

An expression of the form $u_1 + u_2 + u_3 + \dots + u_n + \dots$ in which each term is formed according to some definite law is called a series.

Finite and Infinite series

A series is said to be finite when it consists of finite (or definite) number of terms.

A series is said to be infinite when it consists of infinite (or indefinite) number of terms.

We shall generally denote an infinite series by $u_1 + u_2 + u_3 + \dots + u_n + \dots \infty$ or $\sum_{n=1}^{\infty} u_n$ or $\sum u_n$.

Convergent series - A series is said to be convergent if the sum of first n terms tends to a finite limit as $n \rightarrow \infty$.

i.e. S_n tends to a finite limit S , the series is said to be convergent.

Example: Consider the series

$$1 + \frac{1}{3} + \frac{1}{3^2} + \dots + \frac{1}{3^n} + \dots \rightarrow \infty$$

$$\text{Here } S_n = 1 + \frac{1}{3} + \frac{1}{3^2} + \dots + \frac{1}{3^{n-1}}$$

Here, first term = 1 and C.R. = $\frac{1}{3}$

$$\therefore S_n = \frac{1 \left(1 - \frac{1}{3^n}\right)}{1 - \frac{1}{3}} = \frac{1 - \frac{1}{3^n}}{\frac{3-1}{3}} = \frac{3}{2} \left(1 - \frac{1}{3^n}\right)$$

Now taking limit $n \rightarrow \infty$, we have

(v) $\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{3}{2} \left(1 - \frac{1}{3^n}\right) = \frac{3}{2} (1 - 0) = \frac{3}{2}$ a finite quantity
 i.e. when $n \rightarrow \infty$, $S_n \rightarrow \frac{3}{2}$, so, the series is convergent.

Divergent series: A series is said to be divergent if the sum of first n terms tends to $+\infty$ or $-\infty$ as $n \rightarrow \infty$.

i.e. if $\lim_{n \rightarrow \infty} S_n = +\infty$ or $\lim_{n \rightarrow \infty} S_n = -\infty$, then the series is divergent.

Example. Consider the series

$$2 + 4 + 6 + 8 + \dots$$

Here first term = 2, common difference = 2

$$\therefore S_n = \frac{n}{2} \{2 \cdot 2 + (n-1) \cdot 2\} = \frac{n}{2} (2+2n) = n(n+1)$$

Now taking limit $n \rightarrow \infty$, we get

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} n(n+1) = \infty$$

\therefore when $n \rightarrow \infty$, $S_n \rightarrow \infty$. So the series is divergent.

Oscillating series: A series is said to be oscillating if the sum of first n terms neither tends to $+\infty$ nor to $-\infty$ as $n \rightarrow \infty$.

Oscillating series: If the sum of first n terms neither tends to a finite quantity nor to $+\infty$ or $-\infty$ as $n \rightarrow \infty$, then the series is said to be oscillating series.

Ex: - let us consider a series

$$1 - 1 + 1 - 1 + 1 - 1 + 1 - 1 + \dots$$

$$\therefore S_n = 1 - 1 + 1 - 1 + 1 - 1 + \dots \text{ to } n \text{ terms}$$

$$= (1-1) + (1-1) + (1-1) + \dots \text{ to } n \text{ terms} = 0, \text{ when } n \text{ is even.}$$

$$\text{Again, } S_n = 1 - (1-1) - (1-1) - (1-1) - \dots \text{ to } n \text{ terms} = 1, \text{ when } n \text{ is odd.}$$

$\therefore S_n$ does not tend to any limit finite or infinite. Its sum oscillates between ~~0 and 1~~ 0 and 1 according to n is even or odd.

Article P-series test or Auxiliary series or standard series

Thm: The series $\frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots + \frac{1}{n^p} + \dots$ is convergent if $p > 1$ and divergent if $p \leq 1$

proof: case (1) if $p > 1$

The given series can be written as

$$\frac{1}{1^p} + \left(\frac{1}{2^p} + \frac{1}{3^p} \right) + \left(\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} \right) + \dots$$

$$\frac{1}{1^p} = \frac{1}{1}$$

$$\frac{1}{2^p} + \frac{1}{3^p} < \frac{1}{2^p} + \frac{1}{2^p} = \frac{2}{2^p}$$

$$\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p} < \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} + \frac{1}{4^p} = \frac{4}{4^p} = \frac{2^2}{2^{2p}}$$

$$\frac{1}{8^p} + \frac{1}{9^p} + \dots + \frac{1}{15^p} < \frac{8}{8^p} = \frac{2^3}{2^{3p}} = \left(\frac{2}{2^p} \right)^3$$

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Adding all

$$\frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \frac{1}{5^p} + \dots < 1 + \frac{2}{2^p} + \left(\frac{2}{2^p}\right)^2 + \left(\frac{2}{2^p}\right)^3 + \dots$$

The right hand side is a GP series
whose $cr = \frac{2}{2^p}$ which is < 1 ($\because p > 1$)

so it is convergent.

Hence $\frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots$ is also conv.

Case ii If $p=1$

The series becomes

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

$$1 + \frac{1}{2} = 1 + \frac{1}{2}$$

$$\frac{1}{3} + \frac{1}{4} > \frac{1}{4} + \frac{1}{4} = \frac{2}{4} = \frac{1}{2}$$

$$\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{4}{8} = \frac{1}{2}$$

$$\frac{1}{9} + \frac{1}{10} + \dots + \frac{1}{16} > \frac{8}{16} = \frac{1}{2}$$

Adding all, we get

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \dots > 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots$$

$$\text{or } 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots > \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots$$

The right side is div. because $[\because 1 = \frac{1}{2} + \frac{1}{2}]$
each term is $\frac{1}{2}$

$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \dots$ is also divergent

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Case (iii) if $p < 1$

$$\frac{1}{1^p} = \frac{1}{1}$$

$$\frac{1}{2^p} > \frac{1}{2}$$

$$\frac{1}{3^p} > \frac{1}{3}$$

$$\frac{1}{4^p} > \frac{1}{4}$$

$$\dots$$

Adding all

$$\frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots \rightarrow 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots$$

The right side is divergent on account

of case (ii). $\therefore \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots$ is also divergent.

Example: (i) The series $\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots$ converges,

[\because here $p=2 > 1$]

(ii) The series $\sum \frac{1}{\sqrt{n}} = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \dots$ diverges,

\because here $p = \frac{1}{2} < 1$

(iii) The series

$$\frac{1}{1^\pi} + \frac{1}{2^\pi} + \frac{1}{3^\pi} + \dots \text{ converges}$$

(here $p = \pi = \frac{22}{7} > 1$)

(iv) The series $\frac{1}{1^{3/2}} + \frac{1}{2^{3/2}} + \frac{1}{3^{3/2}} + \dots$ (converges)

(here $p = \frac{3}{2} > 1$)