

THEOREM 9—The Integral Test Let $\{a_n\}$ be a sequence of positive terms. Suppose that $a_n = f(n)$, where f is a continuous, positive, decreasing function of x for all $x \geq N$ (N a positive integer). Then the series $\sum_{n=N}^{\infty} a_n$ and the integral $\int_N^{\infty} f(x) dx$ both converge or both diverge.

EXAMPLE 3 Show that the p -series

$$\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \cdots + \frac{1}{n^p} + \cdots$$

(p a real constant) converges if $p > 1$, and diverges if $p \leq 1$.

$$7. \sum_{n=1}^{\infty} \frac{n}{n^2 + 4}$$

Take $f(x) = \frac{x}{x^2 + 4}$ which is cont., positive on $(2, \infty)$

Check: f is decreasing on some interval.

$$f'(x) = \frac{x^2 + 4 - x(2x)}{(x^2 + 4)^2} = \frac{-x^2 + 4}{(x^2 + 4)^2} < 0 \text{ when } x > 2$$

$\Rightarrow f$ is decreasing on $(2, \infty)$

Note that $\sum_{n=1}^{\infty} \frac{n}{n^2 + 4}$ and $\sum_{n=3}^{\infty} \frac{n}{n^2 + 4}$ are both conv. or div.

$$\text{Compute } \int_3^{\infty} \frac{x}{x^2 + 4} dx: \int_3^a \frac{x}{x^2 + 4} dx = \left. \left(\frac{1}{2} \ln |x^2 + 4| \right) \right|_3^a = \frac{1}{2} \left(\ln |a^2 + 4| - \ln 13 \right) = \frac{1}{2} \ln \frac{a^2 + 4}{13}$$

$$\Rightarrow \int_3^{\infty} \frac{x}{x^2 + 4} dx = \lim_{a \rightarrow \infty} \int_3^a \frac{x}{x^2 + 4} dx = \frac{1}{2} \lim_{a \rightarrow \infty} \ln \left(\frac{a^2 + 4}{13} \right) \text{ diverges}$$

By Integral Test, $\sum_{n=3}^{\infty} \frac{n}{n^2 + 4}$ div. $\Rightarrow \sum_{n=1}^{\infty} \frac{n}{n^2 + 4}$ div.

27. $\sum_{n=2}^{\infty} \frac{\sqrt{n}}{\ln n}$

$\because \lim_{n \rightarrow \infty} \sqrt{n}$ and $\lim_{n \rightarrow \infty} \ln n$ are both ∞

\therefore Apply L'Hôpital's rule to $\lim_{n \rightarrow \infty} \frac{n^{\frac{1}{2}}}{\ln n} \Rightarrow \lim_{n \rightarrow \infty} \frac{n^{\frac{1}{2}}}{\ln n} \xrightarrow[\text{Rule}]{\text{L'Hôpital's}} \lim_{n \rightarrow \infty} \frac{\frac{1}{2\sqrt{n}}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{2} = \infty$

By n -th Term Test, $\sum_{n=2}^{\infty} \frac{\sqrt{n}}{\ln n}$ diverges.

$$28. \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}(\sqrt{n}+1)}$$

Note that $\frac{1}{\sqrt{n}(\sqrt{n}+1)} = \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n}+1}$

Take $f(x) = \frac{1}{\sqrt{x}(\sqrt{x}+1)} = \frac{1}{\sqrt{x}} - \frac{1}{\sqrt{x}+1}$ which is positive, const. on $[1, \infty)$

Check: f decreases.

$$f'(x) = \frac{\frac{1}{2\sqrt{x}} + 1}{(x + \sqrt{x})^2} < 0, \forall x > 0$$

$\Rightarrow f$ decreases on $[1, \infty)$

Compute: $\int_1^{\infty} f(x) dx$

$$\int x^{\frac{-1}{2}} dx = 2\sqrt{x}$$

$$\begin{aligned} \text{Let } u = 1 + \sqrt{x} \quad 2\sqrt{x} = 2(u-1) \\ \int \frac{u-1}{u} du = 2 \int \left(1 - \frac{1}{u}\right) du = 2(u - \ln|u|) \\ \frac{du}{dx} = \frac{1}{2\sqrt{x}} \quad dx = 2\sqrt{x} du = 2(u-1) du \\ = 2(1 + \sqrt{x} - \ln|1 + \sqrt{x}|) \end{aligned}$$

$$\int_1^a f(x) dx = \int_1^a \left(x^{\frac{-1}{2}} - \frac{1}{1 + \sqrt{x}}\right) dx = 2\sqrt{x} \Big|_1^a - \int_1^a \frac{1}{1 + \sqrt{x}} dx = 2\sqrt{a} - 2 - 2 \left[(1 + \sqrt{a} - \ln(1 + \sqrt{a})) - (2 - \ln 2) \right]$$

$$= 2\sqrt{a} - 2 - 2\sqrt{a} + 2\ln(1 + \sqrt{a}) + 4 - 2\ln 2 = 2\ln(1 + \sqrt{a}) - 2\ln 2 \rightarrow \infty \text{ as } a \rightarrow \infty$$

Hence $\int_1^{\infty} f(x) dx$ div.

