



كلية : التربية للعلوم الصرفة

القسم او الفرع : الرياضيات

المرحلة: الثالثة

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اسم المادة باللغة العربية : التحليل الرياضي

اسم المادة باللغة الإنكليزية : **Mathematical Analysis**

اسم المحاضرة الثانية عشر باللغة العربية: التقارب المطلق والتقارب المشروط

اسم المحاضرة الثانية عشر باللغة الإنكليزية: **Absolutly and Conditional Convergence**

**Examples:**

(1)  $\sum_{n=0}^{\infty} \frac{2^n}{n!}$

(2)  $\sum_{n=0}^{\infty} \frac{n}{3^n}, \dots$  Convergent.

(3)  $\sum_{n=0}^2 n^2$

let  $a_n = n^2, a_n + (n + 1)^2$

$$L_{n \rightarrow \infty} \frac{a_n + 1}{a_n} = \lim_{n \rightarrow \infty} \frac{(n + 1)^2}{n^2} = \lim_{n \rightarrow \infty} \frac{n^2 + 2n + 1}{n^2}$$

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

$\therefore b = 1, \sum_{n=1}^{\infty} n^2$  is divergent

(4)  $\sum_{n=0}^{\infty} \frac{1}{n^2}$

let  $a_n = \frac{1}{n^2}, a_{n+1} = \frac{1}{(n+1)^2}$

$$= \lim_{n \rightarrow \infty} \frac{1}{n^2 + 2n + 1} = \lim_{n \rightarrow \infty} \left( \frac{1}{1 + 0} \right) = \lim_{n \rightarrow \infty} 1 = 1$$

So  $b = 1$

but  $\sum \frac{1}{n^2}$  is Convergent, since  $p = 2 > 1$

**Theorem:** let  $\sum_{n=0}^{\infty} a_n$  be a series,  $a_n > 0, \forall n$ , if  $\exists b \in \mathbb{R}$  s.t.  $\sqrt[n]{a_n} = b$

1 - if  $b < 1 \Rightarrow$  series Convergent

2 - if  $b > 1 \Rightarrow$  series Divergent

3 if  $b = 1 \Rightarrow$  no test

**Examples:** Is the Following Series Convergent?

$$(1) \sum \frac{5n}{2(3)^n}$$

$$\text{let } a_n = \frac{5n}{2(3)^n} > 0$$

$$\lim_n \sqrt[n]{\frac{5n}{2(3)^n}} = L \cdot m - \sqrt{\frac{5}{2}} \cdot \frac{\sqrt[n]{n}}{\sqrt[3]{3^n}} = \lim_n \sqrt{\frac{5}{2}} \cdot \frac{\sqrt[n]{n}}{3} = 1 \cdot \frac{1}{3} = \frac{1}{3}$$

$$= 1 \cdot \frac{1}{3} = \frac{1}{3}$$

$$b = \frac{1}{3} < 1 \Rightarrow \sum_{n=0}^{\infty} a_n \text{ Convergent.}$$

$$\text{Excercises: } \sum_{n=0}^{\infty} 2^n$$

**Definition:** The number  $e$

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

**Remark:**

The Series  $\sum_{n=0}^{\infty} \frac{1}{n!}$  is Convergent Serie.

$$\begin{aligned} s_n &= 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{n!} \\ &= 1 + 1 + \frac{1}{2 \times 1} + \frac{1}{3 \times 2 \times 1} + \frac{1}{4 \times 3 \times 2 \times 1} + \dots + \frac{1}{n!} \\ &= 1 + 1 + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \dots + \frac{1}{n!} \\ &< 1 + 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^{(n-1)}} \\ &= 1 + 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \frac{1 - 1}{2^{n-1}} \end{aligned}$$

$$\frac{1/2}{1/2} = 1 \Rightarrow \text{sn } \langle t + 1 + 1 = 3$$

$\therefore S_n \langle 3 \Rightarrow \langle S_n \rangle$  bounded and increasing  $\Rightarrow \langle \text{sn} \rangle$  Converge

### Exercises

prove that  $e = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n$

### Example:

prove that  $e$  is irrational number.

