

Calculus, week 3, Spring 2025

Recall

$$\int_1^{\infty} \frac{1}{x^p} dx = \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^p} dx$$

$$= \begin{cases} \frac{1}{p-1}, & p > 1 \\ \text{diverges} & p \leq 1 \end{cases}$$

Def

Integrals of functions that become infinite at a point in the interval of integration are called improper integrals (of type II)

(i) If $f(x)$ is continuous on $(a, b]$ and discontinuous at a , then

$$\int_a^b f(x) dx = \lim_{c \rightarrow a^+} \int_c^b f(x) dx$$

(ii) If $f(x)$ is continuous on $[a, b)$ and discontinuous at b , then

(ii) If $f(x)$ is continuous on $[a, b)$ and discontinuous at b , then

$$\int_a^b f(x) dx = \lim_{c \rightarrow b^-} \int_a^c f(x) dx$$

(iii) If $f(x)$ is discontinuous at $c \in (a, b)$ and continuous on $[a, c) \cup (c, b]$, then

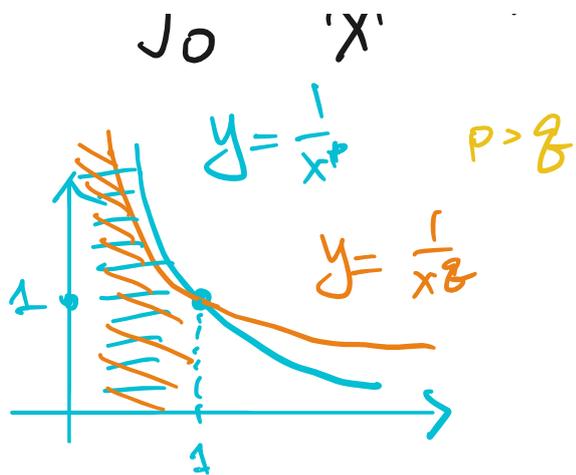
$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

In each case, if the limit exists (and is finite), we say the improper integral converges and the limit is the value of the improper integral.

If the limit does not exist, we say the improper integral diverges.

Thm

$$\int_a^1 \frac{1}{x^p} dx = \int \frac{1}{1-p}, \quad p < 1$$



diverges, $p \geq 1$

$$\left(x^{-p+1} \right)' \\
 = -p+1$$

pf

$$\int_0^1 \frac{1}{x^p} dx = \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{x^p} dx$$

$$= \lim_{c \rightarrow 0^+} \left(\frac{x^{-p+1}}{-p+1} \Big|_c^1 \right) \quad \text{assume } p \neq 1$$

$$= \lim_{c \rightarrow 0^+} \left(\frac{1}{1-p} - \frac{c^{-p+1}}{1-p} \right)$$

Converges to 0 $-p+1 > 0$
 diverges $-p+1 < 0$

$$= \begin{cases} \frac{1}{1-p}, & p < 1 \\ \text{diverges,} & p > 1 \end{cases}$$

If $p=1$,

$$\int_0^1 \frac{1}{x} dx = \lim_{c \rightarrow 0^+} \int_c^1 \frac{1}{x} dx$$

$$= \lim_{c \rightarrow 0^+} \left(\ln x \Big|_c^1 \right)$$

$$= \lim_{c \rightarrow 0^+} (0 - \ln c)$$

diverges.

