11.3

The Integral Test

Given a series $\sum a_n$, we have two questions:

- 1. Does the series converge?
- 2. If it converges, what is its sum?

Much of the rest of this chapter is devoted to the first question, and in this section we answer that question by making a connection to the convergence of the improper integral $\int_{1}^{\infty} f(x) dx$. However, as a practical matter the second question is also important, and we will return to it later.

In this section and the next two, we study series that do not have negative terms. The reason for this restriction is that the partial sums of these series form nondecreasing sequences, and nondecreasing sequences that are bounded from above always converge (Theorem 6, Section 11.1). To show that a series of nonnegative terms converges, we need only show that its partial sums are bounded from above.

It may at first seem to be a drawback that this approach establishes the fact of convergence without producing the sum of the series in question. Surely it would be better to compute sums of series directly from formulas for their partial sums. But in most cases such formulas are not available, and in their absence we have to turn instead to the twostep procedure of first establishing convergence and then approximating the sum.

Nondecreasing Partial Sums

Suppose that $\sum_{n=1}^{\infty} a_n$ is an infinite series with $a_n \ge 0$ for all *n*. Then each partial sum is greater than or equal to its predecessor because $s_{n+1} = s_n + a_n$:

$$s_1 \le s_2 \le s_3 \le \dots \le s_n \le s_{n+1} \le \dots$$

Since the partial sums form a nondecreasing sequence, the Nondecreasing Sequence Theorem (Theorem 6, Section 11.1) tells us that the series will converge if and only if the partial sums are bounded from above.

Corollary of Theorem 6

A series $\sum_{n=1}^{\infty} a_n$ of nonnegative terms converges if and only if its partial sums are bounded from above.

EXAMPLE 1 The Harmonic Series

The series

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

is called the **harmonic series**. The harmonic series is divergent, but this doesn't follow from the *n*th-Term Test. The *n*th term 1/n does go to zero, but the series still diverges. The reason it diverges is because there is no upper bound for its partial sums. To see why, group the terms of the series in the following way:

$$1 + \frac{1}{2} + \left(\frac{1}{3} + \frac{1}{4}\right) + \left(\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}\right) + \left(\frac{1}{9} + \frac{1}{10} + \dots + \frac{1}{16}\right) + \dots$$
$$\xrightarrow{>\frac{2}{4} = \frac{1}{2}} > \xrightarrow{\frac{4}{8} = \frac{1}{2}} > \xrightarrow{\frac{8}{16} = \frac{1}{2}}$$

HISTORICAL BIOGRAPHY

Nicole Oresme (1320–1382)

The sum of the first two terms is 1.5. The sum of the next two terms is 1/3 + 1/4, which is greater than 1/4 + 1/4 = 1/2. The sum of the next four terms is 1/5 + 1/6 + 1/7 + 1/8, which is greater than 1/8 + 1/8 + 1/8 + 1/8 = 1/2. The sum of the next eight terms is 1/9 + 1/10 + 1/11 + 1/12 + 1/13 + 1/14 + 1/15 + 1/16, which is greater than 8/16 = 1/2. The sum of the next 16 terms is greater than 16/32 = 1/2, and so on. In general, the sum of 2^n terms ending with $1/2^{n+1}$ is greater than $2^n/2^{n+1} = 1/2$. The sequence of partial sums is not bounded from above: If $n = 2^k$, the partial sum s_n is greater than k/2. The harmonic series diverges.

The Integral Test

We introduce the Integral Test with a series that is related to the harmonic series, but whose *n*th term is $1/n^2$ instead of 1/n.

EXAMPLE 2 Does the following series converge?

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots + \frac{1}{n^2} + \dots$$

Solution We determine the convergence of $\sum_{n=1}^{\infty} (1/n^2)$ by comparing it with $\int_1^{\infty} (1/x^2) dx$. To carry out the comparison, we think of the terms of the series as values of the function $f(x) = 1/x^2$ and interpret these values as the areas of rectangles under the curve $y = 1/x^2$.

As Figure 11.7 shows,

$$s_n = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2}$$

= $f(1) + f(2) + f(3) + \dots + f(n)$
< $f(1) + \int_1^n \frac{1}{x^2} dx$
< $1 + \int_1^\infty \frac{1}{x^2} dx$
< $1 + 1 = 2$.
As in Section 8.8, Example 3.
 $\int_1^\infty (1/x^2) dx = 1$.

Thus the partial sums of $\sum_{n=1}^{\infty} 1/n^2$ are bounded from above (by 2) and the series converges. The sum of the series is known to be $\pi^2/6 \approx 1.64493$. (See Exercise 16 in Section 11.11.)

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 $x \ge N$ (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.

Proof We establish the test for the case N = 1. The proof for general N is similar.

We start with the assumption that f is a decreasing function with $f(n) = a_n$ for every n. This leads us to observe that the rectangles in Figure 11.8a, which have areas



FIGURE 11.7 The sum of the areas of the rectangles under the graph of $f(x) = 1/x^2$ is less than the area under the graph (Example 2).

Caution

The series and integral need not have the same value in the convergent case. As we noted in Example 2, $\sum_{n=1}^{\infty} (1/n^2) = \pi^2/6$ while $\int_1^{\infty} (1/x^2) dx = 1$.



