Numerical sequences and series

1 Numerical Sequences

Definition 1 A sequence of real numbers (or a sequence on \mathbb{R}) is a function defined on the set \mathbb{N} of natural numbers whose range is contained in the set \mathbb{R} of real numbers, i.e:

$$u: \mathbb{N} \to \mathbb{R}$$

 $n \mapsto u_n = u(n).$

This application is denoted in index form:

$$(u_n)_{n\in\mathbb{N}}$$
 or $(u_n)_{n>0}$.

Example 1 The formula $u_n = \frac{1}{n}$ defines a sequence whose first terms are: $u_1 = 1$, $u_2 = \frac{1}{2}$, $u_3 = \frac{1}{3}$, \cdots

Definition 2 (Operation on sequences) We define the following laws on the set of sequences:

1.
$$(u_n)_{n \in \mathbb{N}} + (v_n)_{n \in \mathbb{N}} = (u_n + v_n)_{n \in \mathbb{N}}$$
.

Example 2

$$\left(\frac{n+1}{n}\right)_{n\in\mathbb{N}^*} + \left(\frac{1}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{n+1}{n} + \frac{1}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{n+2}{n}\right)_{n\in\mathbb{N}^*}.$$

2. $\lambda(u_n)_{n\in\mathbb{N}} = (\lambda u_n)_{n\in\mathbb{N}}$.

Example 3

$$4\left(\frac{n+1}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{4(n+1)}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{4n+4}{n}\right)_{n\in\mathbb{N}^*}.$$

3.
$$(u_n)_{n\in\mathbb{N}}(v_n)_{n\in\mathbb{N}}=(u_nv_n)_{n\in\mathbb{N}}.$$

$$\left(\frac{n+1}{n}\right)_{n\in\mathbb{N}^*} \left(\frac{1}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{n+1}{n}\ \frac{1}{n}\right)_{n\in\mathbb{N}^*} = \left(\frac{n+1}{n^2}\right)_{n\in\mathbb{N}^*}.$$

4.
$$\frac{(u_n)_{n\in\mathbb{N}}}{(v_n)_{n\in\mathbb{N}}} = \left(\frac{u_n}{v_n}\right)_{n\in\mathbb{N}}, \quad v_n \neq 0, \ \forall \ n \in \mathbb{N}.$$

Example 5

$$\frac{\left(\frac{n+1}{n}\right)_{n\in\mathbb{N}^*}}{\left(\frac{1}{n}\right)_{n\in\mathbb{N}^*}} = \left(\frac{\frac{n+1}{n}}{\frac{1}{n}}\right)_{n\in\mathbb{N}^*} = (n+1)_{n\in\mathbb{N}^*}.$$

5.
$$\frac{1}{(u_n)_{n\in\mathbb{N}}} = \left(\frac{1}{u_n}\right)_{n\in\mathbb{N}}, \quad u_n \neq 0, \ \forall \ n \in \mathbb{N}.$$

Example 6

$$\frac{1}{\left(\frac{1}{n}\right)_{n\in\mathbb{N}^*}} = \left(\frac{1}{\frac{1}{n}}\right)_{n\in\mathbb{N}^*} = (n)_{n\in\mathbb{N}^*}.$$

Definition 3 (Bounded sequences)

- We say that $(u_n)_{n\in\mathbb{N}}$ is bounded above $\Leftrightarrow \exists M \in \mathbb{R}, \forall n \in \mathbb{N} : u_n \leq M$.
- We say that $(u_n)_{n\in\mathbb{N}}$ is bounded below $\Leftrightarrow \exists m \in \mathbb{R}, \forall n \in \mathbb{N} : u_n \geq m$.
- We say that $(u_n)_{n\in\mathbb{N}}$ is bounded $\Leftrightarrow (u_n)_{n\in\mathbb{N}}$ is bounded below and above in the same time.

