

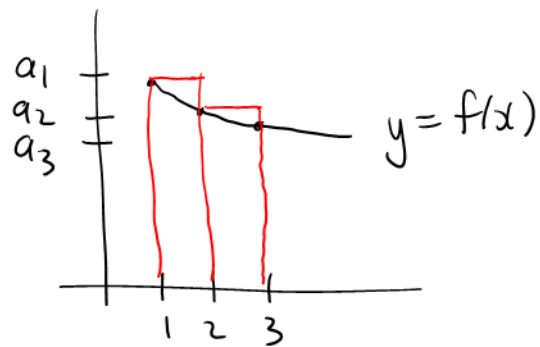
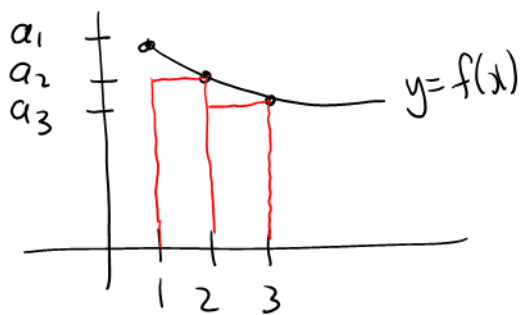
9.3 The Integral Test and p-Series

The Integral Test

If f is continuous, positive and decreasing on $[1, \infty)$ and $a_n = f(n)$ for $n=1, 2, 3, \dots$ then $\sum_{n=1}^{\infty} a_n$ and $\int_1^{\infty} f(x) dx$

both converge or both diverge.

Why?



$$a_2 + a_3 + \dots \leq \int_1^{\infty} f(x) dx \leq a_1 + a_2 + \dots$$

$\sum_{n=1}^{\infty} a_n$ is a finite number

$\Leftrightarrow \int_1^{\infty} f(x) dx$ is a finite number

Ex: Does $\sum_{n=1}^{\infty} \frac{1}{n^2}$ Converge or diverge?

$$f(x) = \frac{1}{x^2}$$

$f(x)$ is continuous on $[1, \infty)$ ✓

$f(x)$ is positive " ✓

$$f'(x) = -2x^{-3}$$

$f'(x) < 0$ on $[1, \infty)$

$f(x)$ is decreasing on $[1, \infty)$ ✓

$$\begin{aligned} & \int_1^{\infty} \frac{1}{x^2} dx \\ &= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2} dx \\ &= \lim_{b \rightarrow \infty} \left. \frac{-1}{x} \right|_1^b \\ &= \lim_{b \rightarrow \infty} \frac{-1}{b} + 1 \\ &= 1 \end{aligned}$$

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

CAUTION: No info about the value of $\sum_{n=1}^{\infty} \frac{1}{n^2}$.

Ex: Does $\sum_{n=1}^{\infty} \frac{1}{n}$ Converge or diverge?

$$f(x) = \frac{1}{x}$$

$f(x)$ continuous on $[1, \infty)$ ✓

$f(x)$ positive " ✓

$$f'(x) = \frac{-1}{x^2} < 0 \quad \text{on } [1, \infty) \quad \checkmark$$

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

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

$$= \lim_{b \rightarrow \infty} \ln|x| \Big|_1^b$$

$$= \lim_{b \rightarrow \infty} \ln b - \ln 1$$

$$= \infty$$

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

FACT

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

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

Terminology: $\sum_{n=1}^{\infty} \frac{1}{n^p}$ is called a p-series.

$\sum_{n=1}^{\infty} \frac{1}{n}$ is called the harmonic series

Recap of Section 9.2 / 9.3

GEOMETRIC $\sum_{n=1}^{\infty} 5(0.2)^n = 1.25$

$$\sum_{n=1}^{\infty} 5(1.2)^n = \infty \quad (\text{diverges})$$

TELESCOPING $\sum_{n=1}^{\infty} \left(\frac{3}{n} - \frac{3}{n+1} \right) = 3$

n^{th} term test $\sum_{n=1}^{\infty} n$ DIVERGES

because $\lim_{n \rightarrow \infty} n \neq 0$

Integral Test $\sum_{n=1}^{\infty} \frac{1}{n^3}$ CONVERGES