FIGURE 11.8 Subject to the conditions of the Integral Test, the series $\sum_{n=1}^{\infty} a_n$ and the integral $\int_1^{\infty} f(x) dx$ both converge or both diverge.

 a_1, a_2, \ldots, a_n , collectively enclose more area than that under the curve y = f(x) from x = 1 to x = n + 1. That is,

$$\int_{1}^{n+1} f(x) \, dx \le a_1 + a_2 + \dots + a_n$$

In Figure 11.8b the rectangles have been faced to the left instead of to the right. If we momentarily disregard the first rectangle, of area a_1 , we see that

$$a_2 + a_3 + \dots + a_n \leq \int_1^n f(x) \, dx.$$

If we include a_1 , we have

$$a_1 + a_2 + \dots + a_n \le a_1 + \int_1^n f(x) \, dx.$$

Combining these results gives

$$\int_{1}^{n+1} f(x) \, dx \le a_1 + a_2 + \dots + a_n \le a_1 + \int_{1}^{n} f(x) \, dx$$

These inequalities hold for each *n*, and continue to hold as $n \rightarrow \infty$.

If $\int_1^{\infty} f(x) dx$ is finite, the right-hand inequality shows that $\sum a_n$ is finite. If $\int_1^{\infty} f(x) dx$ is infinite, the left-hand inequality shows that $\sum a_n$ is infinite. Hence the series and the integral are both finite or both infinite.

EXAMPLE 3 The *p*-Series

Show that the *p*-series

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

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

Solution If p > 1, then $f(x) = 1/x^p$ is a positive decreasing function of x. Since

the series converges by the Integral Test. We emphasize that the sum of the *p*-series is not 1/(p-1). The series converges, but we don't know the value it converges to.

If p < 1, then 1 - p > 0 and

$$\int_{1}^{\infty} \frac{1}{x^{p}} dx = \frac{1}{1-p} \lim_{b \to \infty} (b^{1-p} - 1) = \infty.$$

The series diverges by the Integral Test.

If p = 1, we have the (divergent) harmonic series

$$1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} + \dots$$

We have convergence for p > 1 but divergence for every other value of p.

The *p*-series with p = 1 is the **harmonic series** (Example 1). The *p*-Series Test shows that the harmonic series is just *barely* divergent; if we increase *p* to 1.000000001, for instance, the series converges!

The slowness with which the partial sums of the harmonic series approaches infinity is impressive. For instance, it takes about 178,482,301 terms of the harmonic series to move the partial sums beyond 20. It would take your calculator several weeks to compute a sum with this many terms. (See also Exercise 33b.)

EXAMPLE 4 A Convergent Series

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The series

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

converges by the Integral Test. The function $f(x) = 1/(x^2 + 1)$ is positive, continuous, and decreasing for $x \ge 1$, and

$$\int_{1}^{\infty} \frac{1}{x^{2} + 1} dx = \lim_{b \to \infty} \left[\arctan x \right]_{1}^{b}$$
$$= \lim_{b \to \infty} \left[\arctan b - \arctan 1 \right]$$
$$= \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}.$$

Again we emphasize that $\pi/4$ is *not* the sum of the series. The series converges, but we do not know the value of its sum.

Convergence of the series in Example 4 can also be verified by comparison with the series $\sum 1/n^2$. Comparison tests are studied in the next section.

EXERCISES 11.3

Determining Convergence or Divergence

Which of the series in Exercises 1–30 converge, and which diverge? Give reasons for your answers. (When you check an answer, remember that there may be more than one way to determine the series' convergence or divergence.)

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

2. $\sum_{n=1}^{\infty} e^{-n}$
3. $\sum_{n=1}^{\infty} \frac{n}{n+1}$
4. $\sum_{n=1}^{\infty} \frac{5}{n+1}$
5. $\sum_{n=1}^{\infty} \frac{3}{\sqrt{n}}$
6. $\sum_{n=1}^{\infty} \frac{-2}{n\sqrt{n}}$
7. $\sum_{n=1}^{\infty} -\frac{1}{8^n}$
8. $\sum_{n=1}^{\infty} \frac{-8}{n}$
9. $\sum_{n=2}^{\infty} \frac{\ln n}{n}$



23.
$$\sum_{n=1}^{\infty} n \sin \frac{1}{n}$$

24. $\sum_{n=1}^{\infty} n \tan \frac{1}{n}$
25. $\sum_{n=1}^{\infty} \frac{e^n}{1 + e^{2n}}$
26. $\sum_{n=1}^{\infty} \frac{2}{1 + e^n}$
27. $\sum_{n=1}^{\infty} \frac{8 \tan^{-1} n}{1 + n^2}$
28. $\sum_{n=1}^{\infty} \frac{n}{n^2 + 1}$
29. $\sum_{n=1}^{\infty} \operatorname{sech} n$
30. $\sum_{n=1}^{\infty} \operatorname{sech}^2 n$

Theory and Examples

For what values of *a*, if any, do the series in Exercises 31 and 32 converge?

31.
$$\sum_{n=1}^{\infty} \left(\frac{a}{n+2} - \frac{1}{n+4} \right)$$
 32. $\sum_{n=3}^{\infty} \left(\frac{1}{n-1} - \frac{2a}{n+1} \right)$

33. a. Draw illustrations like those in Figures 11.7 and 11.8 to show that the partial sums of the harmonic series satisfy the inequalities

$$\ln (n + 1) = \int_{1}^{n+1} \frac{1}{x} dx \le 1 + \frac{1}{2} + \dots + \frac{1}{n}$$
$$\le 1 + \int_{1}^{n} \frac{1}{x} dx = 1 + \ln n.$$