By Integral Test, $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}(\sqrt{n}+1)}$ div.

Method II: Let $a_n = \frac{1}{\sqrt{n}(\sqrt{n}+1)} > 0$ and $b_n = \frac{1}{n} > 0, \forall n \in \mathbb{N}$.

$$\therefore \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n}(\sqrt{n}+1)}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{n}{\sqrt{n}(\sqrt{n}+1)} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{\sqrt{n}+1} = 1 > 0. \text{ and } \sum_{n=1}^{\infty} \frac{1}{n} \text{ div. by } p\text{-series.}$$

\therefore By Limit Comparison Test, $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}(\sqrt{n}+1)}$ div.

$$31. \sum_{n=3}^{\infty} \frac{(1/n)}{(\ln n) \sqrt{\ln^2 n - 1}}$$

Take $f(x) = \frac{1}{x \ln x \sqrt{(\ln x)^2 - 1}}$. (cont., positive, decreasing)

$$\int_3^{\infty} \frac{\frac{1}{x}}{\ln x \sqrt{(\ln x)^2 - 1}} dx = \lim_{a \rightarrow \infty} \int_{\ln 3}^a \frac{1}{u \sqrt{u^2 - 1}} du = \lim_{a \rightarrow \infty} \left(\sec^{-1} |u| \right) \Big|_{\ln 3}^a = \lim_{a \rightarrow \infty} \left(\cos^{-1} \frac{1}{a} - \sec^{-1}(\ln 3) \right)$$

$$= \cos^{-1} 0 - \sec^{-1}(\ln 3) \text{ conv.}$$

$$\Rightarrow \sum_{n=3}^{\infty} \frac{1}{\ln n \sqrt{(\ln n)^2 - 1}} \text{ conv.}$$

Let $u = \ln x$
 $\Rightarrow du = \frac{1}{x} dx$

33. $\sum_{n=1}^{\infty} n \sin \frac{1}{n}$

Since $\lim_{n \rightarrow \infty} \frac{\sin(\frac{1}{n})}{\frac{1}{n}} = \lim_{m \rightarrow 0} \frac{\sin m}{m} = 1 \neq 0$,
By n-th Term Test, $\sum_{n=1}^{\infty} n \sin \frac{1}{n}$ div

$$37. \sum_{n=1}^{\infty} \frac{8 \tan^{-1} n}{1 + n^2}$$

Take $f(x) = \frac{8 \tan^{-1} x}{1+x^2} \Rightarrow f$ is positive, cont. on $[1, \infty)$

Check: f decreases on $[1, \infty)$

$$f'(x) = \frac{\frac{8}{1+x^2} - 8 \tan^{-1} x \cdot 2x}{(1+x^2)^2} = \frac{8(1 - \tan^{-1} x \cdot 2x)}{(1+x^2)^2} < 0, \forall x \in (1, \infty)$$

$$\text{Compute: } \int_1^{\infty} \frac{8 \tan^{-1} x}{1+x^2} dx$$

$$\int_1^a \frac{8 \tan^{-1} x}{1+x^2} dx = 8 \int_1^a \frac{\tan^{-1} x}{1+x^2} dx = 8 \cdot \left. \left(\frac{1}{2} (\tan^{-1} x)^2 \right) \right|_1^a = 4 \left((\tan^{-1} a)^2 - \tan^2 1 \right) \text{ converges when } a \rightarrow \infty$$

$$\Rightarrow \sum_{n=1}^{\infty} \frac{8 \tan^{-1} n}{1+n^2} \text{ conv.}$$

For what values of a , if any, do the series in Exercises 41 and 42 converge?