Example 7 Consider the sequence $(u_n)_{n\in\mathbb{N}}$, such that: $u_n = \frac{1}{n}$. Then, $u_n \leq 1$, for all $n \in \mathbb{N}^*$. Thus, $(u_n)_{n\in\mathbb{N}}$ is bounded above by 1.

On the other hand, $u_n > 0$, for all $n \in \mathbb{N}^*$. Then, $(u_n)_{n \in \mathbb{N}}$ is bounded below by 0. Therefore, $0 < u_n \le 1$, for all $n \in \mathbb{N}^*$. $(u_n)_{n \in \mathbb{N}}$ is bounded.

Proposition 1 The sequence $(u_n)_{n\in\mathbb{N}}$ is bounded $\Leftrightarrow \exists M \in \mathbb{R}, \forall n \in \mathbb{N} : |u_n| \leq M$.

Example 8

1. The sequence $((-1)^n)_{n\in\mathbb{N}}$ is bounded:

$$\forall n \in \mathbb{N}: |(-1)^n| = 1 \le 1.$$

2. The sequence $(\sin(n))_{n\in\mathbb{N}}$ is bounded:

$$\forall n \in \mathbb{N} : |\sin(n)| \le 1.$$

Definition 4 (Monotonic sequences)

• We say that $(u_n)_{n\in\mathbb{N}}$ is increasing (strictly increasing) if:

$$\forall n \in \mathbb{N}: \quad u_{n+1} - u_n \ge 0, \qquad (\forall n \in \mathbb{N}: \quad u_{n+1} - u_n > 0).$$

• We say that $(u_n)_{n\in\mathbb{N}}$ is decreasing (strictly decreasing) if:

$$\forall n \in \mathbb{N}: \quad u_{n+1} - u_n \le 0, \qquad (\forall n \in \mathbb{N}: \quad u_{n+1} - u_n < 0).$$

• We say that $(u_n)_{n\in\mathbb{N}}$ is monotonic if it is increasing or decreasing.

Example 9

1. Let $u_n = n + 1, \ \forall \ n \in \mathbb{N}$. Then,

$$u_{n+1} - u_n = (n+2) - (n+1) = n+2-n-1 = 1 > 0.$$

Thus, $(u_n)_{n\in\mathbb{N}}$ is strictly increasing.

2. Let $u_n = 1 + \frac{1}{n}$, $\forall n \in \mathbb{N}^*$. Then,

$$u_{n+1} - u_n = 1 + \frac{1}{n+1} - 1 - \frac{1}{n} = -\frac{1}{n(n+1)} < 0.$$

Thus, $(u_n)_{n\in\mathbb{N}}$ is strictly decreasing.

Definition 5 (Limits, convergent and divergent of sequences)

• We say that $(u_n)_{n\in\mathbb{N}}$ is convergent to $l\in\mathbb{R}$, if

$$\forall \ \varepsilon > 0, \ \exists \ p \in \mathbb{N}, \ \forall \ n \ge p: \ |u_n - l| < \varepsilon$$

and we write: $\lim_{n\to+\infty} = l$ or $u_n \xrightarrow[n\to+\infty]{} l$.

• If there is no real number l satisfying the above property, we say that the sequence is divergent.

Example 10 The sequence $u_n = \frac{1}{n}$, for all $n \in \mathbb{N}^*$ is convergent to 0.

Proposition 2 If $(u_n)_{n\in\mathbb{N}}$ has a limit, then this limit is unique.

Theorem 1 Let $(u_n)_{n\in\mathbb{N}}$ be an increasing (resp. decreasing) sequence. Then,

 $(u_n)_{n\in\mathbb{N}}$ is convergent \iff $(u_n)_{n\in\mathbb{N}}$ is bounded above (resp. bounded below).

Example 11 Let $u_n = \frac{1}{n^2 + 1}$, which is decreasing and bounded below by 0. Then, $(u_n)_{n \in \mathbb{N}}$ is convergent.

