

Lecture 21

Section 11.1 Infinite Series

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$$\sum_{k=1}^{\infty} \frac{1}{2^k} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \cdots = 1$$



What is an Infinite Series?

Let the sequence $a_k = \frac{1}{2^k}$: $\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \dots$. Form the partial sums

$$s_1 = a_1 = \sum_{k=1}^1 a_k = \frac{1}{2}$$

$$s_2 = a_1 + a_2 = \sum_{k=1}^2 a_k = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$$

$$s_3 = a_1 + a_2 + a_3 = \sum_{k=1}^3 a_k = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} = \frac{7}{8}$$

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$$\vdots$$

$$s_n = \sum_{k=1}^n a_k = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^n} = 1 - \frac{1}{2^{n+1}}$$

$$s_\infty = \sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \sum_{k=1}^n a_k = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{2^{n+1}} \right) = 1$$

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Quiz

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1. $\int_0^1 \frac{1}{x^2} dx =$

(a) 1, (b) 2, (c) ∞ .

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

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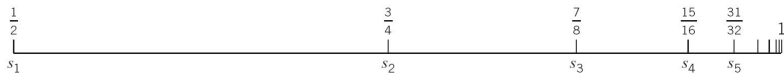


Infinite Series: Definition

Given a sequence $\{a_k\}_{k=1}^{\infty}$, the infinite series is defined by the limit of the sequence of partial sums:

$$\sum_{k=1}^{\infty} a_k = \lim_{n \rightarrow \infty} \sum_{k=1}^n a_k$$

The series converges if the limit exists; otherwise, it diverges.



$$\sum_{k=1}^{\infty} \frac{1}{2^k} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \cdots = 1$$

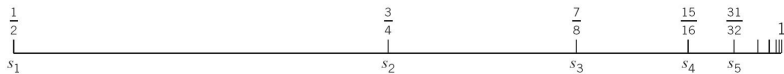


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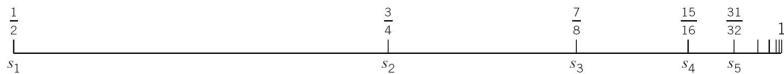


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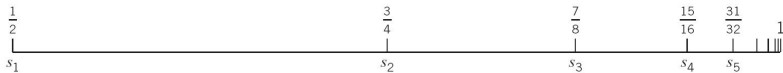


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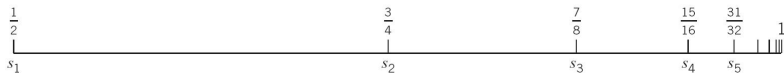


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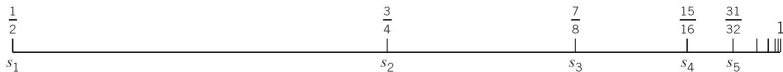


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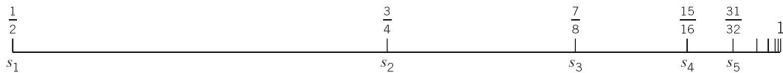


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Remarks

The **summation index** is a “dummy” index, much like the **integration variable** in an integral

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

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If $\sum_{k=1}^{\infty} a_k$ converges, then $a_k \rightarrow 0$ as $k \rightarrow \infty$

If $a_k \not\rightarrow 0$ as $k \rightarrow \infty$, then $\sum_{k=1}^{\infty} a_k$ diverges.

Example

$\frac{k}{k+1} \rightarrow 1 \neq 0$ as $k \rightarrow \infty$, then $\sum_{k=1}^{\infty} \frac{k}{k+1} = \frac{1}{2} + \frac{2}{3} + \dots$ diverges.

Remark

There are divergent series for which $a_k \rightarrow 0$:

$\frac{1}{k} \rightarrow 0$ as $k \rightarrow \infty$, but $\sum_{k=1}^{\infty} \frac{1}{k} = 1 + \frac{1}{2} + \frac{1}{3} + \dots$ diverges.