41. $\sum_{n=1}^{\infty} \left(\frac{a}{n+2} - \frac{1}{n+4} \right)$ 42. $\sum_{n=3}^{\infty} \left(\frac{1}{n-1} - \frac{2a}{n+1} \right)$

Let $f(x) = \frac{a}{x+2} - \frac{1}{x+4}$ (Note that f is const. $\forall x > 0$)

① $\frac{a}{x+2} - \frac{1}{x+4} > 0 \Rightarrow a > \frac{x+2}{x+4} \rightarrow 1$ as $x \rightarrow \infty \Rightarrow a \geq 1$

② $f'(x) = -\frac{a}{(x+2)^2} + \frac{1}{(x+4)^2} < 0 \Rightarrow a > \frac{(x+2)^2}{(x+4)^2} \rightarrow 1$ as $x \rightarrow \infty \Rightarrow a \geq 1$

Using Integral Test, first compute $\int_1^k \frac{a}{x+2} - \frac{1}{x+4} dx = \ln \frac{(k+2)^a}{k+4} - \ln \frac{3^a}{5}$

Want $\ln \frac{(k+2)^a}{k+4}$ has limit as $k \rightarrow \infty$, we must have $a \leq 1$ (∵ 要嘛分子分母 power 一樣, 要嘛分母 power > 分子)

$\Rightarrow a = 1$

Method II: Note that $\frac{a}{n+2} - \frac{1}{n+4} = \frac{(a-1)n + (4a-2)}{(n+2)(n+4)}$. We can see that if $a=1$, $\sum_{n=1}^{\infty} \left(\frac{a}{n+2} - \frac{1}{n+4} \right)$ conv.

Use Limit Comparison Test with $\sum_{n=1}^{\infty} \frac{1}{n+2}$ which is div.

We get: If $a \neq 1$, $\sum_{n=1}^{\infty} \left(\frac{a}{n+2} - \frac{1}{n+4} \right)$ div.

45. Is it true that if $\sum_{n=1}^{\infty} a_n$ is a divergent series of positive numbers, then there is also a divergent series $\sum_{n=1}^{\infty} b_n$ of positive numbers with $b_n < a_n$ for every n ? Is there a "smallest" divergent series of positive numbers? Give reasons for your answers.

Yes, if $\sum_{n=1}^{\infty} a_n$ div. with $a_n > 0, \forall n \in \mathbb{N}$, then $b_n = \frac{a_n}{2} < a_n$ and $\sum_{n=1}^{\infty} b_n = \frac{1}{2} \sum_{n=1}^{\infty} a_n$ also div.

There is no "smallest" since you can divide a_n by any real positive number.

55. Logarithmic p -series

a. Show that the improper integral

$$\int_2^{\infty} \frac{dx}{x(\ln x)^p} \quad (p \text{ a positive constant})$$

converges if and only if $p > 1$.

b. What implications does the fact in part (a) have for the convergence of the series

$$\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^p}?$$

Give reasons for your answer.

$$a. \text{ Compare } \int_2^{\infty} \frac{1}{x(\ln x)^p} dx \stackrel{\substack{\text{Let } u = \ln x \\ du = \frac{1}{x} dx}}{\text{Let } u = \ln x \\ du = \frac{1}{x} dx}}{\int_{\ln 2}^{\infty} u^{-p} du} = \lim_{a \rightarrow \infty} \left(\frac{u^{-p+1}}{-p+1} \right) \Big|_{\ln 2}^a = \lim_{a \rightarrow \infty} \left(\frac{1}{1-p} \cdot (a^{1-p} - (\ln 2)^{1-p}) \right) = \begin{cases} \frac{(\ln 2)^{1-p}}{p-1}, & \text{if } p > 1. \\ \text{div.}, & \text{if } p < 1. \end{cases}$$

$$\text{As for } p=1: \int_2^{\infty} \frac{1}{x \ln x} dx \stackrel{\substack{\text{Let } u = \ln x \\ du = \frac{1}{x} dx}}{\int_{\ln 2}^{\infty} u^{-1} du} = \lim_{a \rightarrow \infty} (\ln(\ln x)) \Big|_2^a \text{ div.}$$

$$\text{Hence, } \int_2^{\infty} \frac{1}{x(\ln x)^p} dx \text{ converges iff } p > 1.$$

$$b. \text{ Since } \sum_{n=2}^{\infty} \frac{1}{n(\ln n)^p} \text{ and } \int_2^{\infty} \frac{1}{x(\ln x)^p} dx \text{ converge or diverge together, } \sum_{n=2}^{\infty} \frac{1}{n(\ln n)^p} \text{ converges iff } p > 1.$$

THEOREM 10—The Comparison Test Let $\sum a_n$, $\sum c_n$, and $\sum d_n$ be series with nonnegative terms. Suppose that for some integer N

$$d_n \leq a_n \leq c_n \quad \text{for all } n > N.$$

- (a) If $\sum c_n$ converges, then $\sum a_n$ also converges.
- (b) If $\sum d_n$ diverges, then $\sum a_n$ also diverges.

THEOREM 11—Limit Comparison Test Suppose that $a_n > 0$ and $b_n > 0$ for all $n \geq N$ (N an integer).