Theorem 2 Let $(u_n)_{n\in\mathbb{N}}$ and $(v_n)_{n\in\mathbb{N}}$ be two sequences converging to l and l' respectively, i.e: $\lim_{n\to+\infty}u_n=l$ and $\lim_{n\to+\infty}v_n=l'$.

- The sequence $(u_n + v_n)$ converges to l + l'.
- The sequence $(u_n \times v_n)$ converges to $l \times l'$.
- The sequence (λu_n) converges to λl , $\lambda \in \mathbb{R}$.
- The sequence $(|u_n|)$ converges to |l|.
- $\forall n \in \mathbb{N}, \ u_n \neq 0 \ and \ l \neq 0, \ the \ sequence \left(\frac{1}{u_n}\right) \ converges \ to \ \frac{1}{l}$.
- If (u_n) converges to l and $u_n \ge 0$, then $l \ge 0$.
- If (u_n) converges to l and $u_n \leq 0$, then $l \leq 0$.

1.1 Convergence Theorems

Theorem 3 (Comparaison Rule)

- Let $(u_n)_{n\in\mathbb{N}}$ and $(v_n)_{n\in\mathbb{N}}$ be two convergent sequences, such that $\forall n\in\mathbb{N}: u_n\leq v_n$. Then, $\lim_{n\to+\infty}u_n\leq\lim_{n\to+\infty}v_n$.
- If $u_n \le v_n$, $\forall n \in \mathbb{N}$. Then, $\lim_{n \to +\infty} u_n = +\infty \Longrightarrow \lim_{n \to +\infty} v_n = +\infty$.

Theorem 4 (Gendarme Theorem) Let $(u_n)_{n\in\mathbb{N}}$, $(v_n)_{n\in\mathbb{N}}$ and $(w_n)_{n\in\mathbb{N}}$ be three sequences, such that

$$\forall n \in \mathbb{N}: u_n \leq w_n \leq v_n \quad and \quad \lim_{n \to +\infty} u_n = \lim_{n \to +\infty} v_n = l \in \mathbb{R}.$$

Then, $(w_n)_{n\in\mathbb{N}}$ is convergent and we have:

$$\lim_{n \to +\infty} w_n = l.$$

1.2 Specific sequences

(a) Constant sequences: The sequence $(u_n)_{n\in\mathbb{N}}$ is constant if

$$\forall n \in \in \mathbb{N} : u_{n+1} = u_n.$$

(b) Arithmetic sequences: The sequence $(u_n)_{n\in\mathbb{N}}$ is said to be arithmetic sequence if there exists $r\in\mathbb{R}$, such that

$$\forall n \in \mathbb{N}: \ u_{n+1} = u_n + r.$$

The general term of the sequence can be obtained based on its first term u_0 and r: $u_n = u_0 + nr$.

The sum of the first n term of the sequence is given by:

$$S_n = u_0 + u_1 + u_2 + \dots + u_{n-1} = \sum_{k=0}^{n-1} u_k = \frac{n}{2}(u_0 + u_n).$$

(c) Geometric sequences: The sequence $(u_n)_{n\in\mathbb{N}}$ is said to be geometric sequence if there exists $q\in\mathbb{R}$, such that

$$\forall n \in \mathbb{N}: \ u_{n+1} = qu_n.$$

The general term of the sequence can be obtained based on its first term u_0 and q: $u_n = u_0 q^n$.

The sum of the first n term of the sequence is given by:

$$S_n = u_0 + u_1 + u_2 + \dots + u_{n-1} = \sum_{k=0}^{n-1} u_k = u_0 \sum_{k=0}^{n-1} q^k = u_0 \frac{1 - q^n}{1 - q}$$

2 Numerical Series

2.1 Real term series

Definition 6 Let $(u_n)_{n\in\mathbb{N}}$ be a real sequence, we put

$$S_n = u_0 + u_1 + \dots + u_n = \sum_{k=0}^n u_k.$$

To study the series of general term u_n is to study the sequence (S_n) . (S_n) is called the sequence of partial sums of the series.