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- If $\sum_{k=1}^{\infty} a_k$ converges and c is a constant, then $\sum_{k=1}^{\infty} c a_k$ converges, and

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- If $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$ both converge, then $\sum_{k=1}^{\infty} (a_k + b_k)$ converges, and

$$\sum_{k=1}^{\infty} (a_k + b_k) = \sum_{k=1}^{\infty} a_k + \sum_{k=1}^{\infty} b_k.$$

$$\sum_{k=1}^{\infty} (\alpha a_k + \beta b_k) = \alpha \sum_{k=1}^{\infty} a_k + \beta \sum_{k=1}^{\infty} b_k, \quad \forall \alpha, \beta \in \mathbb{R}$$



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Basic Properties

- If $\sum_{k=1}^{\infty} a_k$ converges and c is a constant, then $\sum_{k=1}^{\infty} c a_k$ converges, and

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

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Quiz

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3. $\int_0^1 \frac{1}{x} dx =$

(a) 1, (b) 2, (c) ∞ .

4. $\int_1^{\infty} \frac{1}{x} dx =$

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Geometric Series

Geometric Series: $\sum_{k=0}^{\infty} x^k$

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

Proof.

- We have a "closed" formula for the n th partial sum:

$$s_n = 1 + x + x^2 + \cdots + x^n = \frac{1 - x^{n+1}}{1 - x}, \quad \text{if } x \neq 1.$$

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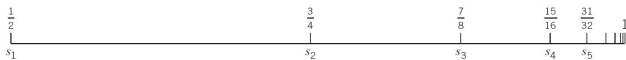
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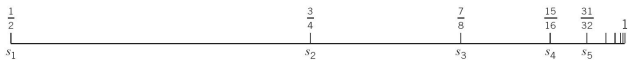
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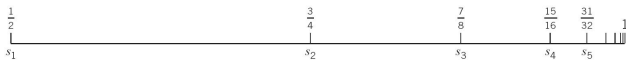
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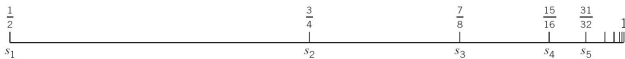
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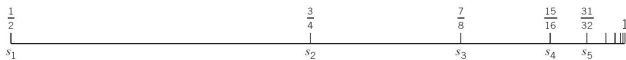
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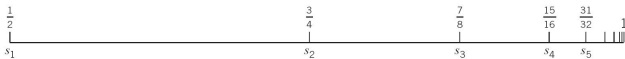
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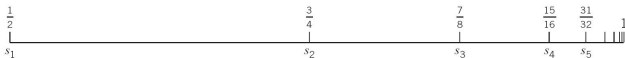
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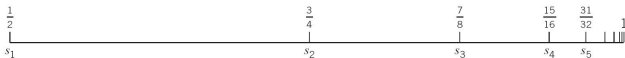
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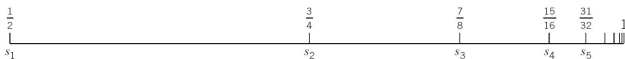
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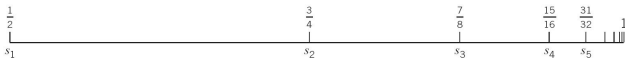
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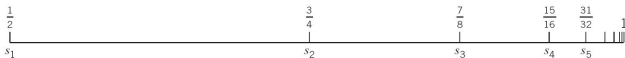
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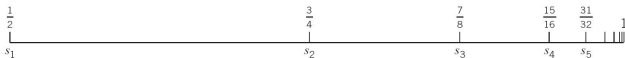
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Examples



$$\sum_{k=1}^{\infty} \frac{1}{2^k} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \cdots = \sum_{k=0}^{\infty} \frac{1}{2^k} - 1 = \frac{1}{1 - \frac{1}{2}} - 1 = 1$$