- **T b.** There is absolutely no empirical evidence for the divergence of the harmonic series even though we know it diverges. The partial sums just grow too slowly. To see what we mean, suppose you had started with $s_1 = 1$ the day the universe was formed, 13 billion years ago, and added a new term every *second*. About how large would the partial sum s_n be today, assuming a 365-day year?
- **34.** Are there any values of x for which $\sum_{n=1}^{\infty} (1/(nx))$ converges? Give reasons for your answer.
- **35.** 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.
- **36.** (*Continuation of Exercise 35.*) Is there a "largest" convergent series of positive numbers? Explain.
- 37. The Cauchy condensation test The Cauchy condensation test says: Let {a_n} be a nonincreasing sequence (a_n ≥ a_{n+1} for all n) of positive terms that converges to 0. Then Σa_n converges if and only if Σ2ⁿa_{2ⁿ} converges. For example, Σ(1/n) diverges because Σ2ⁿ · (1/2ⁿ) = Σ1 diverges. Show why the test works.
- **38.** Use the Cauchy condensation test from Exercise 37 to show that

a.
$$\sum_{n=2}^{\infty} \frac{1}{n \ln n}$$
 diverges;
b.
$$\sum_{n=1}^{\infty} \frac{1}{n^p}$$
 converges if $p > 1$ and diverges if $p \le 1$.

39. Logarithmic *p*-series

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a. Show that

$$\int_{2}^{\infty} \frac{dx}{x(\ln x)^{p}} \quad (p \text{ a positive constant})$$

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.

40. (*Continuation of Exercise 39.*) Use the result in Exercise 39 to determine which of the following series converge and which diverge. Support your answer in each case.

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

b. $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^{1.01}}$
c. $\sum_{n=2}^{\infty} \frac{1}{n \ln (n^3)}$
d. $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^3}$

41. Euler's constant Graphs like those in Figure 11.8 suggest that as *n* increases there is little change in the difference between the sum

$$1 + \frac{1}{2} + \dots + \frac{1}{n}$$

and the integral

$$\ln n = \int_1^n \frac{1}{x} \, dx.$$

To explore this idea, carry out the following steps.

a. By taking f(x) = 1/x in the proof of Theorem 9, show that

$$\ln(n+1) \le 1 + \frac{1}{2} + \dots + \frac{1}{n} \le 1 + \ln n$$

or

$$0 < \ln (n + 1) - \ln n \le 1 + \frac{1}{2} + \dots + \frac{1}{n} - \ln n \le 1.$$

Thus, the sequence

$$a_n = 1 + \frac{1}{2} + \dots + \frac{1}{n} - \ln n$$

is bounded from below and from above.

b. Show that

$$\frac{1}{n+1} < \int_{n}^{n+1} \frac{1}{x} \, dx = \ln\left(n+1\right) - \ln n,$$

and use this result to show that the sequence $\{a_n\}$ in part (a) is decreasing.

Since a decreasing sequence that is bounded from below converges (Exercise 107 in Section 11.1), the numbers a_n defined in part (a) converge:

$$1 + \frac{1}{2} + \dots + \frac{1}{n} - \ln n \to \gamma$$

The number γ , whose value is 0.5772..., is called *Euler's constant*. In contrast to other special numbers like π and e, no other

expression with a simple law of formulation has ever been found for $\boldsymbol{\gamma}$.

42. Use the integral test to show that

$$\sum_{n=0}^{\infty} e^{-n^2}$$

converges.

11.4 Comparison Tests

We have seen how to determine the convergence of geometric series, *p*-series, and a few others. We can test the convergence of many more series by comparing their terms to those of a series whose convergence is known.

THEOREM 10 The Comparison Test

Let $\sum a_n$ be a series with no negative terms.

- (a) $\sum a_n$ converges if there is a convergent series $\sum c_n$ with $a_n \le c_n$ for all n > N, for some integer N.
- (b) $\sum a_n$ diverges if there is a divergent series of nonnegative terms $\sum d_n$ with $a_n \ge d_n$ for all n > N, for some integer N.

Proof In Part (a), the partial sums of $\sum a_n$ are bounded above by

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Albert of Saxony (ca. 1316–1390)

$$M = a_1 + a_2 + \dots + a_N + \sum_{n=N+1}^{\infty} c_n.$$

They therefore form a nondecreasing sequence with a limit $L \leq M$.

In Part (b), the partial sums of $\sum a_n$ are not bounded from above. If they were, the partial sums for $\sum d_n$ would be bounded by

$$M^* = d_1 + d_2 + \dots + d_N + \sum_{n=N+1}^{\infty} a_n$$

and $\sum d_n$ would have to converge instead of diverge.

EXAMPLE 1 Applying the Comparison Test

(a) The series

$$\sum_{n=1}^{\infty} \frac{5}{5n-1}$$

diverges because its *n*th term

$$\frac{5}{5n-1} = \frac{1}{n-\frac{1}{5}} > \frac{1}{n}$$

is greater than the *n*th term of the divergent harmonic series.

(b) The series

$$\sum_{n=0}^{\infty} \frac{1}{n!} = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots$$

converges because its terms are all positive and less than or equal to the corresponding terms of

$$1 + \sum_{n=0}^{\infty} \frac{1}{2^n} = 1 + 1 + \frac{1}{2} + \frac{1}{2^2} + \cdots.$$

The geometric series on the left converges and we have

$$1 + \sum_{n=0}^{\infty} \frac{1}{2^n} = 1 + \frac{1}{1 - (1/2)} = 3.$$

The fact that 3 is an upper bound for the partial sums of $\sum_{n=0}^{\infty} (1/n!)$ does not mean that the series converges to 3. As we will see in Section 11.9, the series converges to *e*.