Notations: A series of general term u_n is noted by:

$$\left(\sum_{n} u_n\right)$$
 or $\left(\sum_{n>0} u_n\right)$.

(a) Convergence:

Definition 7 A series of general term u_n is said to be convergent if the sequence $(S_n)_n$ is convergent.

In this case, the limit of the sequence $(S_n)_n$ is called the sum of the series and we note:

$$\lim_{n \to +\infty} S_n = \sum_{n=0}^{+\infty} u_n.$$

A series that is not convergent is said to be divergent. On the other words, if we note: $l = \lim_{n \to +\infty} S_n$, then we have

$$\left(\sum_{n>0} u_n\right) \quad is \ convergent \ towards \quad l \iff \lim_{n\to+\infty} S_n = l,$$

which is equivalent to

$$\forall \varepsilon > 0, \ \exists \ p \in \mathbb{N}, \ \forall \ n \in \mathbb{N}, \ n \ge p \Longrightarrow |S_n - l| < \varepsilon.$$

1. Geometric series: the general term has the form $u_n = aq^n$, $a \neq 0$. Then,

$$S_n = u_0 + u_1 + u_2 + \dots + u_n = a + aq + aq^2 + \dots + aq^n = a(1 + q + q^2 + \dots + q^n)$$

$$= \begin{cases} a \frac{1 - q^{n+1}}{1 - q}, & q \neq 1 \\ a(n+1), a & q = 1. \end{cases}$$

To calculate $\lim_{n\to+\infty} S_n$ we get 3 cases:

- If q = 1: $\lim_{n \to +\infty} S_n = +\infty$, then $(S_n)_n$ is divergent.
- If -1 < q < 1, $\lim_{n \to +\infty} S_n = \frac{a}{1-q}$, then $(S_n)_n$ is convergent.
- If |q| > 1: $\lim_{n \to +\infty} S_n = -\infty$, then $(S_n)_n$ is divergent.
- 2. The general term series $u_n = \frac{1}{n(n+1)}$, $n \ge 1$. We can write $(u_n)_n$ like: $u_n = \frac{1}{n} \frac{1}{n+1}$. Then, the partial sum of the series is given by:

$$S_n = \sum_{k=1}^n \left(\frac{1}{k} - \frac{1}{k+1} \right)$$

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

$$= 1 - \frac{1}{n+1}.$$

Then,

$$\lim_{n \to +\infty} S_n = \lim_{n \to +\infty} (1 - \frac{1}{n+1}) = 1.$$

Thus, $(\sum u_n)_n$ is convergent.

Proposition 3 Let $(\sum u_n)_n$ and $(\sum v_n)_n$ are two series. We assume that these two series differ only by one finite number of terms (i.e; $\exists p \in \mathbb{N}, \forall n \geq p$, we have $u_n = v_n$), then $(\sum u_n)_n$ and $(\sum v_n)_n$ are of the same nature (convergent or divergent).

Remark 1 The above proposition allows us to say that the series are of the same nature but in the case of convergence, they do not necessarily have the same sum.

Proposition 4

- $(\sum u_n)_n$ is convergent $\Rightarrow \lim_{n \to +\infty} u_n = 0$. The receprocal is false; (i.e; $\lim_{n \to +\infty} u_n = 0 \Rightarrow (\sum u_n)_n$ is convergent).
- $\lim_{n \to +\infty} u_n \neq 0 \Rightarrow (\sum u_n)_n$ is divergent.

Example 13 Let $u_n = \frac{1}{n}$, $n \ge 1$, we have $\lim_{n \to +\infty} \frac{1}{n} = 0$, but $(\sum \frac{1}{n})$ is divergent (harmonic series).

