ACMS 22550 Applied Mathematics Method I tutorial Week 1: Aug 23rd - Aug 27th

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1 Sequences

A sequence $\{a_n\}_1^\infty$ is convergent if $\lim_n a_n = a$, a should be definite, which means it can not change or be ∞

2 Infinite series

2.1 Geometric series

1. *n*-Sum of the geometric series with the first term a and the common ratio r:

$$S_n = \frac{a(1-r^n)}{1-r} \tag{1}$$

2. Convergence of a geometric series if |r| < 1:

$$S = \lim_{n \to \infty} S_n = \frac{a}{1 - r} \tag{2}$$

2.2 The absolute convergence theorem

Theorem 1. Absolute convergent series converges: If $\sum_{n=1}^{\infty} |a_n| < \infty$, then $\sum_{n=1}^{\infty} a_n < \infty$

2.3 Preliminary test

Theorem 2. If the terms of an infinite series do not converge to zero, the series diverges. If do, need further test.

2.4 Convergence tests for series with positive terms

- 1. The comparison test:
 - (a) If positive series $\sum_{i=1}^{\infty} m_i$ converges and $|a_n| \leq m_n$ for $n \geq N$, then a_n converges
 - (b) If positive series $\sum_{i=1}^{\infty} d_i$ diverges and $|a_n| \ge d_n$ for $n \ge N$, then a_n diverges
- 2. The integral test: for monotonically decreasing positive series:
 - (a) $0 \le a_{n+1} \le a_n$ for n > N, then $\sum_n a_n$ converges if $\int_0^\infty a_n(n) dn < \infty$
 - (b) $0 \le a_{n+1} \le a_n$ for n > N, then $\sum_n a_n$ diverges if $\int_{-\infty}^{\infty} a_n(n) dn = \infty$
- 3. The ratio test: Define $\rho_n = |\frac{a_{n+1}}{a_n}| = \rho_n$ and $\rho = \lim_n^{\infty} \rho_n$

- (a) $\rho < 1$: Convergence
- (b) $\rho = 1$: Need a different test
- (c) $\rho > 1$: Divergence
- 4. Special comparison test
 - (a) If $\sum_{n=1}^{\infty} b_n$ is positive convergent, $a_n \ge 0$ and $\lim_n \frac{a_n}{b_n}$ is finite, then $\sum_n^{\infty} a_n$ converges
 - (b) If $\sum_{n=1}^{\infty} d_n$ is positive divergent, $a_n \ge 0$ and $\lim_n \frac{a_n}{b_n} \ne 0$ then $\sum_n^{\infty} a_n$ diverges

2.5 Alternating series

Theorem 3. An alternating series converges if $|a_{n+1}| \leq |a_n|$ and $\lim_{n\to\infty} a_n = 0$

3 Power series

General power series as a function of x goes like:

$$\sum_{n=0}^{\infty} a_n (x-a)^n = a_0 + a_1 (x-a) + a_2 (x-a)^2 + \cdots$$
(3)

Whether power series converges or not depends on the value x to be evaluated. we can use **ratio test** to determine the "**convergence interval**".

3.1 Exercises

1. Determine the convergence of the following sequences:

$$A: \left\{ (-1)^n \frac{n^2 - 1}{2n^3 + 1} \right\}_{n=1}^{\infty} \quad B: \left\{ e^{\frac{1}{n}} \right\}_{n=1}^{\infty} \quad C: \left\{ \frac{n - 1}{\log(n)} \right\}_{n=1}^{\infty}$$

2. Determine the convergence of the following series:

$$A: \sum_{n=1}^{\infty} \frac{2n^2 + 7}{\sqrt{n^7 + 2}} \quad B: \sum_{n=2}^{\infty} \frac{2^{\frac{1}{n}}}{n} \quad C: \sum_{n=1}^{\infty} \frac{\cos(n)}{n^2}$$

3. Find the sum of the following series:

$$\sum_{n=1}^{\infty} \left[\frac{n}{2^{n-1}} - \frac{n+1}{2^n} \right]$$

4. Which of the following series is **absolutely** convergent?

$$A : \sum_{n=1}^{\infty} \left[\frac{(-1)^{n-1}}{n^3 + 1} \right] \quad B : \sum_{n=1}^{\infty} \left[\frac{(-1)^n n!}{n^3} \right] \quad C : \sum_{n=1}^{\infty} \left[\frac{(-1)^{n-1}}{\sqrt{n}} \right]$$
$$D : \sum_{n=1}^{\infty} \left[\frac{(-1)^{n-1} log(n+1)}{n} \right] \quad E : \sum_{n=1}^{\infty} \left[\frac{(-1)^{n-1} \pi^n}{3^n} \right]$$

5. Find the sum of the following series (Hint: use known power series)

$$\sum_{n=0}^{\infty} \left[\frac{(-1)^n \pi^{2n}}{(2n)!} \right]$$

6. Find the power series representation of the following function centered at 0

$$f(x) = \sin(2x^2)$$

7. Determine the convergence of the following series:

$$A: \sum_{n=2}^{\infty} \left[\frac{(-1)^n}{n}\right] \quad B: \sum_{n=2}^{\infty} \left[\frac{n^2}{\log(n)}\right] \quad C: \sum_{n=1}^{\infty} \left[\frac{3^n}{2(n!)}\right]$$

8. Compute the radius of convergence of the power series

$$\sum_{n=1}^{\infty} \frac{2^n}{n^2} (x-1)^n$$

9. Find the power series expansion of the following expression:

$$F(x) = \int \frac{1}{\sqrt{1+x^2}} dx$$

Warning!

4 Solutions for exercises

- 1. A: Converge, B: Converge, C: Diverge
- 2. A: Converge, B: Diverge, C: Converge
- 3. 1
- 4. A
- 5. -1
- 6. $\sum_{n=0}^{\infty} (-1)^n 2^{2n+1} \frac{x^{4n+2}}{(2n+1)!}$
- 7. A: Converge, B: Diverge, C: Converge
- 8. 0.5

9.
$$x - \frac{x^3}{6} + \frac{3x^5}{40}$$