#

Example

$$\textcircled{1} \int_0^1 \frac{1}{1-x} dx = \lim_{c \rightarrow 1^-} \int_0^c \frac{1}{1-x} dx$$

$$= \lim_{c \rightarrow 1^-} \left(-\ln|1-x| \Big|_0^c \right)$$

$$= \lim_{c \rightarrow 1^-} (-\ln|1-c|) \text{ diverges ...}$$

$\lim_{c \rightarrow 1^-} (\dots)$ #

discontinuous at $x=1$

$$\begin{aligned} \textcircled{2} \quad & \int_0^3 \frac{1}{(x-1)^{\frac{2}{3}}} dx \\ &= \int_0^1 \frac{1}{(x-1)^{\frac{2}{3}}} dx + \int_1^3 \frac{1}{(x-1)^{\frac{2}{3}}} dx \\ &= \lim_{c \rightarrow 1^-} \int_0^c \frac{1}{(x-1)^{\frac{2}{3}}} dx + \lim_{d \rightarrow 1^+} \int_d^3 \frac{1}{(x-1)^{\frac{2}{3}}} dx \\ &= \lim_{c \rightarrow 1^-} \left(3(x-1)^{\frac{1}{3}} \Big|_0^c \right) + \lim_{d \rightarrow 1^+} \left(3(x-1)^{\frac{1}{3}} \Big|_d^3 \right) \\ &= 3 + 3\sqrt[3]{2} \quad \# \end{aligned}$$

Q: Which improper integrals converge?

Thm (11.7.2)

Let f and g be continuous function on $[a, \infty)$.

If

$$0 \leq f(x) \leq g(x) \quad \forall x \geq a$$

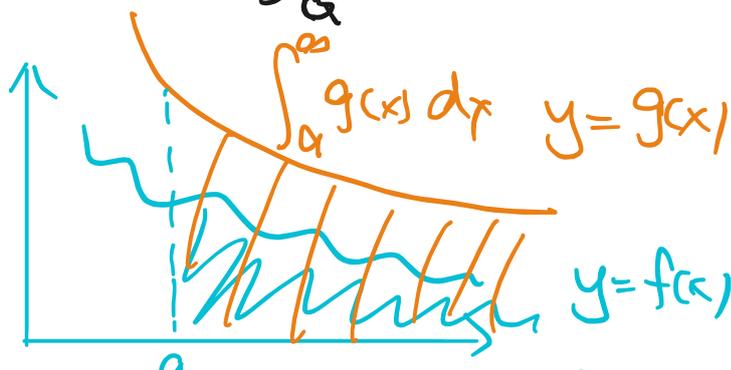
then

(i) $\int_a^{\infty} g(x) dx$ converges

$$\Rightarrow \int_a^{\infty} f(x) dx \text{ converges}$$

(ii) $\int_a^{\infty} f(x) dx$ diverges

$$\Rightarrow \int_a^{\infty} g(x) dx \text{ diverges}$$



$$\int_a^{\infty} f(x) dx$$

Thm

Let f, g be positive, continuous on $[a, \infty)$

$$\left(\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = 0 \right)$$

If

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = L, \quad 0 < L < \infty$$

then $\int_a^{\infty} f(x) dx$ and $\int_a^{\infty} g(x) dx$

$$\left(\int_a^{\infty} g(x) dx \text{ converges} \Rightarrow \int_a^{\infty} f(x) dx \text{ converges} \right)$$

either both converge or both diverge.

Example

Determine the following integrals converge or diverge.

① $\int_0^{\infty} \frac{\sin^2 x}{x} dx$ converges or diverges.

$\int_1^{\infty} \frac{1}{x^2}$ converges because

(a) $0 \leq \frac{\sin^2 x}{x^2} \leq \frac{1}{x^2} \quad \forall x \geq 1$

and

(b) $\int_1^{\infty} \frac{1}{x^2} dx$ Converges #

(2) $\int_1^{\infty} \frac{1}{\sqrt{x^2 - \frac{1}{2}}} dx$ diverges because

(a) $\frac{1}{\sqrt{x^2 - \frac{1}{2}}} \geq \frac{1}{\sqrt{x^2}} = \frac{1}{x} \quad \forall x \geq 1$

and

(b) $\int_1^{\infty} \frac{1}{x} dx$ diverges #

(3) $\int_1^{\infty} \frac{1}{1+2x^2+x} dx$ Converges because

(a) $\lim_{x \rightarrow \infty} \frac{\frac{0}{x^2} \cdot \frac{1}{1 + \frac{1}{x} + 2x}}{\frac{1}{x^2}} = \frac{1}{2} \neq 0$