(c) The series

$$5 + \frac{2}{3} + \frac{1}{7} + 1 + \frac{1}{2 + \sqrt{1}} + \frac{1}{4 + \sqrt{2}} + \frac{1}{8 + \sqrt{3}} + \dots + \frac{1}{2^n + \sqrt{n}} + \dots$$

converges. To see this, we ignore the first three terms and compare the remaining terms with those of the convergent geometric series $\sum_{n=0}^{\infty} (1/2^n)$. The term $1/(2^n + \sqrt{n})$ of the truncated sequence is less than the corresponding term $1/2^n$ of the geometric series. We see that term by term we have the comparison,

$$1 + \frac{1}{2 + \sqrt{1}} + \frac{1}{4 + \sqrt{2}} + \frac{1}{8 + \sqrt{3}} + \dots \le 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots$$

So the truncated series and the original series converge by an application of the Comparison Test.

The Limit Comparison Test

We now introduce a comparison test that is particularly useful for series in which a_n is a rational function of n.

THEOREM 11 Limit Comparison Test Suppose that $a_n > 0$ and $b_n > 0$ for all $n \ge N$ (*N* an integer). **1.** If $\lim_{n \to \infty} \frac{a_n}{b_n} = c > 0$, then $\sum a_n$ and $\sum b_n$ both converge or both diverge. **2.** If $\lim_{n \to \infty} \frac{a_n}{b_n} = 0$ and $\sum b_n$ converges, then $\sum a_n$ converges. **3.** If $\lim_{n \to \infty} \frac{a_n}{b_n} = \infty$ and $\sum b_n$ diverges, then $\sum a_n$ diverges. **Proof** We will prove Part 1. Parts 2 and 3 are left as Exercises 37(a) and (b). Since c/2 > 0, there exists an integer N such that for all n

$$n > N \implies \left| \frac{a_n}{b_n} - c \right| < \frac{c}{2}$$
. Limit definition with $\epsilon = c/2, L = c$, and a_n replaced by a_n/b_n

Thus, for n > N,

$$-\frac{c}{2} < \frac{a_n}{b_n} - c < \frac{c}{2},$$
$$\frac{c}{2} < \frac{a_n}{b_n} < \frac{3c}{2},$$
$$\left(\frac{c}{2}\right)b_n < a_n < \left(\frac{3c}{2}\right)b_n.$$

If $\sum b_n$ converges, then $\sum (3c/2)b_n$ converges and $\sum a_n$ converges by the Direct Comparison Test. If $\sum b_n$ diverges, then $\sum (c/2)b_n$ diverges and $\sum a_n$ diverges by the Direct Comparison Test.

EXAMPLE 2 Using the Limit Comparison Test

Which of the following series converge, and which diverge?

(a) $\frac{3}{4} + \frac{5}{9} + \frac{7}{16} + \frac{9}{25} + \dots = \sum_{n=1}^{\infty} \frac{2n+1}{(n+1)^2} = \sum_{n=1}^{\infty} \frac{2n+1}{n^2+2n+1}$ (b) $\frac{1}{1} + \frac{1}{3} + \frac{1}{7} + \frac{1}{15} + \dots = \sum_{n=1}^{\infty} \frac{1}{2^n - 1}$ (c) $\frac{1+2\ln 2}{9} + \frac{1+3\ln 3}{14} + \frac{1+4\ln 4}{21} + \dots = \sum_{n=2}^{\infty} \frac{1+n\ln n}{n^2+5}$

Solution

(a) Let $a_n = (2n + 1)/(n^2 + 2n + 1)$. For large *n*, we expect a_n to behave like $2n/n^2 = 2/n$ since the leading terms dominate for large *n*, so we let $b_n = 1/n$. Since

$$\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} \frac{1}{n} \text{ diverges}$$

and

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{2n^2 + n}{n^2 + 2n + 1} = 2,$$

 $\sum a_n$ diverges by Part 1 of the Limit Comparison Test. We could just as well have taken $b_n = 2/n$, but 1/n is simpler.

(b) Let $a_n = 1/(2^n - 1)$. For large *n*, we expect a_n to behave like $1/2^n$, so we let $b_n = 1/2^n$. Since

$$\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} \frac{1}{2^n} \text{ converges}$$

and

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{2^n}{2^n - 1}$$
$$= \lim_{n \to \infty} \frac{1}{1 - (1/2^n)}$$
$$= 1,$$

 $\sum a_n$ converges by Part 1 of the Limit Comparison Test.

(c) Let $a_n = (1 + n \ln n)/(n^2 + 5)$. For large *n*, we expect a_n to behave like $(n \ln n)/n^2 = (\ln n)/n$, which is greater than 1/n for $n \ge 3$, so we take $b_n = 1/n$. Since

$$\sum_{n=2}^{\infty} b_n = \sum_{n=2}^{\infty} \frac{1}{n} \text{ diverges}$$

and

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{n + n^2 \ln n}{n^2 + 5}$$
$$= \infty.$$

 $\sum a_n$ diverges by Part 3 of the Limit Comparison Test.

Does $\sum_{n=1}^{\infty} \frac{\ln n}{n^{3/2}}$ converge? EXAMPLE 3

n

Because $\ln n$ grows more slowly than n^c for any positive constant cSolution (Section 11.1, Exercise 91), we would expect to have

$$\frac{\ln n}{n^{3/2}} < \frac{n^{1/4}}{n^{3/2}} = \frac{1}{n^{5/4}}$$

for *n* sufficiently large. Indeed, taking $a_n = (\ln n)/n^{3/2}$ and $b_n = 1/n^{5/4}$, we have

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\ln n}{n^{1/4}}$$
$$= \lim_{n \to \infty} \frac{1/n}{(1/4)n^{-3/4}} \qquad \text{l'Hôpital's Rule}$$
$$= \lim_{n \to \infty} \frac{4}{n^{1/4}} = 0.$$

Since $\sum b_n = \sum (1/n^{5/4})$ (a *p*-series with p > 1) converges, $\sum a_n$ converges by Part 2 of the Limit Comparison Test.

