+2)!}{[(n+1)!]^2} \cdot \frac{1}{4^{n+1}} \cdot \frac{4^n \cdot (n!)^2}{(2n)!} \\ &= \lim_{n \rightarrow \infty} \frac{(2n+2)(2n+1)}{(n+1)^2} \cdot \frac{1}{4} = 1. \end{aligned}$$

$$\begin{aligned} \frac{a_{n+1}}{a_n} &= \frac{1}{4} \cdot \frac{(2n+2)(2n+1)}{(n+1)^2} = \frac{1}{4} \cdot \frac{2(n+1)(2n+1)}{(n+1)^2} \\ &= \frac{4n+2}{4n+4} = \frac{(4n+4)-2}{4n+4} = 1 - \frac{2}{4n+4} = 1 - \frac{1}{2(n+1)} \end{aligned}$$

$$\begin{aligned} b_n := \frac{1}{n^p} \Rightarrow \frac{b_{n+1}}{b_n} &= \frac{\frac{1}{(n+1)^p}}{\frac{1}{n^p}} = \left(\frac{n}{n+1}\right)^p \\ &\approx \left(1 - \frac{1}{n+1}\right)^p = 1 - \frac{p}{n+1} + o\left(\frac{1}{n+1}\right) \end{aligned}$$

$$(1-x)^p = 1 - px + o(x) \text{ as } x \rightarrow 0.$$

$$\left. \frac{d}{dx} (1-x)^p = -p(1-x)^{p-1} \right|_{x=0} = -p$$

$$\left(1 - \frac{1}{n+1}\right)^p = 1 - \frac{p}{n+1} + o\left(\frac{1}{n+1}\right) \text{ as } n \rightarrow \infty.$$

Hint: compare a_n with $\frac{1}{n^{1/2}}$ (or something close)

$$\begin{aligned} \frac{a_{n+1}}{a_n} &= 1 - \frac{1}{2} \cdot \frac{1}{n+1} > 1 - \frac{p}{n+1} + o\left(\frac{1}{n+1}\right) \quad (n \gg 1) \\ &\quad \uparrow \qquad \uparrow \\ &\quad \text{if } \frac{1}{2} < p = \frac{b_{n+1}}{b_n} \end{aligned}$$

$$\left\{ \frac{1}{2} \cdot \frac{1}{n+1} < \frac{P}{n+1} + o\left(\frac{1}{n+1}\right) \quad \forall n \gg 1. \right.$$

$$\left\{ \left(P - \frac{1}{2}\right) \frac{1}{n+1} + o\left(\frac{1}{n+1}\right) > 0. \quad \forall n \gg 1 \right.$$

$$\left\{ \frac{1}{n+1} \left(\left(P - \frac{1}{2}\right) + o(1) \right) > 0 \Leftrightarrow P > \frac{1}{2}. \quad \forall n \gg 1 \right.$$

$$\text{Take } P = \frac{3}{4} > \frac{1}{2}$$

$$\left\{ \begin{array}{l} \sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} \frac{1}{n^{3/4}} \text{ diverges.} \\ \frac{a_{n+1}}{a_n} > \frac{b_{n+1}}{b_n} \quad \forall n \gg 1 \end{array} \Rightarrow \sum_{n=1}^{\infty} a_n \text{ diverges.} \right.$$

Raabe's Test:

$$\text{Given } \lim_{n \rightarrow \infty} n \left(1 - \frac{a_{n+1}}{a_n} \right) = L$$

if $L > 1$, then $\sum a_n$ converges

if $L < 1$, then $\sum a_n$ diverges.