and

(b) $\int_1^{\infty} \frac{1}{x^2} dx$ Converges #

④ $\int_1^{\infty} \frac{1-e^{-x}}{x} dx$ diverges because

(a)
$$\lim_{x \rightarrow \infty} \frac{1 - e^{-x}}{x} = 1 \neq 0$$

and

(b) $\int_1^{\infty} \frac{1}{x} dx$ diverges \neq

§ Infinite series

In this chapter, we will consider

" $a_0 + a_1 + a_2 + a_3 + \dots$ "

Let $(a_k)_{k=0}^{\infty}$ be a seq.

Consider the seq.

$$\left(\sum_{k=0}^n a_k \right)_{n=0}^{\infty}$$

of partial sums:

$$a_0, (a_0+a_1), (a_0+a_1+a_2), \dots$$

Def

We say that the series $\sum_{k=0}^{\infty} a_k$

converges to L if the seq.

$$\left(\sum_{k=0}^n a_k \right)_{n=0}^{\infty}$$

converges to L .

$$\sum_{k=0}^{\infty} a_k = \lim_{n \rightarrow \infty} \sum_{k=0}^n a_k = L$$

The number L is called the sum of the series.

We say the series $\sum_{k=0}^{\infty} a_k$ diverges if the seq. $\left(\sum_{k=0}^n a_k \right)_{n=0}^{\infty}$ diverges.

Example

$$\textcircled{1} \sum_{k=0}^{\infty} \frac{1}{(k+1)(k+2)} = ?$$

$$\text{Sol} \quad \sum_{k=0}^n \frac{1}{(k+1)(k+2)} = \frac{1}{k+1} - \frac{1}{k+2}$$

$$= \left(\frac{1}{0+1} - \frac{1}{0+2} \right) + \left(\frac{1}{1+1} - \frac{1}{1+2} \right) + \left(\frac{1}{2+1} - \frac{1}{2+2} \right) + \dots + \left(\frac{1}{n+1} - \frac{1}{n+2} \right)$$

$$= 1 - \frac{1}{n+2} \rightarrow 1 \quad \text{as } n \rightarrow \infty$$

$$\text{So} \quad \sum_{k=0}^{\infty} \frac{1}{(k+1)(k+2)} = 1 \quad \#$$

$$\textcircled{2} \sum_{k=0}^{\infty} (-1)^k = ?$$

$$\text{Sol} \quad \sum_{k=0}^n (-1)^k = \cancel{1} - \cancel{1} + \cancel{1} - \cancel{1} + \dots + \underline{(-1)^n}$$

$$= \begin{cases} 1 & \text{if } n \text{ is even} \\ 0 & \text{if } n \text{ is odd} \end{cases}$$

So

$$\sum_{k=0}^{\infty} (-1)^k \text{ diverges} \quad \#$$

$$\textcircled{3} \sum_{k=0}^{\infty} x^k = ?$$

等比級數
(geometric series)
幾何級數

Sol

$$\sum_{k=0}^n x^k = 1 + x + x^2 + \dots + x^n$$

$$= \begin{cases} \frac{1 - x^{n+1}}{1 - x} & \text{if } x \neq 1 \\ n+1 & \text{if } x = 1 \end{cases}$$

So

$$\sum_{k=0}^{\infty} x^k = \begin{cases} \frac{1}{1-x} & \text{if } |x| < 1 \\ \text{diverges} & \text{if } |x| \geq 1 \end{cases}$$

Remark

Let p be a positive integer.