**Proof:** Suppose  $e$  is rational number  $\Rightarrow \exists m, n > 0$  sit

$$e = \frac{m}{n}$$

$$\therefore e = \sum_{n=0}^{\infty} \frac{1}{n!} \Rightarrow S_n = 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{n!}$$

$$\begin{aligned} e - S_n &= \frac{1}{(n+1)!} + \frac{1}{(n+2)!} + \frac{1}{(n+3)!} + \dots \\ &= \frac{1}{(n+1)!} + \frac{1}{(n+2)(n+1)!} + \frac{1}{(n+3)(n+2)(n+1)!} + \dots \\ &= \frac{1}{(n+1)!} \left[ 1 + \frac{1}{(n+2)} + \frac{1}{(n+3)(n+2)} + \dots \right] \\ &< \frac{1}{(n+1)!} \left[ 1 + \frac{1}{(n+1)} + \frac{1}{(n+1)^2} + \dots \right] \\ &= \frac{1}{(n+1)!} \cdot \frac{n+1}{n} = \frac{1}{(n+1)n!} \cdot \frac{n+1}{n} = \frac{1}{n \cdot n!} \end{aligned}$$

$$\begin{aligned} (n!)e &\in \mathbb{N} \text{ since } n!e = n! \sum_{k=0}^{\infty} \frac{1}{k!} = n(n-1)! \sum_{k=0}^{\infty} \frac{1}{k!} \\ &= (n-1)! m \in \mathbb{N} \end{aligned}$$

$$\text{and } n!e = n! \left( 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{n!} \right)$$

$$= n! + n! + \frac{n!}{2!} + \frac{n!}{3!} + \dots - 1$$

Since  $n \geq 1 \Rightarrow 3$  natural number  $(e - 5n)n!$

sil  $0 < e - 5n < \frac{1}{n} < 1$  by (1) -C!

e is inpational amariber

- Alternating Series aj 23 4 a al

$$\sum_{n=1}^{\infty} (-1)^{n-1} a_n = a_1 - a_2 + a_3 - a_4 + \dots$$

or  $\sum_{n=1}^{\infty} (-1)^{n+1} a_n = a_1 - a_2 + a_3 - a_4 + \dots$

**Theorem:** (Alternating Series test)

The series  $\sum_{n=1}^{\infty} (-1)^{n-1} a_n$  is Convergent if

- (1)  $a_n > 0, v_n$
- (e)  $a_{n+1} \leq 0, v_n$
- (3)  $\lim_{n \rightarrow \infty} a_n = 0$

**Example:** Is the following series are Convergent.

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

$a_n = \frac{1}{n} > 0, a_{n+1} = \frac{1}{n+1} < \frac{1}{n} = a_n, \lim_{n \rightarrow \infty} \frac{1}{n} = 0 = \sum_{n=1}^{\infty} \frac{(-1)^n}{n}$  Gonvergent.

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$\left( \sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n}} \right) ?$

Absolule and Comditional Convergencen)

Pejintion (Absetutely Covergant)

A series  $\sum a_n$  is Called absolutely convergena is the associated series  $\sum |a_n|$  Garvergent.

**Definition:** (Conditionally Convergent). A series

$\sum a_n$  is called **Conditionally Convergent** if the associated series  $\sum a_n$  is convergent but  $\sum |a_n|$  is divergent

(1) let  $\sum a_n = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n}$

$\Rightarrow \sum |a_n| = \sum_{n=0}^{\infty} \left| \frac{(-1)^n}{2^n} \right| = \sum_{n=0}^{\infty} \frac{1}{2^n}$ , Geometric series

(2) let  $\sum a_n = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}$

is  $\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}$  not absolutely convergent).

$\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}$ ,  $a_n = \frac{1}{n+1}$ ,  $a_{n+1} = \frac{1}{n+2} < \frac{1}{n+1} = a_n$

$\therefore \sum \frac{(-1)^n}{n+1}$  Conditionality convergent Theorem  $\Rightarrow \langle a_n \rangle$  is Cauchy seq.

If  $\langle t_n \rangle$  is a seq of partial sums of  $\sum a_n \Rightarrow t_n = a_1 + a_2 + \dots + a_n$  and  $\Rightarrow \langle t_n \rangle$  Cauchy ser.  $\Rightarrow \langle t_n \rangle$  convergent  $\Rightarrow \sum a_n$  convergent

If  $\sum a_n$  and  $\sum b_n$  are convergent series.

Is  $\sum a_n \cdot \sum b_n = (\sum a_n + c) \cdot (\sum b_n + d) = a_1(b_1 + b_2 + \dots + b_n + y) + a_2(b_1 + b_2 + \dots) + \dots$

Convergent?

**Definition:** (Cauchy product of Series) let  $\sum_{n=0}^{\infty} a_n, \sum_{n=0}^{\infty} b_n$  be two series and  $c_n = \sum_{k=0}^n a_k b_{n-k} = a_0 b_n + a_1 b_{n-1} + \dots + a_n b_0$

**Example:**  $\sum_{n=0}^{\infty} a_n + \sum_{n>0}^{\infty} b_n$  not convergent

$$= 1 - \left( \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} \right) + \left( \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} \right)$$

(power Series A series of form  $\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$

where  $x \in \mathbb{R}$  is called power series in  $x$

Exc: show that  $\sum_{n=0}^{\infty} \frac{x^n}{n!}$  is convergent.