1. If $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c > 0$, then $\sum a_n$ and $\sum b_n$ both converge or both diverge.
2. If $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 0$ and $\sum b_n$ converges, then $\sum a_n$ converges.
3. If $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \infty$ and $\sum b_n$ diverges, then $\sum a_n$ diverges.

15. $\sum_{n=2}^{\infty} \frac{1}{\ln n}$

(Hint: Limit Comparison with $\sum_{n=2}^{\infty} (1/n)$)

Compare with $\sum_{n=2}^{\infty} \frac{1}{n}$, by p-series, we have $\sum_{n=2}^{\infty} \frac{1}{n}$ div.

And $\frac{1}{\ln n}, \frac{1}{n} > 0, \forall n \in \mathbb{N}, n \geq 2$, compute $\lim_{n \rightarrow \infty} \frac{\frac{1}{\ln n}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{n}{\ln n} \xrightarrow{\text{L'Hôpital's rule}} \lim_{n \rightarrow \infty} \frac{1}{\frac{1}{n}} = \lim_{n \rightarrow \infty} n = \infty \Rightarrow$ By Limit Comparison Test, $\sum_{n=2}^{\infty} \frac{1}{\ln n}$ div.

✓ 16. $\sum_{n=1}^{\infty} \ln\left(1 + \frac{1}{n^2}\right)$

(Hint: Limit Comparison with $\sum_{n=1}^{\infty} (1/n^2)$)

Compare with $\sum_{n=1}^{\infty} \frac{1}{n^2}$, by p-series, it's conv.

Compute $\lim_{n \rightarrow \infty} \frac{\ln\left(1 + \frac{1}{n^2}\right)}{\frac{1}{n^2}} \stackrel{\text{L'Hopital}}{=} \lim_{n \rightarrow \infty} \frac{\frac{1}{1 + \frac{1}{n^2}} \cdot \left(-\frac{2}{n^3}\right)}{\frac{-2}{n^3}} = 1$

\Rightarrow By Limit Comparison Test, $\sum_{n=1}^{\infty} \ln\left(1 + \frac{1}{n^2}\right)$ conv.

✓ 17. $\sum_{n=1}^{\infty} \frac{1}{2\sqrt{n} + \sqrt[3]{n}}$

Compare with $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$, by p-series, it's div.

$$\text{Compute } \lim_{n \rightarrow \infty} \frac{\frac{1}{2\sqrt{n} + \sqrt[3]{n}}}{\frac{1}{\sqrt{n}}} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{2\sqrt{n} + \sqrt[3]{n}} = \lim_{n \rightarrow \infty} \frac{1}{2 + \frac{1}{n^{1/3}}} = \lim_{n \rightarrow \infty} \frac{1}{2 + \frac{1}{\sqrt[3]{n}}} = \frac{1}{2}$$

By Limit Comparison Test, $\sum_{n=1}^{\infty} \frac{1}{2\sqrt{n} + \sqrt[3]{n}}$ div.

$$27. \sum_{n=3}^{\infty} \frac{1}{\ln(\ln n)}$$

$$\because n > \ln n, \therefore \ln n > \ln(\ln n)$$

$$\Rightarrow n > \ln n > \ln(\ln n) \Rightarrow \frac{1}{n} < \frac{1}{\ln n} < \frac{1}{\ln(\ln n)}$$

And $\because \sum_{n=3}^{\infty} \frac{1}{n}$ div., \therefore By Direct Comparison Test, we have $\sum_{n=3}^{\infty} \frac{1}{\ln(\ln n)}$ div.

$$29. \sum_{n=2}^{\infty} \frac{1}{\sqrt{n} \ln n}$$

Compare with $\sum_{n=1}^{\infty} \frac{1}{n}$ which is div.

$$\text{Compute } \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n} \ln n}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{n}{\sqrt{n} \ln n} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{\ln n} \xrightarrow[\text{rule}]{\text{L'Hopital's}} \lim_{n \rightarrow \infty} \frac{\frac{1}{2} \frac{1}{\sqrt{n}}}{\frac{1}{n}} = \frac{1}{2} \lim_{n \rightarrow \infty} \sqrt{n} \text{ div.}$$

\Rightarrow By Limit Comparison Test, $\sum_{n=2}^{\infty} \frac{1}{\sqrt{n} \ln n}$ div.

$$31. \sum_{n=1}^{\infty} \frac{1}{1 + \ln n}$$

Compare with $\sum_{n=1}^{\infty} \frac{1}{n}$ which is div.

$$\text{Compute } \lim_{n \rightarrow \infty} \frac{\frac{1}{1 + \ln n}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{n}{1 + \ln n} \xrightarrow{\text{L'Hopital's rule}} \lim_{n \rightarrow \infty} \frac{1}{\frac{1}{n}} = \lim_{n \rightarrow \infty} n \text{ div.}$$

\Rightarrow By Limit Comparison Test, $\sum_{n=1}^{\infty} \frac{1}{1 + \ln n}$ div.