$\sum_{k=0}^{\infty} a_k$ Converges

$\Leftrightarrow \sum_{k=p}^{\infty} a_k$ Converges

If they converge,

$$\sum_{k=0}^{\infty} a_k = \sum_{k=p}^{\infty} a_k + \sum_{k=0}^{p-1} a_k$$

Thm (Thm 12.2.4, Thm 12.2.5)

Let $a_k, b_k, \alpha, \beta \in \mathbb{R}$.

a) If $\sum_{k=0}^{\infty} a_k$ converges to L

$\sum_{k=0}^{\infty} b_k$ " M ,

then

$\sum_{k=0}^{\infty} (\alpha \cdot a_k + \beta \cdot b_k)$ converges

to $\alpha \cdot L + \beta \cdot M$

NOTE: $\left(\sum_{k=0}^{\infty} a_k\right) \cdot \left(\sum_{k=0}^{\infty} b_k\right) \neq \sum_{k=0}^{\infty} a_k b_k$ ~~L.M~~

e.g.

$$(a_0 + a_1) (b_0 + b_1) = a_0 b_0 + a_0 b_1 + a_1 b_0 + a_1 b_1$$

L.M

$$\neq a_0 b_0 + a_1 b_1$$

(ii) If $\sum_{k=0}^{\infty} a_k$ Converges, then

$$\lim_{k \rightarrow \infty} a_k = 0.$$

Equivalently, $\lim_{k \rightarrow \infty} a_k \neq 0$
 $\Rightarrow \sum_{k=0}^{\infty} a_k$ diverges.

TS

$$\sum_{k=0}^{\infty} a_k - \sum_{k=0}^{\infty} a_k = 0$$

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} b_{n+1}$$

$$\lim_{n \rightarrow \infty} \left(\sum_{k=0}^n a_k \right) - \lim_{n \rightarrow \infty} \left(\sum_{k=0}^{n-1} a_k \right)$$

$$= \lim_{n \rightarrow \infty} \left(\sum_{k=0}^n a_k - \sum_{k=0}^{n-1} a_k \right)$$

$$- \lim_{n \rightarrow \infty} \left(\sum_{k=0}^n u_k - \sum_{k=0}^{n-1} u_k \right)$$

$$= \lim_{n \rightarrow \infty} a_n = 0 \quad \#$$

Example

Recall

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x} \quad \text{if } |x| < 1$$

$$\textcircled{1} \sum_{k=0}^{\infty} \left(\left(\frac{1}{2}\right)^k + 2 \cdot \left(\frac{1}{3}\right)^k \right)$$

$$= \sum_{k=0}^{\infty} \left(\frac{1}{2}\right)^k + 2 \cdot \sum_{k=0}^{\infty} \left(\frac{1}{3}\right)^k$$

$$= \frac{1}{1-\frac{1}{2}} + 2 \cdot \frac{1}{1-\frac{1}{3}} = 5 \quad \#$$

$\textcircled{2} \sum_{k=0}^{\infty} \frac{k}{k+1}$ diverges because

$$\lim_{k \rightarrow \infty} \frac{k+1}{1 \cdot k+1 \cdot \left(\frac{1}{k}\right) \rightarrow 0} = 1 \neq 0 \quad \#$$

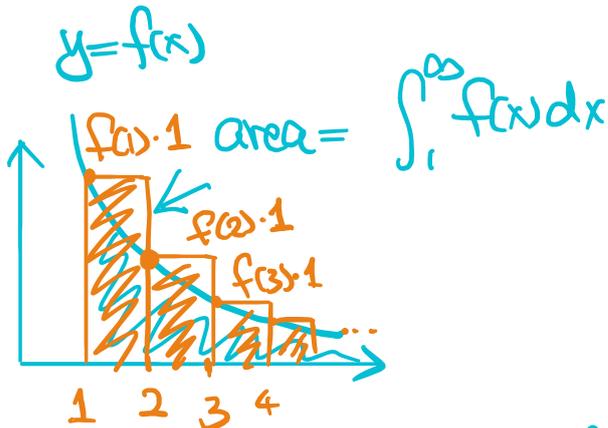
$\textcircled{3} \sum_{k=1}^{\infty} \frac{1}{\sqrt{k}}$ diverges because