EXERCISES 11.4

Determining Convergence or Divergence

Which of the series in Exercises 1–36 converge, and which diverge? Give reasons for your answers.

1.
$$\sum_{n=1}^{\infty} \frac{1}{2\sqrt{n} + \sqrt[3]{n}}$$
2.
$$\sum_{n=1}^{\infty} \frac{3}{n + \sqrt{n}}$$
3.
$$\sum_{n=1}^{\infty} \frac{\sin^2 n}{2^n}$$
4.
$$\sum_{n=1}^{\infty} \frac{1 + \cos n}{n^2}$$
5.
$$\sum_{n=1}^{\infty} \frac{2n}{3n - 1}$$
6.
$$\sum_{n=1}^{\infty} \frac{n + 1}{n^2\sqrt{n}}$$
7.
$$\sum_{n=1}^{\infty} \left(\frac{n}{3n + 1}\right)^n$$
8.
$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n^3 + 2}}$$
9.
$$\sum_{n=3}^{\infty} \frac{1}{\ln(\ln n)}$$
10.
$$\sum_{n=2}^{\infty} \frac{1}{(\ln n)^2}$$
11.
$$\sum_{n=1}^{\infty} \frac{(\ln n)^2}{n^3}$$
12.
$$\sum_{n=1}^{\infty} \frac{(\ln n)^3}{n^3}$$
13.
$$\sum_{n=2}^{\infty} \frac{1}{\sqrt{n} \ln n}$$
14.
$$\sum_{n=1}^{\infty} \frac{(\ln n)^2}{n^{3/2}}$$
15.
$$\sum_{n=1}^{\infty} \frac{1}{(1 + \ln n)^2}$$
17.
$$\sum_{n=2}^{\infty} \frac{\ln(n + 1)}{n^{1 + 1}}$$
18.
$$\sum_{n=1}^{\infty} \frac{1}{(1 + \ln^2 n)}$$
19.
$$\sum_{n=2}^{\infty} \frac{1}{n\sqrt{n^2 - 1}}$$
20.
$$\sum_{n=1}^{\infty} \frac{\sqrt{n}}{n^2 + 1}$$
21.
$$\sum_{n=1}^{\infty} \frac{1 - n}{n2^n}$$
22.
$$\sum_{n=1}^{\infty} \frac{n + 2^n}{n^2 2^n}$$
23.
$$\sum_{n=1}^{\infty} \frac{1}{3^{n-1} + 1}$$
24.
$$\sum_{n=1}^{\infty} \frac{3^{n-1} + 1}{3^n}$$
25.
$$\sum_{n=1}^{\infty} \sin \frac{1}{n}$$
26.
$$\sum_{n=1}^{\infty} \tan \frac{1}{n}$$
27.
$$\sum_{n=1}^{\infty} \frac{10n + 1}{n^{(1 + 1)(n + 2)}}$$
28.
$$\sum_{n=3}^{\infty} \frac{5n^3 - 3n}{n^2(n - 2)(n^2 + 5)}$$
29.
$$\sum_{n=1}^{\infty} \frac{\tan^{-1} n}{n^{2}}$$
30.
$$\sum_{n=1}^{\infty} \frac{\sec^{-1} n}{n^{\sqrt{n}}}$$
34.
$$\sum_{n=1}^{\infty} \frac{\sqrt[n]{n}}{n^2}$$
35.
$$\sum_{n=1}^{\infty} \frac{1}{1 + 2 + 3 + \dots + n}$$
36.
$$\sum_{n=1}^{\infty} \frac{1}{1 + 2^2 + 3^2 + \dots + n^2}$$

Theory and Examples

37. Prove (a) Part 2 and (b) Part 3 of the Limit Comparison Test.

- **38.** If $\sum_{n=1}^{\infty} a_n$ is a convergent series of nonnegative numbers, can anything be said about $\sum_{n=1}^{\infty} (a_n/n)$? Explain.
- **39.** Suppose that $a_n > 0$ and $b_n > 0$ for $n \ge N$ (*N* an integer). If $\lim_{n\to\infty} (a_n/b_n) = \infty$ and $\sum a_n$ converges, can anything be said about $\sum b_n$? Give reasons for your answer.
- **40.** Prove that if $\sum a_n$ is a convergent series of nonnegative terms, then $\sum a_n^2$ converges.

COMPUTER EXPLORATION

41. It is not yet known whether the series

$$\sum_{n=1}^{\infty} \frac{1}{n^3 \sin^2 n}$$

converges or diverges. Use a CAS to explore the behavior of the series by performing the following steps.

a. Define the sequence of partial sums

$$s_k = \sum_{n=1}^k \frac{1}{n^3 \sin^2 n} \,.$$

What happens when you try to find the limit of s_k as $k \rightarrow \infty$? Does your CAS find a closed form answer for this limit?

- **b.** Plot the first 100 points (k, s_k) for the sequence of partial sums. Do they appear to converge? What would you estimate the limit to be?
- **c.** Next plot the first 200 points (k, s_k) . Discuss the behavior in your own words.
- **d.** Plot the first 400 points (k, s_k). What happens when k = 355? Calculate the number 355/113. Explain from your calculation what happened at k = 355. For what values of k would you guess this behavior might occur again?