(b) Operations on series:

Theorem 5 Let $(\sum u_n)_n$ and $(\sum v_n)_n$ be two series. Then, we have the following properties:

- If $(\sum u_n)_n$ is convergent to S_1 and if $(\sum v_n)_n$ is convergent to S_2 . Then, $(\sum u_n + v_n)_n$ is convergent to $S_1 + S_2$.
- If $(\sum u_n)_n$ is convergent to S_1 and if $a \in \mathbb{R}$, then, $(\sum au_n)_n$ is convergent to aS_1 .
- If $(\sum u_n)_n$ is convergent and $(\sum v_n)_n$ is divergent, then $(\sum u_n + v_n)_n$ is divergent.
- If $(\sum u_n)_n$ and $(\sum v_n)_n$ are divergent, then we can't conclude anytying about the nature of the series $(\sum u_n + v_n)_n$.

2.2 Positive term series

Definition 8 A series $(\sum u_n)_n$ is called a series with positive terms if $u_n \geq 0$, for all $n \in \mathbb{N}$.

Proposition 5 Let $(\sum u_n)_n$ be a series with positive terms, then

$$(\sum u_n)_n$$
 is convergent \iff $(S_n)_n$ is bounded above.

Theorem 6 (Comparaison Rule) Let $(\sum u_n)_n$ and $(\sum v_n)_n$ be two series with positive terms. Suppose that: $0 \le u_n \le v_n$, $\forall n \in \mathbb{N}$. Then,

- $(\sum v_n)_n$ is convergent, then $(\sum u_n)_n$ is convergent.
- $(\sum u_n)_n$ is divergent, then $(\sum v_n)_n$ is divergent.

Example 14 Let $\sum_{n=0}^{+\infty} u_n = \sum_{n=0}^{+\infty} \sin(\frac{1}{2^n})$. We have: $0 \le \sin(\frac{1}{2^n}) \le \frac{1}{2^n}$ and since $(\sum \frac{1}{2^n})$ is a geometric series with $q = \frac{1}{2}$. Then, it is convergent, thus $(\sum \sin(\frac{1}{2^n}))$ is convergent.

Theorem 7 (Logarithmic comparaision Rule) Let $(\sum u_n)_n$ and $(\sum v_n)_n$ be two series with strictly positive terms. Suppose that $\frac{u_{n+1}}{u_n} \leq \frac{v_{n+1}}{v_n}$. Then,

- $(\sum v_n)_n$ is convergent, then $(\sum u_n)_n$ is convergent.
- $(\sum u_n)_n$ is divergent, then $(\sum v_n)_n$ is divergent.

Theorem 8 (Equivalent criteria) Let $(\sum u_n)_n$ and $(\sum v_n)_n$ be two series with strictly positive terms. Suppose that: $\lim_{n\to+\infty}\frac{u_n}{v_n}=l$, such that $l\neq 0$ or $l\neq \pm \infty$. Then, $(\sum u_n)_n$ and $(\sum v_n)_n$ have the same nature.

If $u_n \sim v_n$ (i.e; $\lim_{n \to +\infty} \frac{u_n}{v_n} = 1$), then $(\sum u_n)_n$ and $(\sum v_n)_n$ have the same nature.

1. Let
$$u_n = \ln(1 + \frac{1}{2^n})$$
 and $v_n = \frac{1}{2^n}$. We have: $\lim_{n \to +\infty} \frac{u_n}{v_n} = \lim_{n \to +\infty} \frac{\ln(1 + \frac{1}{2^n})}{\frac{1}{2^n}} = 1$.

Since $(\sum \frac{1}{2^n})$ is convergent (geometric series), then $(\sum \ln(1 + \frac{1}{2^n}))$ is also convergent.

2. Let
$$u_n = \frac{1}{n}$$
 and $v_n = \ln(1 + \frac{1}{n})$, we have: $\lim_{n \to +\infty} \frac{u_n}{v_n} = \lim_{n \to +\infty} \frac{\ln(1 + \frac{1}{n})}{\frac{1}{n}} = 1$.
Since $(\sum \frac{1}{n})$ is divergent (harmonic series), then $(\sum \ln(1 + \frac{1}{n}))$ is also divergent.