NOTE: $\lim_{k \rightarrow \infty} \frac{1}{\sqrt{k}} = 0$

$$\sqrt{1} = 1 = \frac{1}{1} + \frac{1}{1} + \dots + \frac{1}{1}$$

$$\sum_{k=1}^{\infty} \underbrace{f(k)}_{f(k) \cdot 1} \text{ converges}$$

$$\Leftrightarrow \int_1^{\infty} f(x) dx \text{ Converges}$$



$$\text{area} = \sum_{k=1}^{\infty} f(k) \geq \int_1^{\infty} f(x) dx \geq \text{area} = \sum_{k=2}^{\infty} f(k)$$

$$\sum_{k=2}^n f(k) \leq \int_1^n f(x) dx \leq \sum_{k=1}^{n-1} f(k)$$

Example (p-series)

① Consider $f(x) = \frac{1}{x}$ which is positive, continuous, decreasing on $[1, \infty)$.

Since $\int_1^{\infty} \frac{1}{x} dx$ diverges, $\lim_{b \rightarrow \infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow \infty} (\ln b - \ln 1)$ diverges

by the integral test, we know

$\sum_{k=1}^{\infty} \frac{1}{k}$ diverges. #

② Consider $f(x) = \frac{1}{x^p}$ which is continuous, positive, decreasing ($p > 0$), on $[1, \infty)$.

Since

$\int_1^{\infty} \frac{1}{x^p} dx$ converges $\Leftrightarrow p > 1$

we conclude that

$\sum_{k=1}^{\infty} \frac{1}{k^p}$ converges $\Leftrightarrow p > 1$.

Thm (Basic Comparison test, Thm 12.3.6)

Let a_k and b_k be nonnegative numbers.

Suppose

$a_k \leq b_k$ for k sufficient large.

(i) If $\sum_{k=1}^{\infty} b_k$ converges, then

$\sum_{k=1}^{\infty} a_k$ converges

(ii) If $\sum_{k=1}^{\infty} a_k$ diverges, then

$$\sum_{k=1}^{\infty} b_k \text{ diverges.}$$

Example

① $\sum_{k=1}^{\infty} \frac{1}{2k^3+1}$ Converges because

$$\frac{1}{2k^3+1} = \frac{1}{k^3+(k^3+1)} < \frac{1}{k^3} \quad \forall k \geq 1$$

and

$$\sum_{k=1}^{\infty} \frac{1}{k^3} \text{ Converges.} \quad \#$$

② $\sum_{k=1}^{\infty} \frac{k^3}{k^5+5k^4+7}$ Converges because

$$\frac{k^3}{k^5+5k^4+7} < \frac{k^3}{k^5} = \frac{1}{k^2} \quad \forall k \geq 1$$

and

$$\sum_{k=1}^{\infty} \frac{1}{k^2} \text{ Converges} \quad \#$$

③ $\sum_{k=1}^{\infty} \frac{1}{3k+1}$ diverges because

$$\frac{1}{3k+1} = \frac{1}{4k - \underbrace{(k-1)}_{\geq 0}} \geq \frac{1}{4k} \quad \forall k \geq 1$$

and

$$\sum_{k=1}^{\infty} \frac{1}{4k} = \frac{1}{4} \cdot \sum_{k=1}^{\infty} \frac{1}{k} \text{ diverges.} \quad \#$$

Thm (Limit comparison test, Thm 12.3.7)

