

Estimating series using comparison (132)

We showed: Given a series

$$\sum_1^{\infty} a_n = \sum_1^{\infty} f(n) \text{ \& positive decr.}$$

then:

$$\int_{n+1}^{\infty} f(x) \leq R_n \leq \int_n^{\infty} f(x) dx$$

↑

$$= \sum_1^{\infty} a_n - S_n = a_{n+1} + a_{n+2} + \dots$$

even if we can't evaluate $\int f(x) dx$ easily, can compare to an easier integral to still estimate R_n .

ex: a) estimate $\sum_1^{\infty} \frac{1}{n^5+5}$ using S_{10} .
b) Bound error in this estimate using a comparison

Sol'n: a) $S_{10} = \frac{1}{1^5+5} + \frac{1}{2^5+5} + \dots + \frac{1}{10^5+5}$

$$\approx .19926 \dots$$

b) from above:

(133)

$$R_{10} = \sum_1^{\infty} \frac{1}{n^{5+5}} - S_{10} \leq \int_{10}^{\infty} \frac{1}{x^{5+5}} dx$$

hard. would need
to ~~derive~~ factor,
do p.f.d.

$$\text{but } \frac{1}{x^{5+5}} \leq \frac{1}{x^5} \quad \text{for } x \geq 0$$

$$\text{So } \int_{10}^{\infty} \frac{1}{x^{5+5}} dx \leq \int_{10}^{\infty} \frac{1}{x^5} dx \quad \leftarrow \text{easier}$$

$$= \lim_{t \rightarrow \infty} \int_{10}^t \frac{1}{x^5} dx$$

$$= \lim_{t \rightarrow \infty} \left. -\frac{1}{4x^4} \right|_{10}^t$$

$$= 0 - \left(-\frac{1}{40,000} \right)$$

$$= \frac{1}{40,000} = .000025$$

$$\text{So: } R_{10} \leq \int_{10}^{\infty} \frac{1}{x^{5+5}} dx \leq \int_{10}^{\infty} \frac{1}{x^5} dx = .000025$$

$$\Rightarrow S_{10} = .19926 \quad \text{w/ an } .000025 \text{ of}$$

entire series $\sum_1^{\infty} \frac{1}{n^{5+5}}$

Alternating Series

Def'n an alternating series is a series of the two forms:

$$\sum_{n=1}^{\infty} (-1)^n b_n = -b_1 + b_2 - b_3 + b_4 - \dots$$

$$\sum_{n=1}^{\infty} (-1)^{n+1} b_n = b_1 - b_2 + b_3 - b_4 + \dots$$

where $b_n \geq 0$
for all n .

e.g. $\frac{1}{1} - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}$

$$-2 + 4 - 8 + 16 - \dots = \sum_{n=1}^{\infty} (-1)^n 2^n$$

are alternating but

$$\frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \frac{1}{16} + \frac{1}{32} - \frac{1}{64} + \dots$$

is not (needs to alternate sign every other term)

Q: When do alternating series converge?

Recall: (divergence test): convergence (135)

if $\sum_{n=1}^{\infty} a_n$ implies $\lim_{n \rightarrow \infty} a_n = 0$.

- Converse not true: $\lim_{n \rightarrow \infty} a_n = 0$

does not imply $\sum_{n=1}^{\infty} a_n$ converges in general
(e.g. $\sum \frac{1}{n}$)

- but for alternating series, converse
is true, as long as terms are
decreasing in abs. value:

Theorem Given an alternating series
 $\sum_{n=1}^{\infty} (-1)^{n+1} b_n = b_1 - b_2 + b_3 - \dots$ ($b_n \geq 0$)

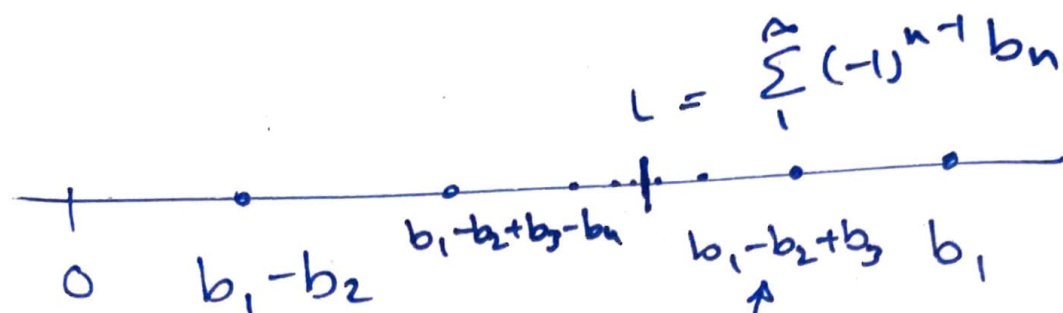
If: ① $b_n \geq b_{n+1}$ for all n
② $\lim_{n \rightarrow \infty} b_n = 0$

Then: $\sum_{n=1}^{\infty} (-1)^{n+1} b_n$ converges

(same true for $\sum_{n=1}^{\infty} (-1)^n b_n$ form)

Proof by picture

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doesn't go below 0 } since $b_2 \leq b_1$
doesn't go above b_1 since $b_3 \leq b_2$

etc.

