

Day 3 Notes: Integral & p-Series Test

The Integral Test

If f is positive, continuous, and decreasing for $x > 1$ and $a_n = f(n)$,

then $\sum_{n=1}^{\infty} a_n$ and $\int_1^{\infty} f(x) dx$ either both converge or both diverge.

$a_1 \quad a_2 \quad a_3 \quad a_4$

Example 1: Does the series $\frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \frac{1}{9} + \dots$ converge or diverge?

First write the series in summation notation:

$$2(1)+1=3$$

$$2(2)+1=5$$

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

Now apply the integral test:

$$\int_1^{\infty} \frac{1}{2x+1} dx = \lim_{b \rightarrow \infty} \int_1^b \frac{1}{2x+1} dx$$

$$u = 2x+1 \\ du = 2dx$$

$$\frac{1}{2} \int \frac{du}{u}$$

$$\frac{1}{2} \ln|2x+1| \Big|_1^b = \frac{1}{2} \ln|2b+1| - \frac{1}{2} \ln|2(1)+1|$$

$$\lim_{b \rightarrow \infty} \left(\frac{1}{2} \ln|2b+1| - \frac{1}{2} \ln|3| \right) = \infty - \frac{1}{2} \ln 3 = \infty$$

$\therefore \sum_{n=1}^{\infty} \frac{1}{2n+1}$ diverges by Integral Test

diverges

Example 2: Does $\sum_{n=1}^{\infty} \frac{1}{n^2+1}$ converge or diverge?

$$\int_1^{\infty} \frac{1}{x^2+1} dx$$

$$\lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2+1} dx$$

$$u = x \\ du = dx \\ a = 1$$

$$\int \frac{du}{u^2+a^2}$$

$$\arctan(x) \Big|_1^b = \arctan b - \arctan 1$$

$$\lim_{b \rightarrow \infty} (\arctan b - \pi/4) = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2+1}$ converges by Integral Test

converges

Note: In example 2, the integral converges to $\pi/4$. This does NOT mean that $\sum_{n=1}^{\infty} \frac{1}{n^2+1} = \pi/4$. It just means that the series converges.

p-Series and Harmonic Series

A series in the form $\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots$ is called a p-series.

When $p = 1$, we have the harmonic series $\sum_{n=1}^{\infty} \frac{1}{n} = \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$

Convergence of p-Series

The p-series $\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots$

Converges if $p > 1$

Diverges if $0 < p \leq 1$

Example 4:

Does $\sum_{n=1}^{\infty} \frac{n^5}{n^7}$ converge or diverge?

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

$p=2$ **Converges** by p-series test
since $p > 1$

Your Turn #1:

Use the Integral Test to determine the convergence or divergence of the series.

$$\int_1^{\infty} \frac{1}{x+1} dx = \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x+1} dx \quad \begin{array}{l} u=x+1 \\ du=dx \end{array}$$
$$\int \frac{du}{u} = \ln|x+1| \Big|_1^b$$
$$\ln|b+1| - \ln|1+1|$$

$$\lim_{b \rightarrow \infty} (\ln|b+1| - \ln 2) = \infty - \ln 2 = \infty$$

(diverges)

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

Your Turn #2:

Determine if the series converges or diverges.

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt[5]{n}}$$
$$\sum_{n=1}^{\infty} \frac{1}{n^{1/5}} \quad p=1/5$$

diverges by p-series test since $0 < p \leq 1$