✓
43. $\sum_{n=2}^{\infty} \frac{1}{n!}$

(Hint: First show that $(1/n!) \leq (1/n(n-1))$ for $n \geq 2$.)

Note that $\frac{1}{n-1} \geq \frac{1}{(n-1)!}$, $\forall n \geq 2$, $\therefore \frac{1}{n(n-1)} \geq \frac{1}{n!}$, $\forall n \geq 2$.

We have shown that $\sum_{n=1}^{\infty} \frac{1}{n(n-1)}$ conv.

Hence by Comparison Test, $\sum_{n=1}^{\infty} \frac{1}{n!}$ conv.

45. $\sum_{n=1}^{\infty} \sin \frac{1}{n}$

Compare with $\sum_{n=1}^{\infty} \frac{1}{n}$, which is div.

Compute $\lim_{n \rightarrow \infty} \frac{\sin \frac{1}{n}}{\frac{1}{n}} = \lim_{n \rightarrow 0} \frac{\sin n}{n} = 1$

By Limit Comparison Test, $\sum_{n=1}^{\infty} \sin \frac{1}{n}$ div.

✓ 51. $\sum_{n=1}^{\infty} \frac{1}{n\sqrt[n]{n}}$

Compare with $\sum_{n=1}^{\infty} \frac{1}{n}$ which is div.

Compute $\lim_{n \rightarrow \infty} \frac{\frac{1}{n\sqrt[n]{n}}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt[n]{n}} = 1$
have done

By Limit Comparison Test, $\sum_{n=1}^{\infty} \frac{1}{n\sqrt[n]{n}}$ div.

61. Show that $\sum_{n=2}^{\infty} ((\ln n)^q/n^p)$ converges for $-\infty < q < \infty$ and $p > 1$.

(Hint: Limit Comparison with $\sum_{n=2}^{\infty} 1/n^r$ for $1 < r < p$.)

Let $-\infty < q < \infty$ and $p > 1$. If $q = 0$, then $\sum_{n=2}^{\infty} \frac{(\ln n)^q}{n^p} = \sum_{n=2}^{\infty} \frac{1}{n^p}$, which is a convergent p -series. If $q \neq 0$,

compare with $\sum_{n=2}^{\infty} \frac{1}{n^r}$ where $1 < r < p$, then $\lim_{n \rightarrow \infty} \frac{\frac{(\ln n)^q}{n^p}}{1/n^r} = \lim_{n \rightarrow \infty} \frac{(\ln n)^q}{n^{p-r}}$, and $p-r > 0$. If $q < 0 \Rightarrow -q > 0$ and

$\lim_{n \rightarrow \infty} \frac{(\ln n)^q}{n^{p-r}} = \lim_{n \rightarrow \infty} \frac{1}{(\ln n)^{-q} n^{p-r}} = 0$. If $q > 0$, $\lim_{n \rightarrow \infty} \frac{(\ln n)^q}{n^{p-r}} = \lim_{n \rightarrow \infty} \frac{q(\ln n)^{q-1} \left(\frac{1}{n}\right)}{(p-r)n^{p-r-1}} = \lim_{n \rightarrow \infty} \frac{q(\ln n)^{q-1}}{(p-r)n^{p-r}}$. If

$q-1 \leq 0 \Rightarrow 1-q \geq 0$ and $\lim_{n \rightarrow \infty} \frac{q(\ln n)^{q-1}}{(p-r)n^{p-r}} = \lim_{n \rightarrow \infty} \frac{q}{(p-r)n^{p-r}(\ln n)^{1-q}} = 0$, otherwise, we apply L'Hopital's Rule

again. $\lim_{n \rightarrow \infty} \frac{q(q-1)(\ln n)^{q-2} \left(\frac{1}{n}\right)}{(p-r)^2 n^{p-r-1}} = \lim_{n \rightarrow \infty} \frac{q(q-1)(\ln n)^{q-2}}{(p-r)^2 n^{p-r}}$. If $q-2 \leq 0 \Rightarrow 2-q \geq 0$ and