Let a_k, b_k be positive numbers. If

$$\lim_{k \rightarrow \infty} \frac{a_k}{b_k} \neq 0$$

then

$$\sum_{k=1}^{\infty} a_k \text{ Converges}$$

$$\Leftrightarrow \sum_{k=1}^{\infty} b_k \text{ Converges.}$$

Example

$$\textcircled{1} \sum_{k=1}^{\infty} \frac{1}{5^k - 3} \text{ Converges because}$$

$$\lim_{k \rightarrow \infty} \frac{1}{5^k - 3} = \lim_{k \rightarrow \infty} \frac{1}{\underbrace{5^k}_{\geq 3}} = 1 \neq 0$$

$$\lim_{k \rightarrow \infty} \frac{1}{5^k} \quad k \rightarrow \infty \quad 1 - \frac{1}{5^k} \rightarrow 0$$

and $\sum_{k=1}^{\infty} \frac{1}{5^k}$ Converges $\#$

② $\sum_{k=1}^{\infty} \frac{3k^2 + 2k + 1}{k^3 + 1}$ diverges because

$$\lim_{k \rightarrow \infty} \frac{\frac{3k^2 + 2k + 1}{k^3 + 1}}{\frac{1}{k}} = \lim_{k \rightarrow \infty} \frac{\left(3 + \frac{2}{k} + \frac{1}{k^2}\right) \frac{1}{k^3}}{\left(k^3 + 1\right) \frac{1}{k^3}} = 3 \neq 0$$

and $\sum_{k=1}^{\infty} \frac{1}{k}$ diverges $\#$

③ $\sum_{k=1}^{\infty} \frac{2k + 5}{\sqrt{k^6 + 3k^3}}$ Converges because

$$\lim_{k \rightarrow \infty} \frac{\frac{2k + 5}{\sqrt{k^6 + 3k^3}}}{\frac{1}{k^2}} = \lim_{k \rightarrow \infty} \frac{\left(2 + \frac{5}{k}\right) \frac{1}{k^3}}{\left(\sqrt{k^6 + 3k^3}\right) \cdot \frac{1}{k^3}} = 2 \neq 0$$

and $\sum_{k=1}^{\infty} \frac{1}{k^2}$ Converges. $\#$

Thm (Root test, Thm 12.4.1)

Let a_k be nonnegative numbers.

Suppose

$$\sum_{k=1}^{\infty} x^k$$

$$\lim_{k \rightarrow \infty} \sqrt[k]{a_k} = \rho.$$

(i) If $\rho < 1$, then $\sum_{k=1}^{\infty} a_k$ Converges.

(ii) If $\rho > 1$, then $\sum_{k=1}^{\infty} a_k$ diverges.

(iii) If $\rho = 1$, then $\sum_{k=1}^{\infty} a_k$ may converge

or diverge.

e.g.

$$\sum_{k=1}^{\infty} \frac{1}{k} \text{ diverges, } \lim_{k \rightarrow \infty} \sqrt[k]{\frac{1}{k}} = \frac{1}{\lim_{k \rightarrow \infty} \sqrt[k]{k}} = \frac{1}{1} = 1$$

$$\sum_{k=1}^{\infty} \frac{1}{k^2} \text{ Converges, } \lim_{k \rightarrow \infty} \sqrt[k]{\frac{1}{k^2}} = \frac{1}{\lim_{k \rightarrow \infty} \left(\frac{k}{\sqrt[k]{k}}\right)^2} = 1$$

~~pf~~

If $\rho < 1$, choose μ , $\rho < \mu < 1$

$$\text{Since } \lim_{k \rightarrow \infty} (a_k)^{\frac{1}{k}} = \rho < \mu,$$

for $\varepsilon = \mu - \rho > 0$, $\exists K$ st.