You will find an interesting discussion of this series in Chapter 72 of *Mazes for the Mind* by Clifford A. Pickover, St. Martin's Press, Inc., New York, 1992.

11.5 The Ratio and Root Tests **781**

11.5 The Ratio and Root Tests

The Ratio Test measures the rate of growth (or decline) of a series by examining the ratio a_{n+1}/a_n . For a geometric series $\sum ar^n$, this rate is a constant $((ar^{n+1})/(ar^n) = r)$, and the series converges if and only if its ratio is less than 1 in absolute value. The Ratio Test is a powerful rule extending that result. We prove it on the next page using the Comparison Test.

THEOREM 12 The Ratio Test

Let $\sum a_n$ be a series with positive terms and suppose that

$$\lim_{n\to\infty}\frac{a_{n+1}}{a_n}=\rho.$$

Then

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

Proof

(a) $\rho < 1$. Let r be a number between ρ and 1. Then the number $\epsilon = r - \rho$ is positive. Since

$$\frac{a_{n+1}}{a_n} \to \rho,$$

 a_{n+1}/a_n must lie within ϵ of ρ when n is large enough, say for all $n \ge N$. In particular

$$\frac{a_{n+1}}{a_n} < \rho + \epsilon = r, \quad \text{when } n \ge N.$$

That is,

$$a_{N+1} < ra_N,$$

 $a_{N+2} < ra_{N+1} < r^2 a_N,$
 $a_{N+3} < ra_{N+2} < r^3 a_N,$
 \vdots
 $a_{N+m} < ra_{N+m-1} < r^m a_N.$

These inequalities show that the terms of our series, after the *N*th term, approach zero more rapidly than the terms in a geometric series with ratio r < 1. More precisely, consider the series $\sum c_n$, where $c_n = a_n$ for n = 1, 2, ..., N and $c_{N+1} = ra_N, c_{N+2} = r^2 a_N, ..., c_{N+m} = r^m a_N, ...$ Now $a_n \le c_n$ for all n, and

$$\sum_{n=1}^{\infty} c_n = a_1 + a_2 + \dots + a_{N-1} + a_N + ra_N + r^2 a_N + \dots$$
$$= a_1 + a_2 + \dots + a_{N-1} + a_N(1 + r + r^2 + \dots).$$

The geometric series $1 + r + r^2 + \cdots$ converges because |r| < 1, so $\sum c_n$ converges. Since $a_n \le c_n$, $\sum a_n$ also converges.

(b) $1 < \rho \leq \infty$. From some index *M* on,

$$\frac{a_{n+1}}{a_n} > 1$$
 and $a_M < a_{M+1} < a_{M+2} < \cdots$

The terms of the series do not approach zero as n becomes infinite, and the series diverges by the nth-Term Test.

(c) $\rho = 1$. The two series

$$\sum_{n=1}^{\infty} \frac{1}{n} \quad \text{and} \quad \sum_{n=1}^{\infty} \frac{1}{n^2}$$

show that some other test for convergence must be used when $\rho = 1$.

For
$$\sum_{n=1}^{\infty} \frac{1}{n}$$
: $\frac{a_{n+1}}{a_n} = \frac{1/(n+1)}{1/n} = \frac{n}{n+1} \to 1$.
For $\sum_{n=1}^{\infty} \frac{1}{n^2}$: $\frac{a_{n+1}}{a_n} = \frac{1/(n+1)^2}{1/n^2} = \left(\frac{n}{n+1}\right)^2 \to 1^2 = 1$.

In both cases, $\rho = 1$, yet the first series diverges, whereas the second converges.

The Ratio Test is often effective when the terms of a series contain factorials of expressions involving n or expressions raised to a power involving n.

EXAMPLE 1 Applying the Ratio Test

Investigate the convergence of the following series.

(a)
$$\sum_{n=0}^{\infty} \frac{2^n + 5}{3^n}$$
 (b) $\sum_{n=1}^{\infty} \frac{(2n)!}{n!n!}$ (c) $\sum_{n=1}^{\infty} \frac{4^n n! n!}{(2n)!}$

Solution

(a) For the series $\sum_{n=0}^{\infty} (2^n + 5)/3^n$,

$$\frac{a_{n+1}}{a_n} = \frac{(2^{n+1}+5)/3^{n+1}}{(2^n+5)/3^n} = \frac{1}{3} \cdot \frac{2^{n+1}+5}{2^n+5} = \frac{1}{3} \cdot \left(\frac{2+5\cdot 2^{-n}}{1+5\cdot 2^{-n}}\right) \longrightarrow \frac{1}{3} \cdot \frac{2}{1} = \frac{2}{3}.$$

The series converges because $\rho = 2/3$ is less than 1. This does *not* mean that 2/3 is the sum of the series. In fact,

$$\sum_{n=0}^{\infty} \frac{2^n + 5}{3^n} = \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n + \sum_{n=0}^{\infty} \frac{5}{3^n} = \frac{1}{1 - (2/3)} + \frac{5}{1 - (1/3)} = \frac{21}{2}$$
(b) If $a_n = \frac{(2n)!}{n!n!}$, then $a_{n+1} = \frac{(2n+2)!}{(n+1)!(n+1)!}$ and

$$\frac{a_{n+1}}{a_n} = \frac{n!n!(2n+2)(2n+1)(2n)!}{(n+1)!(n+1)!(2n)!}$$

$$= \frac{(2n+2)(2n+1)}{(n+1)(n+1)} = \frac{4n+2}{n+1} \rightarrow 4.$$

The series diverges because $\rho = 4$ is greater than 1.