$\lim_{n \rightarrow \infty} \frac{q(q-1)(\ln n)^{q-2}}{(p-r)^2 n^{p-r}} = \lim_{n \rightarrow \infty} \frac{q(q-1)}{(p-r)^2 n^{p-r} (\ln n)^{2-q}} = 0$; otherwise, we apply L'Hopital's Rule again. Since q is finite, there is a positive integer k such that $q-k \leq 0 \Rightarrow k-q \geq 0$. Thus, after k applications of L'Hopital's Rule we

obtain $\lim_{n \rightarrow \infty} \frac{q(q-1) \cdots (q-k+1)(\ln n)^{q-k}}{(p-r)^k n^{p-r}} = \lim_{n \rightarrow \infty} \frac{q(q-1) \cdots (q-k+1)}{(p-r)^k n^{p-r} (\ln n)^{k-q}} = 0$. Since the limit is 0 in every case, by Limit

Comparison Test, the series $\sum_{n=1}^{\infty} \frac{(\ln n)^q}{n^p}$ converges.

62. (Continuation of Exercise 61.) Show that $\sum_{n=2}^{\infty} ((\ln n)^q/n^p)$ diverges for $-\infty < q < \infty$ and $0 < p < 1$.

(Hint: Limit Comparison with an appropriate p -series.)

Let $-\infty < q < \infty$ and $p \leq 1$. If $q = 0$, then $\sum_{n=2}^{\infty} \frac{(\ln n)^q}{n^p} = \sum_{n=2}^{\infty} \frac{1}{n^p}$, which is a divergent p -series. If $q > 0$, compare

with $\sum_{n=2}^{\infty} \frac{1}{n^p}$, which is a divergent p -series. Then $\lim_{n \rightarrow \infty} \frac{(\ln n)^q}{n^p} = \lim_{n \rightarrow \infty} (\ln n)^q = \infty$. If $q < 0 \Rightarrow -q > 0$, compare

with $\sum_{n=2}^{\infty} \frac{1}{n^r}$, where $0 < p < r < 1$. $\lim_{n \rightarrow \infty} \frac{n^p}{1/n^r} = \lim_{n \rightarrow \infty} \frac{(\ln n)^q}{n^{p-r}} = \lim_{n \rightarrow \infty} \frac{n^{r-p}}{(\ln n)^{-q}}$ since $r-p > 0$. Apply L'Hopital's to

obtain $\lim_{n \rightarrow \infty} \frac{(r-p)n^{r-p-1}}{(-q)(\ln n)^{-q-1}(\frac{1}{n})} = \lim_{n \rightarrow \infty} \frac{(r-p)n^{r-p}}{(-q)(\ln n)^{-q-1}}$. If $-q-1 \leq 0 \Rightarrow q+1 \geq 0$ and $\lim_{n \rightarrow \infty} \frac{(r-p)n^{r-p}(\ln n)^{q+1}}{(-q)} = \infty$,

otherwise, we apply L'Hopital's Rule again to obtain $\lim_{n \rightarrow \infty} \frac{(r-p)^2 n^{r-p-1}}{(-q)(-q-1)(\ln n)^{-q-2}(\frac{1}{n})} = \lim_{n \rightarrow \infty} \frac{(r-p)^2 n^{r-p}}{(-q)(-q-1)(\ln n)^{-q-2}}$. If

$-q-2 \leq 0 \Rightarrow q+2 \geq 0$ and $\lim_{n \rightarrow \infty} \frac{(r-p)^2 n^{r-p}(\ln n)^{q+2}}{(-q)(-q-1)} = \infty$, otherwise, we apply

L'Hopital's Rule again. Since q is finite, there is a positive integer k such that $-q-k \leq 0 \Rightarrow q+k \geq 0$. Thus,

after k applications of L'Hopital's Rule we obtain $\lim_{n \rightarrow \infty} \frac{(r-p)^k n^{r-p}}{(-q)(-q-1) \cdots (-q-k+1)(\ln n)^{-q-k}}$
 $= \lim_{n \rightarrow \infty} \frac{(r-p)^k n^{r-p} (\ln n)^{q+k}}{(-q)(-q-1) \cdots (-q-k+1)} = \infty$. Since the limit is ∞ if $q > 0$ or if $q < 0$ and $p < 1$, by Limit comparison test,

the series $\sum_{n=1}^{\infty} \frac{(\ln n)^q}{n^{p-r}}$ diverges. Finally if $q < 0$ and $p = 1$ then $\sum_{n=2}^{\infty} \frac{(\ln n)^q}{n^p} = \sum_{n=2}^{\infty} \frac{(\ln n)^q}{n}$. Compare with $\sum_{n=2}^{\infty} \frac{1}{n^r}$,

which is a divergent p -series. For $n \geq 3$, $\ln n \geq 1 \Rightarrow (\ln n)^q \geq 1 \Rightarrow \frac{(\ln n)^q}{n} \geq \frac{1}{n}$. Thus $\sum_{n=2}^{\infty} \frac{(\ln n)^q}{n}$ diverges by

Comparison Test. Thus, if $-\infty < q < \infty$ and $p \leq 1$, the series $\sum_{n=1}^{\infty} \frac{(\ln n)^q}{n^{p-r}}$ diverges.

