

Series (continued)

Prove the p -series test.

Lemma 1 (nth term test, which we saw yesterday)
If $\{a_n\}$ does not converge to 0, then $\sum_{n=1}^{\infty} a_n$ diverges.

Lemma 2 (integral test)
Let $a_n \geq 0 \forall n \in \mathbb{N}$. Let $f : [1, \infty) \rightarrow \mathbb{R}$ be such that $f(n) = a_n \forall n \in \mathbb{N}$.
If f is positive and decreasing, then $\sum_{n=1}^{\infty} a_n$ converges $\iff \int_1^{\infty} f(x) dx$ equals a number.

Theorem (p -series test)
 $\sum_{n=1}^{\infty} 1/n^p$ converges $\iff p > 1$.

Proof:

Step 1: Consider the case when $p \leq 0$. Use Lemma 1 to show that $\sum_{n=1}^{\infty} 1/n^p$ diverges.

Step 2: Consider the case when $0 < p < 1$. Use the contrapositive of Lemma 2 to show that $\sum_{n=1}^{\infty} 1/n^p$ diverges.

Step 2a: State the contrapositive of Lemma 2.

Step 2b: Is $f(x) = 1/x^p$ positive and decreasing $\forall x \in [1, \infty)$ when $0 < p < 1$?

Step 2c: Compute $\int_1^{\infty} 1/x^p$ when $0 < p < 1$.

Step 2d: Conclude that $\sum_{n=1}^{\infty} 1/n^p$ diverges.

Step 3: Consider the case when $p = 1$.

Step 4: Consider the case when $p > 1$. Use Lemma 2 to show that $\sum_{n=1}^{\infty} 1/n^p$ converges.

Step 4a: Is $f(x) = 1/x^p$ positive and decreasing $\forall x \in [1, \infty)$ when $p > 1$?

Step 4b: Compute $\int_1^{\infty} 1/x^p$ when $p > 1$.

Step 4c: Conclude that $\sum_{n=1}^{\infty} 1/n^p$ converges.