If $L > 1$,

$$\lim_{n \rightarrow \infty} n \left(1 - \frac{a_{n+1}}{a_n} \right) = L > \frac{L+1}{2}$$

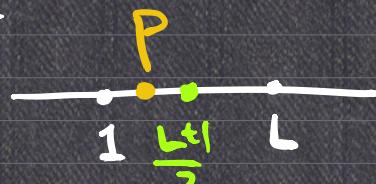
$$\Rightarrow n \left(1 - \frac{a_{n+1}}{a_n} \right) > \frac{L+1}{2} \quad \forall n \gg 1.$$

$$\Rightarrow 1 - \frac{a_{n+1}}{a_n} > \left(\frac{L+1}{2} \right) \frac{1}{n} \quad \forall n \gg 1$$

$$\Rightarrow \frac{a_{n+1}}{a_n} < 1 - \left(\frac{L+1}{2} \right) \frac{1}{n} \quad \forall n \gg 1.$$

$$< 1 - \frac{P}{n} + o\left(\frac{1}{n}\right) \quad \forall n \gg 1.$$

Compare with $b_n = \frac{1}{n^P}$. ($P > 1$). converges



$\therefore \sum_{n=1}^{\infty} a_n$ converges. ($\frac{a_{n+1}}{a_n} < \frac{b_{n+1}}{b_n}$ $b_n \gg 1$),
 $= 1 - \frac{P_n}{n} + o\left(\frac{1}{n}\right)$.

$$\begin{aligned} 1 - \frac{P_{n+1}}{n+1} + o\left(\frac{1}{n+1}\right) \\ \approx 1 - P\left(\frac{1}{n} + \frac{1}{n+1} - \frac{1}{n}\right) = \frac{-1}{n(n+1)} \\ + o\left(\frac{1}{n(n+1)}\right) \\ \approx 1 - \frac{P}{n} + o\left(\frac{1}{n}\right) \end{aligned}$$

$\underbrace{\left\{ \sum_{n=1}^N a_n \right\}_{N=1}^{\infty}}$ increasing if $a_n \geq 0$.
 S_N

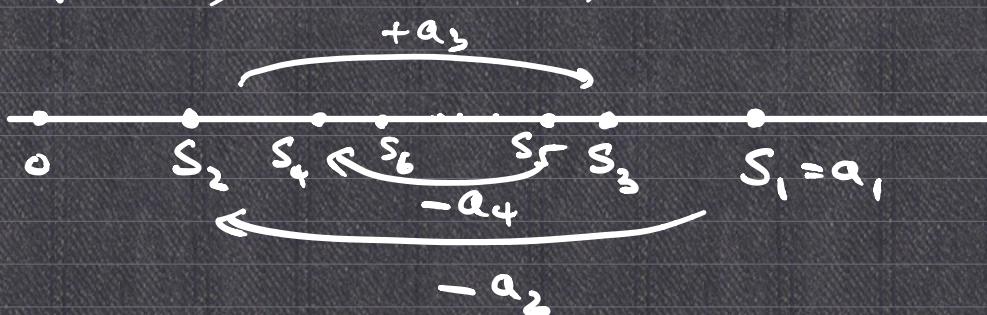
Alternating Series Test:

Given $a_n \geq 0$, $a_n \rightarrow 0$, $\lim_{n \rightarrow \infty} a_n = 0$.

then $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$ converges.

Proof: $S_n = \sum_{k=1}^n (-1)^{k-1} a_k$.

$$S_1 = a_1, \quad S_2 = a_1 - a_2, \quad S_3 = a_1 - a_2 + a_3$$



$$S_{2n} - S_{2n-1} = -a_{2n} \rightarrow 0$$

□

e.g. $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^p} = \sum_{n=1}^{\infty} (-1)^n \cdot \underbrace{\frac{1}{n^p}}_{a_n > 0} \text{ converges iff } p > 0.$

e.g. $\sum_{n=1}^{\infty} (-1)^n \cdot \underbrace{\frac{n+a}{n^3+b}}_{a_n \rightarrow 0}$

let $f(x) := \frac{x^2+a}{x^3+b}, \quad f'(x) = -\frac{x^4 - 3ax^2 + 2bx}{(x^3+b)^2} < 0 \text{ when } x \gg 1.$

$f(x) \rightarrow$ when $x \gg 1.$

$a_n \rightarrow$ when $n \gg 1.$

Alt. series test $\Rightarrow \sum_{n=1}^{\infty} (-1)^n a_n \text{ converges.}$