DEFINITION A series $\sum a_n$ converges absolutely (is absolutely convergent) if the corresponding series of absolute values, $\sum |a_n|$, converges.

THEOREM 12—The Absolute Convergence Test If $\sum_{n=1}^{\infty} |a_n|$ converges, then $\sum_{n=1}^{\infty} a_n$ converges.

THEOREM 13—The Ratio Test Let $\sum a_n$ be any series and suppose that

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \rho.$$

Then (a) the series converges absolutely if $\rho < 1$, (b) the series diverges if $\rho > 1$ or ρ is infinite, (c) the test is inconclusive if $\rho = 1$.

THEOREM 14—The Root Test Let $\sum a_n$ be any series and suppose that

$$\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \rho.$$

Then (a) the series converges absolutely if $\rho < 1$, (b) the series diverges if $\rho > 1$ or ρ is infinite, (c) the test is inconclusive if $\rho = 1$.

$$17. \sum_{n=1}^{\infty} \frac{n^{\sqrt{2}}}{2^n}$$

$$17. \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)^{\sqrt{2}}}{2^{n+1}}}{\frac{n^{\sqrt{2}}}{2^n}} \right| = \lim_{n \rightarrow \infty} \frac{1}{2} \cdot \left(1 + \frac{1}{n}\right)^{\sqrt{2}} = \frac{1}{2} < 1 \Rightarrow \text{By Ratio Test, } \sum_{n=1}^{\infty} \frac{n^{\sqrt{2}}}{2^n} \text{ conv.}$$

$$19. \sum_{n=1}^{\infty} n!(-e)^{-n}$$

$$19. \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)!(-e)^{-(n+1)}}{(n+1)!(-e)^{-n}}}{\frac{n!(-e)^{-n}}{n!(-e)^{-n}}} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)}{e} \text{ div.} \Rightarrow \text{By Ratio Test, } \sum_{n=1}^{\infty} n!(-e)^{-n} \text{ div.}$$

$$21. \sum_{n=1}^{\infty} \frac{n^{10}}{10^n}$$

$$21. \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)^{10}}{10^{n+1}}}{\frac{n^{10}}{10^n}} \right| = \lim_{n \rightarrow \infty} \frac{1}{10} \cdot \left(1 + \frac{1}{n}\right)^{10} = \frac{1}{10} < 1 \Rightarrow \text{By Ratio Test, } \sum_{n=1}^{\infty} \frac{n^{10}}{10^n} \text{ conv.}$$

$$23. \sum_{n=1}^{\infty} \frac{2 + (-1)^n}{1.25^n}$$

$$25. \sum_{n=1}^{\infty} (-1)^n \left(1 - \frac{3}{n}\right)^n$$

$$27. \sum_{n=1}^{\infty} \frac{\ln n}{n^3}$$

$$23. \frac{2+(-1)^n}{1.25^n} = \left(\frac{4}{5}\right)^n (2+(-1)^n) \leq \left(\frac{4}{5}\right)^n \text{ and } \sum_{n=1}^{\infty} \left(\frac{4}{5}\right)^n \text{ conv. by geometry series.}$$

$$\text{By Comparison Test, } \sum_{n=1}^{\infty} \frac{2+(-1)^n}{1.25^n} \text{ conv.}$$

$$25. \lim_{n \rightarrow \infty} (-1)^n \left(1 - \frac{3}{n}\right)^n \text{ div. , Hence } \sum_{n=1}^{\infty} (-1)^n \left(1 - \frac{3}{n}\right)^n \text{ div.}$$

$$27. \because n > \ln n, \therefore \frac{n}{n^3} > \frac{\ln n}{n^3}. \text{ And } \sum_{n=1}^{\infty} \frac{1}{n^3} \text{ conv. by } p\text{-series,}$$

$$\text{Hence by Comparison Test, } \sum_{n=1}^{\infty} \frac{\ln n}{n^3} \text{ conv.}$$

$$29. \sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n^2} \right)$$

$$29. \because \frac{1}{n} - \frac{1}{n^2} = \frac{n-1}{n^2} > \frac{1}{2} \left(\frac{1}{n} \right) \text{ for } n \geq 3 \text{ and } \sum_{n=3}^{\infty} \frac{1}{2n} \text{ div. by } p\text{-series}$$