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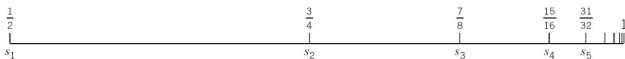
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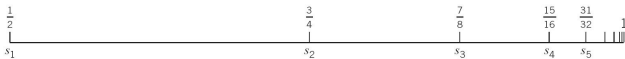
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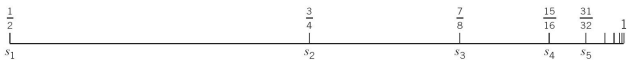
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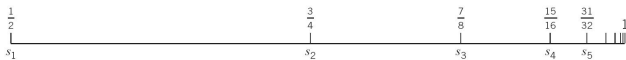
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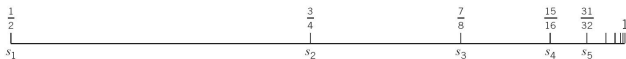
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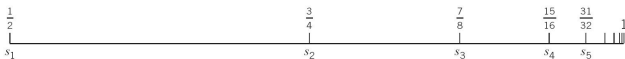
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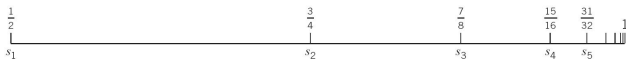
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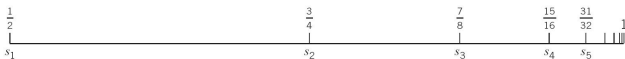
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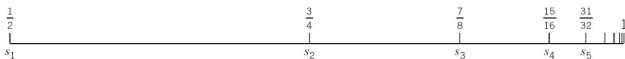
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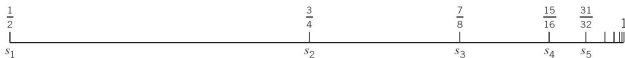
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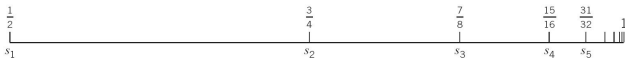
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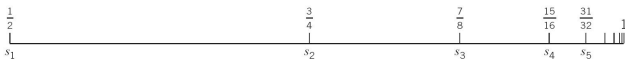
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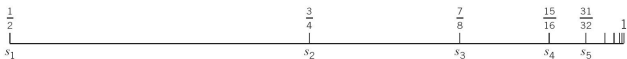
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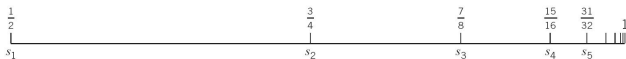
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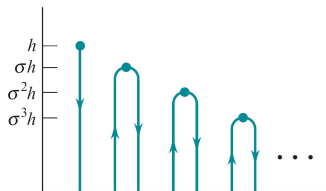
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Examples



Suppose that a ball dropped from a height h hits the floor and rebounds to a height σh with $\sigma < 1$, and so on. Find the total distance traveled by the ball if h is 6 feet and $\sigma = \frac{2}{3}$.

The total distance traveled by the ball is

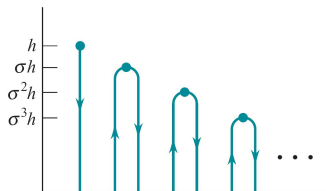
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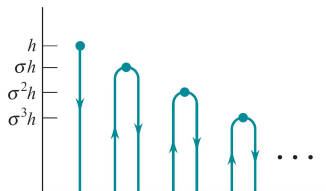
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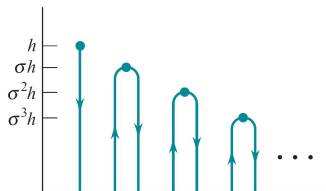
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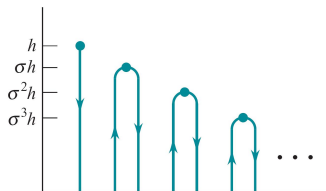
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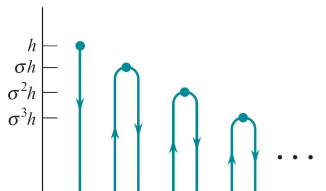
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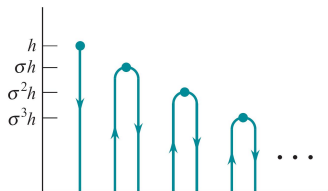
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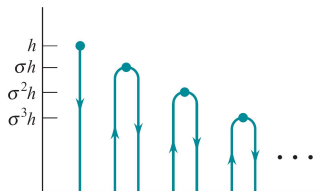
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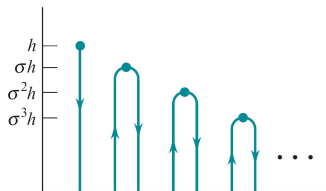
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$$\begin{aligned} \sum_{k=3}^{\infty} \frac{1}{3^k} &= \frac{1}{27} + \frac{1}{81} + \frac{1}{243} + \cdots = \sum_{k=0}^{\infty} \frac{1}{3^k} - \left(1 + \frac{1}{3} + \frac{1}{9}\right) \\ &= \frac{1}{1 - \frac{1}{3}} - \frac{13}{9} = \frac{1}{18} \end{aligned}$$

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Outline

- Infinite Series
 - Basic Properties
 - Geometric Series