$$|(a_k)^{\frac{1}{k}} - \rho| < \mu - \rho \quad \forall k \geq K$$

$$p - (\mu - p) < (a_k)^{\frac{1}{k}} < \underline{p + (\mu - p)} = \mu < 1$$

\Rightarrow

$$0 \leq a_k < \mu^k \quad \forall k \geq K^2$$

Since $(\mu < 1)$ $\sum_{k=1}^{\infty} \mu^k$ converges, by

the comparison test,

$$\sum_{k=1}^{\infty} a_k$$

also converges. \Rightarrow (i) #

Example

① $\sum_{k=1}^{\infty} \frac{1}{(\ln k)^k}$ converges because

$$\lim_{k \rightarrow \infty} \left(\frac{1}{(\ln k)^k} \right)^{\frac{1}{k}} = \lim_{k \rightarrow \infty} \frac{1}{\ln k} = 0 < 1$$

#

② $\sum_{k=1}^{\infty} \frac{2^k}{k^3}$ diverges because

$$\lim_{k \rightarrow \infty} \frac{2^k}{k^3} = \lim_{k \rightarrow \infty} \frac{2}{k} = 0$$

$$\lim_{k \rightarrow \infty} \left(\frac{1}{k^3} \right) = \lim_{k \rightarrow \infty} \frac{1}{(\sqrt[k]{k})^3} = 2 > 1 \quad \#$$

Thm (Ratio test, Thm 12.4.2)

Let a_k be positive numbers. Suppose that

$$\lim_{k \rightarrow \infty} \frac{a_{k+1}}{a_k} = \lambda.$$

(i) If $\lambda < 1$, then $\sum_{k=1}^{\infty} a_k$ Converges

(ii) If $\lambda > 1$, then $\sum_{k=1}^{\infty} a_k$ diverges.

(iii) If $\lambda = 1$, then $\sum_{k=1}^{\infty} a_k$ may converge

or diverge.

$$\sum_{k=1}^{\infty} \frac{1}{k} \text{ diverges. } \lambda = \lim_{k \rightarrow \infty} \frac{\frac{1}{k+1}}{\frac{1}{k}} = \lim_{k \rightarrow \infty} \frac{k}{k+1} = 1$$

$$\sum_{k=1}^{\infty} \frac{1}{k^2} \text{ Converges } \lambda = \lim_{k \rightarrow \infty} \frac{\frac{1}{(k+1)^2}}{\frac{1}{k^2}} = \lim_{k \rightarrow \infty} \left(\frac{k}{k+1} \right)^2 = 1$$

Example

① $\sum_{k=1}^{\infty} \frac{1}{k!}$ Converges because

$$\lim_{k \rightarrow \infty} \frac{a_{k+1}}{a_k} = \lim_{k \rightarrow \infty} \frac{\frac{1}{(k+1)!}}{\frac{1}{k!}} = \lim_{k \rightarrow \infty} \frac{1}{k+1} = 0 < 1$$

② $\sum_{k=1}^{\infty} \frac{k}{10^k}$ Converges because #

$$\lim_{k \rightarrow \infty} \frac{a_{k+1}}{a_k} = \lim_{k \rightarrow \infty} \frac{\frac{k+1}{10^{k+1}}}{\frac{k}{10^k}} = \lim_{k \rightarrow \infty} \frac{k+1}{10} = \frac{1}{10} < 1$$

$1 > 1/10$

③ $\sum_{k=1}^{\infty} \frac{k^k}{k!}$ diverges because

$$\lambda = \lim_{k \rightarrow \infty} \frac{\frac{(k+1)^{k+1}}{(k+1)!}}{\frac{k^k}{k!}} = \lim_{k \rightarrow \infty} \left(\frac{k+1}{k} \right)^k$$

$$= \lim_{k \rightarrow \infty} \left(1 + \frac{1}{k} \right)^k = e > 1 \quad \#$$

Remark

① $\rho = \lim_{k \rightarrow \infty} \sqrt[k]{a_k}$ might not converge.

$\lambda = \lim_{k \rightarrow \infty} \frac{a_{k+1}}{a_k}$

ρ exists \Rightarrow λ exists.

② So far we assume $a_k \geq 0$ in

$$\sum_{k=1}^{\infty} a_k$$

Next: what if $a_k < 0$?