

Day #15 Notes: Series

February 21, 2018

Contents

| | | |
|----------|------------------------------------------------|-----------|
| 1 | Cauchy sequences–worksheet | 2 |
| 2 | Series | 5 |
| 2.1 | Absolute and Conditional Convergence | 9 |
| 3 | Conclusions | 12 |

1 Cauchy sequences—worksheet

Definition 1 A sequence (a_n) is called a Cauchy sequence if, for every $\epsilon > 0$, there exists an $N \in \mathbf{N}$ such that whenever $m, n \geq N$, it follows that $|a_m - a_n| < \epsilon$.

1. How is the definition for a Cauchy sequence different from the definition for a convergent sequence?

2. [T/F] If a sequence $(a_n) \subset \mathbf{N}$ converges to an element of \mathbf{N} , then (a_n) is Cauchy.

3. [T/F] If a sequence $(a_n) \subset \mathbf{N}$ is Cauchy, then (a_n) converges to an element of \mathbf{N} .

4. [T/F] If a sequence $(a_n) \subset \mathbf{Q}$ converges to an element of \mathbf{Q} , then (a_n) is Cauchy.

5. [T/F] If a sequence $(a_n) \subset \mathbf{Q}$ is Cauchy, then (a_n) converges to an element of \mathbf{Q} .

6. [T/F] Every Cauchy sequence in \mathbf{R} is bounded.

7. [T/F] Every bounded sequence in \mathbf{R} is Cauchy.

8. [T/F] Every Cauchy sequence in \mathbf{R} is monotone.

9. [T/F] Every monotone sequence in \mathbf{R} is Cauchy.

10. [T/F] If a sequence $(a_n) \subset \mathbf{R}$ converges to an element of \mathbf{R} , then (a_n) is Cauchy.

11. [T/F] If a sequence $(a_n) \subset \mathbf{R}$ is Cauchy, then (a_n) has a convergent subsequence.

12. [T/F] If a sequence $(a_n) \subset \mathbf{R}$ is Cauchy, then (a_n) converges to an element of \mathbf{R} .

2 Series

Theorem 1 If $\sum_{n=1}^{\infty} a_n$ converges to A and $\sum_{n=1}^{\infty} b_n$ converges to B , and $c \in \mathbf{R}$, then

1. $\sum_{n=1}^{\infty} (ca_n) = cA$, and
2. $\sum_{n=1}^{\infty} (a_n + b_n) = A + B$.

Proof:

Cauchy Convergence Theorem for Series:

Theorem 2 We have that $\sum_{n=1}^{\infty} a_n$ converges if and only if $\forall \epsilon > 0, \exists N \in \mathbf{N}$ such that $\forall n > m \geq N,$

$$\left| \sum_{k=m+1}^n a_k \right| < \epsilon.$$

Proof:

Divergence Test

Corollary 1 If $\sum_{n=1}^{\infty} a_n$ converges, then $a_n \rightarrow 0$.

Comparison Test

Theorem 3 *If $0 \leq a_k \leq b_k$ for all $k \in \mathbf{N}$, then*

- 1. If $\sum_{n=1}^{\infty} b_n$ converges, so does $\sum_{n=1}^{\infty} a_n$.*
- 2. If $\sum_{n=1}^{\infty} a_n$ diverges, so does $\sum_{n=1}^{\infty} b_n$.*

Proof:

Example 1 A geometric series has the form $\sum_{n=0}^{\infty} ar^n$. It converges if and only if $|r| < 1$ and, if so, it converges to $\frac{a}{1-r}$.

Proof:

2.1 Absolute and Conditional Convergence

Theorem 4 If $\sum_{n=1}^{\infty} |a_n|$ converges, then so does $\sum_{n=1}^{\infty} a_n$.

Proof:

Definition 2 A series $\sum_{n=1}^{\infty} a_n$ converges absolutely if $\sum_{n=1}^{\infty} |a_n|$ also converges. If $\sum_{n=1}^{\infty} a_n$ converges but $\sum_{n=1}^{\infty} |a_n|$ does not, we say that the series converges conditionally.

Examples:

Alternating Series Test:

Theorem 5 *Suppose that a_n is a nonnegative, decreasing sequence. Then $\sum_{n=1}^{\infty} (-1)^n a_n$ converges if $a_n \rightarrow 0$.*

3 Conclusions

Today we learned about:

- 1. Cantor Diagonalization*
- 2. Convergence of Series*
- 3. Absolute vs. Conditional Convergence*

Friday we will learn about:

- 1. The Cantor Set*
- 2. Open and Closed sets*

Upcoming Deadlines:

- Wednesday: Homework #5 and Rewrites #3.*

Questions?