Since $\lim_{n \rightarrow \infty} b_n = 0$, the jumps get arbitrarily small, hence limit of partial sums exists $= \sum (-1)^{n+1} b_n$.

ex's ① the alternating harmonic series
$$\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n} = \frac{1}{1} - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$$

converges.

Why: ① $\frac{1}{n+1} \leq \frac{1}{n}$ for all n

② $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$

Theorem says: series converges.

① the series $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{n}{n+1} = \frac{1}{2} - \frac{2}{3} + \frac{3}{4} - \dots$ (137)

is alternating, but does not converge.

$\lim_{n \rightarrow \infty} \frac{n}{n+1} \neq 0$ hence theorem doesn't apply. In fact $\lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$ so $\lim_{n \rightarrow \infty} (-1)^{n-1} \frac{n}{n+1}$ DNE. By divergence test, series diverges.

② What about $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{n}{e^n}$?

Soln: Looks like $\frac{n}{e^n}$ is decreasing — but is it? Yes.

Observe: $\frac{d}{dx} \frac{x}{e^x} = \frac{e^x - x e^x}{(e^x)^2}$

$$= \frac{1-x}{e^x}$$

If $x \geq 1$, $1-x/e^x \leq 0$

So x/e^x is decreasing on $[1, \infty)$

So n/e^n is too, i.e.

$$\frac{n+1}{e^{n+1}} \leq \frac{n}{e^n} \quad \text{for all } n \quad \textcircled{C}$$

Furthermore:

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$$\lim_{n \rightarrow \infty} \frac{n}{e^n} = \lim_{x \rightarrow \infty} \frac{x}{e^x}$$

$$\stackrel{L'H}{=} \lim_{x \rightarrow \infty} \frac{1}{e^x} = 0 \quad (2)$$

$$(1) + (2) \Rightarrow \sum_1^{\infty} (-1)^{n+1} \frac{n}{e^n} \text{ converges, by thm.}$$

Estimates for alternating series

- We've learned how to estimate series with integrals ... but integrals are hard!

- turns out: for alt. series $\sum_1^{\infty} (-1)^{n+1} b_n$ with decreasing terms, the error

$R_n = \sum_1^{\infty} (-1)^{n+1} b_n - S_n$ is easy to estimate.

- no integrals required!

Theorem: If $\sum_{n=1}^{\infty} (-1)^{n-1} b_n$ is an alt. series such that:

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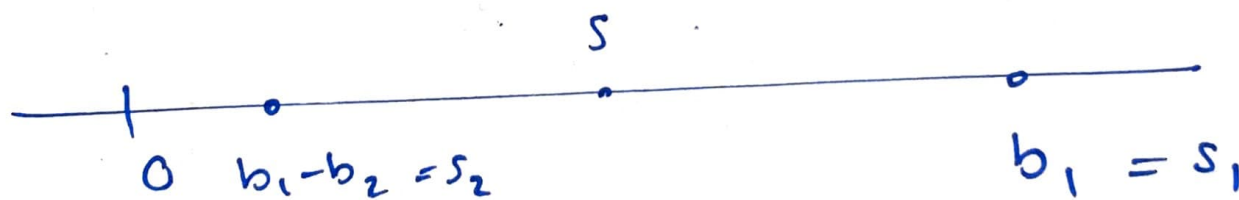
- so series converges
- ① $b_{n+1} \leq b_n$ For all n
 - ② $\lim_{n \rightarrow \infty} b_n = 0$

Then: $|R_n| \leq b_{n+1}$

i.e. $-b_{n+1} \leq R_n \leq b_{n+1}$

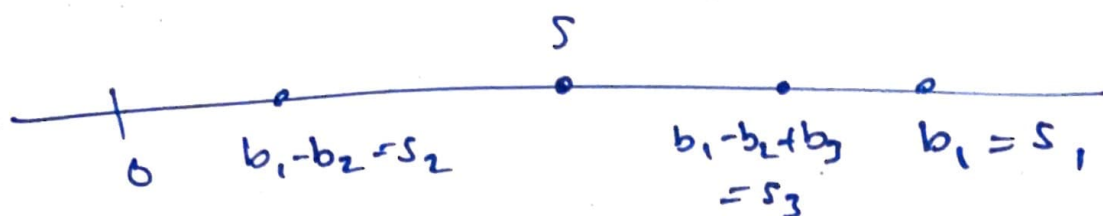
Proof by (the same) picture:

Let $s = \sum_{n=1}^{\infty} (-1)^{n-1} b_n$. Then $|R_n| = |s - s_n|$
 = the positive distance from s to s_n



distance from s to $s_1 \leq$
 distance from s_2 to s_1

i.e. $|R_1| \leq b_2$



distance from S to $S_2 \leq$
distance from S_2 to S_3

i.e. $|R_2| \leq b_3$

... and so on!

in general: S between S_n and S_{n+1}

so that: distance from S to S_n
 $\leq$ distance from S_{n+1} to S_n

i.e. $|R_n| \leq |S_{n+1} - S_n| = b_{n+1} \checkmark$

Ex: Consider $\sum_{n=1}^{\infty} (-1)^{n-1} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$

- use S_{10} to estimate series
- bound the error R_{10} in this estimate
- How large must n be to guarantee $|R_n| \leq .001$?