Convergence usuelle rules:

Definition 9 (Riemann series) We called a Riemann series a series with positive terms $(\sum_{n>1} \frac{1}{n^{\alpha}})$, where $\alpha \in \mathbb{R}$.

Theorem 9

$$\left(\sum_{n\geq 1} \frac{1}{n^{\alpha}}\right)$$
 is convergent $\iff \alpha > 1$.

$$\left(\sum_{n\geq 1} \frac{1}{n^{\alpha}}\right)$$
 is divergent $\iff \alpha \leq 1$.

Proposition 6 (Riemann Rule) Let $(\sum_{n\geq 1} u_n)$ be a series with positive terms and $\alpha \in \mathbb{R}$, such that $\lim_{n\to +\infty} n^{\alpha}u_n = l \in \mathbb{R}$.

- If l = 0 and $\alpha > 1$, then $(\sum_{n \geq 1} u_n)$ is convergent.
- If $l = +\infty$ and $\alpha \leq 1$, then $(\sum_{n\geq 1} u_n)$ is divergent.
- If $l \neq 0$ and $l \neq +\infty$, then $(\sum_{n\geq 1} u_n)$ and $(\sum_{n\geq 1} \frac{1}{n^{\alpha}})$ have the same nature.

Example 16 Let
$$u_n = \frac{1}{n^2 \ln(n)}$$
. Then, $\lim_{n \to +\infty} n^2 u_n = \lim_{n \to +\infty} \frac{1}{\ln(n)} = 0$. Thus, $\left(\sum_{n \ge 1} \frac{1}{n^2 \ln(n)}\right)$ is convergent with $\alpha = 2 \ge 1$.

Proposition 7 (D'Alembert Rule) Let $(\sum_{n\geq 1} u_n)$ be a series with strictly positive terms, such that $\lim_{n\to +\infty} \frac{u_{n+1}}{u_n} = l \in \mathbb{R}$.

- If l < 1, then $(\sum_{n>1} u_n)$ is convergent.
- If l > 1, then $(\sum_{n \ge 1} u_n)$ is divergent.
- If l = 1, then we can't say anything.

1. Let
$$u_n = \frac{1}{n!}$$
, then $\lim_{n \to +\infty} \frac{u_{n+1}}{u_n} = \lim_{n \to +\infty} \frac{1}{n+1} = 0 < 1$. Then, $\left(\sum_{n \ge 1} \frac{1}{n!}\right)$ is convergent.

2. Let
$$u_n = \frac{n^n}{n!}$$
. Then, $\lim_{n \to +\infty} \frac{u_{n+1}}{u_n} = \lim_{n \to +\infty} \frac{(n+1)^{n+1}}{(n+1)!} \frac{n!}{n^n} = \lim_{n \to +\infty} \left(\frac{n+1}{n}\right)^n = e > 1$. Thus, $\left(\sum_{n \ge 1} \frac{n^n}{n!}\right)$ is divergent.

Proposition 8 (Cauchy Rule) Let $(\sum_{n\geq 1} u_n)$ be a series with strictly positive terms, such that $\lim_{n\to +\infty} = \sqrt[n]{u_n} = \lim_{n\to +\infty} (u_n)^{\frac{1}{n}} = l \in \mathbb{R}.$

- l < 1, then $(\sum_{n \ge 1} u_n)$ is convergent.
- l > 1, then $(\sum_{n>1} u_n)$ is divergent.
- l = 1, then we can't say anything.

Example 18 Let $u_n = \left(3 + \frac{1}{n^4}\right)^n$, $\forall n \in \mathbb{N}^*$. Then,

$$\lim_{n \to +\infty} \sqrt[n]{u_n} = \lim_{n \to +\infty} \left(3 + \frac{1}{n^4}\right) = 3 > 1.$$

Then, $(\sum_{n\geq 1} u_n)$ is divergent.

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