(c) If $a_n = 4^n n! n! / (2n)!$, then

$$\frac{a_{n+1}}{a_n} = \frac{4^{n+1}(n+1)!(n+1)!}{(2n+2)(2n+1)(2n)!} \cdot \frac{(2n)!}{4^n n! n!}$$
$$= \frac{4(n+1)(n+1)}{(2n+2)(2n+1)} = \frac{2(n+1)}{2n+1} \rightarrow 1.$$

Because the limit is $\rho = 1$, we cannot decide from the Ratio Test whether the series converges. When we notice that $a_{n+1}/a_n = (2n + 2)/(2n + 1)$, we conclude that a_{n+1} is always greater than a_n because (2n + 2)/(2n + 1) is always greater than 1. Therefore, all terms are greater than or equal to $a_1 = 2$, and the *n*th term does not approach zero as $n \to \infty$. The series diverges.

The Root Test

The convergence tests we have so far for $\sum a_n$ work best when the formula for a_n is relatively simple. But consider the following.

EXAMPLE 2 Let $a_n = \begin{cases} n/2^n, & n \text{ odd} \\ 1/2^n, & n \text{ even.} \end{cases}$ Does $\sum a_n$ converge?

Solution We write out several terms of the series:

$$\sum_{n=1}^{\infty} a_n = \frac{1}{2^1} + \frac{1}{2^2} + \frac{3}{2^3} + \frac{1}{2^4} + \frac{5}{2^5} + \frac{1}{2^6} + \frac{7}{2^7} + \cdots$$
$$= \frac{1}{2} + \frac{1}{4} + \frac{3}{8} + \frac{1}{16} + \frac{5}{32} + \frac{1}{64} + \frac{7}{128} + \cdots.$$

Clearly, this is not a geometric series. The *n*th term approaches zero as $n \to \infty$, so we do not know if the series diverges. The Integral Test does not look promising. The Ratio Test produces

$$\frac{a_{n+1}}{a_n} = \begin{cases} \frac{1}{2n}, & n \text{ odd} \\ \frac{n+1}{2}, & n \text{ even.} \end{cases}$$

As $n \to \infty$, the ratio is alternately small and large and has no limit.

A test that will answer the question (the series converges) is the Root Test.

THEOREM 13 The Root Test

Let $\sum a_n$ be a series with $a_n \ge 0$ for $n \ge N$, and suppose that

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

Then

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

Proof

(a) $\rho < 1$. Choose an $\epsilon > 0$ so small that $\rho + \epsilon < 1$. Since $\sqrt[n]{a_n} \rightarrow \rho$, the terms $\sqrt[n]{a_n}$ eventually get closer than ϵ to ρ . In other words, there exists an index $M \ge N$ such that

$$\sqrt[n]{a_n} < \rho + \epsilon$$
 when $n \ge M$.

Then it is also true that

$$a_n < (\rho + \epsilon)^n \quad \text{for } n \ge M.$$

Now, $\sum_{n=M}^{\infty} (\rho + \epsilon)^n$, a geometric series with ratio $(\rho + \epsilon) < 1$, converges. By comparison, $\sum_{n=M}^{\infty} a_n$ converges, from which it follows that

$$\sum_{n=1}^{\infty} a_n = a_1 + \dots + a_{M-1} + \sum_{n=M}^{\infty} a_n$$

converges.

- (b) 1 < ρ ≤ ∞. For all indices beyond some integer M, we have ⁿ√a_n > 1, so that a_n > 1 for n > M. The terms of the series do not converge to zero. The series diverges by the *n*th-Term Test.
- (c) $\rho = 1$. The series $\sum_{n=1}^{\infty} (1/n)$ and $\sum_{n=1}^{\infty} (1/n^2)$ show that the test is not conclusive when $\rho = 1$. The first series diverges and the second converges, but in both cases $\sqrt[n]{a_n} \to 1$.

EXAMPLE 3 Applying the Root Test

Which of the following series converges, and which diverges?

(a)
$$\sum_{n=1}^{\infty} \frac{n^2}{2^n}$$
 (b) $\sum_{n=1}^{\infty} \frac{2^n}{n^2}$ (c) $\sum_{n=1}^{\infty} \left(\frac{1}{1+n}\right)^n$

Solution

(a)
$$\sum_{n=1}^{\infty} \frac{n^2}{2^n}$$
 converges because $\sqrt[n]{\frac{n^2}{2^n}} = \frac{\sqrt[n]{n^2}}{\sqrt[n]{2^n}} = \frac{(\sqrt[n]{n})^2}{2} \to \frac{1}{2} < 1.$
(b) $\sum_{n=1}^{\infty} \frac{2^n}{n^2}$ diverges because $\sqrt[n]{\frac{2^n}{n^2}} = \frac{2}{(\sqrt[n]{n})^2} \to \frac{2}{1} > 1.$
(c) $\sum_{n=1}^{\infty} \left(\frac{1}{1+n}\right)^n$ converges because $\sqrt[n]{\left(\frac{1}{1+n}\right)^n} = \frac{1}{1+n} \to 0 < 1.$

EXAMPLE 2 Revisited

Let
$$a_n = \begin{cases} n/2^n, & n \text{ odd} \\ 1/2^n, & n \text{ even.} \end{cases}$$
 Does $\sum a_n$ converge?

Solution We apply the Root Test, finding that

$$\sqrt[n]{a_n} = \begin{cases} \sqrt[n]{n/2}, & n \text{ odd} \\ 1/2, & n \text{ even.} \end{cases}$$

Therefore,

$$\frac{1}{2} \le \sqrt[n]{a_n} \le \frac{\sqrt[n]{n}}{2}.$$

Since $\sqrt[n]{n} \to 1$ (Section 11.1, Theorem 5), we have $\lim_{n\to\infty} \sqrt[n]{a_n} = 1/2$ by the Sandwich Theorem. The limit is less than 1, so the series converges by the Root Test.

