

Lecture 6

Raabe's test

In the positive term series $\sum U_n$ if $\lim_{n \rightarrow \infty} n\left(\frac{U_n}{U_{n+1}} - 1\right) = \lambda$ then the series converges for $\lambda > 1$ and diverges for $\lambda < 1$, but the test fails when $\lambda = 1$.

Logarithmic test

In a positive term series $\sum U_n$ if $\lim_{n \rightarrow \infty} n \log\left(\frac{U_n}{U_{n+1}}\right) = \lambda$ then the series converges for $\lambda > 1$ and diverges for $\lambda < 1$, but the test fails when $\lambda = 1$.

Ex: Test the convergence of $\sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!} x^{2n}$

$$\frac{U_{n+1}}{U_n} = \frac{((n+1)!)^2}{(2n+2)!} x^{2n+2} \frac{(2n)!}{(n!)^2} \frac{1}{x^{2n}}$$

$$\Rightarrow \frac{U_{n+1}}{U_n} = \frac{(n+1)^2}{(2n+1)(2n+2)} x^2$$

$$\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = \lim_{n \rightarrow \infty} \frac{(1 + \frac{1}{n})^2 x^2}{(2 + \frac{1}{n})(2 + \frac{2}{n})} = \frac{x^2}{4}$$

By D'Alembert's ratio test, this is convergent when $\lambda = \frac{x^2}{4} < 1$ and divergent when $\lambda = \frac{x^2}{4} > 1$.

when $\frac{x^2}{4} = 1$,

$$\frac{U_{n+1}}{U_n} = \frac{4(n+1)^2}{(2n+1)(2n+2)}$$

Using Raabe's test,

$$\begin{aligned}\lim_{n \rightarrow \infty} n \left(\frac{U_n}{U_{n+1}} - 1 \right) &= \lim_{n \rightarrow \infty} n \left[\frac{(2n+1)(2n+2)}{4(n+1)^2} - 1 \right] \\ &= \lim_{n \rightarrow \infty} \frac{n}{4} \left[\frac{-2n-2}{(n+1)^2} \right] = \frac{-1}{2} < 1\end{aligned}$$

$\Rightarrow \sum U_n$ diverges when $x^2 = 4$ i.e. $x = \pm 2$

Thus, $\sum U_n \rightarrow \begin{cases} \text{convergent;} & |x| < 2 \\ \text{divergent;} & |x| \geq 2 \end{cases}$

Ex: $x + \frac{2^2}{2!} x^2 + \frac{3^3}{3!} x^3 + \dots ; \quad x > 0$

$$\begin{aligned}\sum U_n &= \sum \frac{n^n}{n!} x^n \\ \lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} &= \lim_{n \rightarrow \infty} \frac{(n+1)^{n+1}}{(n+1)!} x^{n+1} \times \frac{n!}{n^n} \frac{1}{x^n} \\ &= \lim_{n \rightarrow \infty} \frac{x(n+1)^{n+1}}{(n+1)n^n} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n x = ex\end{aligned}$$

By ratio test, when $ex < 1$ i.e.

$x < 1/e$ the series is convergent.

$x > 1/e$ the series is divergent.

when $x = 1/e$,

$$\frac{U_{n+1}}{U_n} = \frac{1}{e} \frac{(n+1)^n}{n^n}$$

applying log test,

$$\begin{aligned}\lim_{n \rightarrow \infty} n \log \frac{U_{n+1}}{U_n} &= \lim_{n \rightarrow \infty} n \log \frac{en^n}{(n+1)^n} \\ &= \lim_{n \rightarrow \infty} n \left[\log e - \log \left(1 + \frac{1}{n}\right)^n \right] \\ &= \lim_{n \rightarrow \infty} n \left[1 - n \left(\frac{1}{n} - \frac{1}{2n^2} + \frac{1}{3n^3} - \dots \right) \right] \\ &= \lim_{n \rightarrow \infty} n \left[\frac{1}{2n} - \frac{1}{3n^2} + \frac{1}{4n^3} - \dots \right]\end{aligned}$$

$$= \lim_{n \rightarrow \infty} \left[\frac{1}{2} - \frac{1}{3n} + \frac{1}{4n^2} - \dots \right] = \frac{1}{2} < 1$$

By logarithmic test, $\sum U_n$ is divergent when $x = 1/e$.

Thus $\sum U_n$ is $\begin{cases} \text{convergent} & ; \quad x < 1/e \\ \text{divergent} & ; \quad x \geq 1/e \end{cases}$

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