$$31. \sum_{n=1}^{\infty} \frac{e^n}{n^e}$$

$$\therefore \sum_{n=3}^{\infty} \frac{1}{n} - \frac{1}{n^2} \text{ div. by Comparison Test, } \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n} - \frac{1}{n^2} \text{ div.}$$

$$33. \sum_{n=1}^{\infty} \frac{(n+1)(n+2)}{n!}$$

$$33. \because \lim_{n \rightarrow \infty} \frac{e^n}{n^e} \text{ div., } \therefore \text{ by } n\text{-th Term Test, } \sum_{n=1}^{\infty} \frac{e^n}{n^e} \text{ div.}$$

$$33. \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+2)(n+3)}{(n+1)!} \cdot n!}{\frac{(n+1)(n+2)}{n!}} \right| = \lim_{n \rightarrow \infty} \frac{n+3}{n^2+2n+1} = 0 < 1, \text{ by Ratio Test, } \sum_{n=1}^{\infty} \frac{(n+1)(n+2)}{n!} \text{ conv.}$$

85. $\sum_{n=1}^{\infty} \frac{(n+3)!}{3!n!3^n}$

37. $\sum_{n=1}^{\infty} \frac{n!}{(2n+1)!}$

39. $\sum_{n=2}^{\infty} \frac{-n}{(\ln n)^n}$

35. $\lim_{n \rightarrow \infty} \left| \frac{\frac{(n+4)! n+4}{(n+1)3!(n+3)!3^{n+1}}}{\frac{(n+3)!}{3!n!3^n}} \right| = \frac{1}{3} \lim_{n \rightarrow \infty} \frac{n+4}{n+1} = \frac{1}{3} < 1$. By Ratio Test, $\sum_{n=1}^{\infty} \frac{(n+3)!}{3!n!3^n}$ conv.

37. $\lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)! n+1}{(2n+3)!}}{\frac{n!}{(2n+1)!}} \right| = \lim_{n \rightarrow \infty} \frac{n+1}{4n^2+6n+6} = 0 < 1$. By Ratio Test, $\sum_{n=1}^{\infty} \frac{n!}{(2n+1)!}$ conv.

39. $\lim_{n \rightarrow \infty} \sqrt[n]{\left| \frac{-n}{(\ln n)^n} \right|} = \lim_{n \rightarrow \infty} \frac{1}{\ln n} \sqrt[n]{n} = 0$. By Root Test, $\sum_{n=1}^{\infty} \frac{-n}{(\ln n)^n}$ conv.

$$41. \sum_{n=1}^{\infty} \frac{n! \ln n}{n(n+2)!}$$

$$43. \sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!}$$

$$41. \frac{n! \ln n}{n(n+2)!} = \frac{\ln n}{n(n+1)(n+2)} < \frac{n}{n(n+1)(n+2)} = \frac{1}{(n+1)(n+2)} < \frac{1}{n^2}$$

$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2}$ conv. by p-series, \therefore By Direct Comparison Test, $\sum_{n=1}^{\infty} \frac{n! \ln n}{n(n+2)!}$ conv.

$$43. \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)! (n+1)!}{(2n+2)! (2n+2)!}}{\frac{(n!)^2}{(2n)!}} \right| = \lim_{n \rightarrow \infty} \frac{n^2 + 2n + 1}{4n^2 + 6n + 2} = \frac{1}{4} < 1, \therefore \text{By Ratio Test, } \sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!} \text{ conv.}$$

61. $\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot \dots \cdot (2n-1)}{4^n 2^n n!}$

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{1 \cdot 3 \cdot \dots \cdot (2n-1)(2n+1)}{4^{n+1} 2^{n+1} (n+1)!}}{\frac{1 \cdot 3 \cdot \dots \cdot (2n-1)}{4^n 2^n n!}} \right| = \lim_{n \rightarrow \infty} \frac{2n+1}{8n+8} = \frac{1}{4} < 1, \therefore \text{By Ratio Test, } \sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot \dots \cdot (2n-1)}{4^n 2^n n!}.$$

65. Let $a_n = \begin{cases} n/2^n, & \text{if } n \text{ is a prime number} \\ 1/2^n, & \text{otherwise.} \end{cases}$

Does $\sum a_n$ converge? Give reasons for your answer.

$$a_n \leq \frac{n}{2^n}, \forall n \in \mathbb{N}. \text{ And } \lim_{k \rightarrow \infty} \left| \frac{\frac{n+1}{2^{n+1}}}{\frac{n}{2^n}} \right| = \frac{1}{2} < 1, \therefore \text{By Ratio Test, } \sum_{n=1}^{\infty} \frac{n}{2^n} \text{ conv.}$$

$$\Rightarrow \text{By Comparison Test, } \sum_{n=1}^{\infty} a_n \text{ conv.}$$