EXERCISES 11.5

Determining Convergence or Divergence

Which of the series in Exercises 1–26 converge, and which diverge? Give reasons for your answers. (When checking your answers, remember there may be more than one way to determine a series' convergence or divergence.)

1.
$$\sum_{n=1}^{\infty} \frac{n^{\sqrt{2}}}{2^n}$$
2.
$$\sum_{n=1}^{\infty} n^2 e^{-n}$$
3.
$$\sum_{n=1}^{\infty} n! e^{-n}$$
4.
$$\sum_{n=1}^{\infty} \frac{n!}{10^n}$$
5.
$$\sum_{n=1}^{\infty} \frac{n^{10}}{10^n}$$
6.
$$\sum_{n=1}^{\infty} \left(\frac{n-2}{n}\right)^n$$
7.
$$\sum_{n=1}^{\infty} \frac{2+(-1)^n}{1.25^n}$$
8.
$$\sum_{n=1}^{\infty} \frac{(-2)^n}{3^n}$$
9.
$$\sum_{n=1}^{\infty} \left(1-\frac{3}{n}\right)^n$$
10.
$$\sum_{n=1}^{\infty} \left(1-\frac{1}{3n}\right)^n$$
11.
$$\sum_{n=1}^{\infty} \frac{\ln n}{n^3}$$
12.
$$\sum_{n=1}^{\infty} \frac{(\ln n)^n}{n^n}$$
13.
$$\sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n^2}\right)$$
14.
$$\sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n^2}\right)^n$$
15.
$$\sum_{n=1}^{\infty} \frac{\ln n}{n}$$
16.
$$\sum_{n=1}^{\infty} \frac{n \ln n}{2^n}$$
17.
$$\sum_{n=1}^{\infty} \frac{(n+1)(n+2)}{n!}$$
18.
$$\sum_{n=1}^{\infty} e^{-n}(n^3)$$
19.
$$\sum_{n=1}^{\infty} \frac{(n+3)!}{3!n!3^n}$$
20.
$$\sum_{n=1}^{\infty} \frac{n2^n(n+1)!}{3^nn!}$$
21.
$$\sum_{n=1}^{\infty} \frac{n!}{(2n+1)!}$$
22.
$$\sum_{n=1}^{\infty} \frac{n!}{n^n}$$
23.
$$\sum_{n=2}^{\infty} \frac{n}{(\ln n)^n}$$
24.
$$\sum_{n=2}^{\infty} \frac{n}{(\ln n)^{(n/2)}}$$
25.
$$\sum_{n=1}^{\infty} \frac{n! \ln n}{n(n+2)!}$$
26.
$$\sum_{n=1}^{\infty} \frac{3^n}{n^32^n}$$

Which of the series $\sum_{n=1}^{\infty} a_n$ defined by the formulas in Exercises 27–38 converge, and which diverge? Give reasons for your answers.

27.
$$a_1 = 2$$
, $a_{n+1} = \frac{1 + \sin n}{n} a_n$
28. $a_1 = 1$, $a_{n+1} = \frac{1 + \tan^{-1} n}{n} a_n$
29. $a_1 = \frac{1}{3}$, $a_{n+1} = \frac{3n - 1}{2n + 5} a_n$
30. $a_1 = 3$, $a_{n+1} = \frac{n}{n+1} a_n$
31. $a_1 = 2$, $a_{n+1} = \frac{2}{n} a_n$

32.
$$a_1 = 5$$
, $a_{n+1} = \frac{\sqrt[n]{n}}{2} a_n$
33. $a_1 = 1$, $a_{n+1} = \frac{1 + \ln n}{n} a_n$
34. $a_1 = \frac{1}{2}$, $a_{n+1} = \frac{n + \ln n}{n + 10} a_n$
35. $a_1 = \frac{1}{3}$, $a_{n+1} = \sqrt[n]{a_n}$
36. $a_1 = \frac{1}{2}$, $a_{n+1} = (a_n)^{n+1}$
37. $a_n = \frac{2^n n! n!}{(2n)!}$
38. $a_n = \frac{(3n)!}{n!(n+1)!(n+2)!}$

Which of the series in Exercises 39–44 converge, and which diverge? Give reasons for your answers.

39.
$$\sum_{n=1}^{\infty} \frac{(n!)^n}{(n^n)^2}$$
40.
$$\sum_{n=1}^{\infty} \frac{(n!)^n}{n^{(n^2)}}$$
41.
$$\sum_{n=1}^{\infty} \frac{n^n}{2^{(n^2)}}$$
42.
$$\sum_{n=1}^{\infty} \frac{n^n}{(2^n)^2}$$
43.
$$\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot \cdots \cdot (2n-1)}{4^n 2^n n!}$$
44.
$$\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot \cdots \cdot (2n-1)}{[2 \cdot 4 \cdot \cdots \cdot (2n)](3^n+1)}$$

Theory and Examples

45. Neither the Ratio nor the Root Test helps with *p*-series. Try them on

$$\sum_{n=1}^{\infty} \frac{1}{n^p}$$

and show that both tests fail to provide information about convergence.

46. Show that neither the Ratio Test nor the Root Test provides information about the convergence of

$$\sum_{n=2}^{\infty} \frac{1}{(\ln n)^p} \qquad (p \text{ constant}).$$

47. 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.