Squeeze Theorem

If $a_n \le b_n \le c_n$ for $n \ge n_0$ and $\lim_{n \to \infty} a_n = \lim_{n \to \infty} c_n = L$, then $\lim_{n \to \infty} b_n = L$.

Geometric Sequences

The sequence $\{r^n\}$ is convergent if $-1 < r \le 1$ and divergent for all other values of r.

$$\lim_{n \to \infty} r^n = \begin{cases} 0 & \text{if } -1 < r < 1 \\ 1 & \text{if } r = 1 \end{cases}$$

Definition of Convergence for an Infinite Series

When $S_n = \sum_{k=1}^n a_k$, if $\lim_{n \to \infty} S_n = S$, for some finite number *S*, then the series $\sum_{k=1}^{\infty} a_k$ converges to the limit *S*. Otherwise the series diverges.

Geometric Series

If $|\mathbf{r}| < 1$, the geometric series $\sum_{k=0}^{\infty} ar^k = a + ar + ar^2 + ar^3 + \dots$ converges to $\frac{a}{1-r}$.

If $a \neq 0$ and $|\mathbf{r}| \ge 1$, the series diverges.

(nth Term) Test for Divergence

If $\lim_{n\to\infty} a_n \neq 0$, then $\sum_{k=1}^{\infty} a_k$ diverges.

Integral Test for Positive Series

Suppose that, for $x \ge 1$, the function a(x) is continuous, positive and decreasing. Consider the series $\sum_{k=1}^{\infty} a_k$ and the integral $\int_1^{\infty} a(x) dx$.

- If either diverges, so does the other.
- If either converges, so does the other. In this case,

$$\int_{1}^{\infty} a(x)dx \le \sum_{k=1}^{\infty} a_k \le a_1 + \int_{1}^{\infty} a(x)dx$$

• If the series converges, then

$$\int_{n+1}^{\infty} a(x) dx \le R_n = \sum_{k=n+1}^{\infty} a_k \le \int_n^{\infty} a(x) dx.$$

p-Series (hyperharmonic) Test

The p-series
$$\sum_{k=1}^{\infty} \frac{1}{k^p}$$
 converges *if and only if* $p > 1$

Suppose that for $k \ge 1$, $0 \le a_k \le b_k$. Consider the two series $\sum_{k=1}^{\infty} a_k$ and $\sum_{k=1}^{\infty} b_k$

If
$$\sum_{k=1}^{\infty} b_k$$
 converges, so does $\sum_{k=1}^{\infty} a_k$, and $\sum_{k=1}^{\infty} a_k \le \sum_{k=1}^{\infty} b_k$
If $\sum_{k=1}^{\infty} a_k$ diverges, so does $\sum_{k=1}^{\infty} b_k$
Limit Comparison Test

Suppose that Σ a_n and Σ b_n are series with positive terms. If $\lim_{n \to \infty} \frac{a_n}{b_n} = c$ where c is a finite number and

c>0, then either both series converge or both diverge.

Alternating Series Test

Consider the series $\sum_{k=1}^{\infty} (-1)^{k+1} c_k$ where

• $c_1 \ge c_2 \ge c_3 \ge \ldots \ge 0;$

•
$$\lim_{k \to \infty} c_k = 0$$

Then the series converges, and its limit *S* lies between any two successive partial sums; that is for each $n \ge 1$, either $S_n \le S \le S_{n+1}$ or $S_{n+1} \le S \le S_n$. In particular $|S - S_n| < c_{n+1}$.

Absolute and Conditional Convergence

• If
$$\sum_{k=1}^{\infty} |a_k|$$
 diverges but $\sum_{k=1}^{\infty} a_k$ converges, then $\sum_{k=1}^{\infty} a_k$ converges conditionally

• If
$$\sum_{k=1}^{\infty} |a_k|$$
 converges then $\sum_{k=1}^{\infty} a_k$ converges absolutely and $\left|\sum_{k=1}^{\infty} a_k\right| \le \sum_{k=1}^{\infty} |a_k|$

Ratio Test

Suppose that $\sum_{k=1}^{\infty} a_k$ is a series and that $\lim_{k \to \infty} \left| \frac{a_{k+1}}{a_k} \right| = L$

- If L < 1, then $\sum_{k=1}^{\infty} a_k$ converges conditionally.
- If L > 1, (or L $\rightarrow \infty$) then $\sum_{k=1}^{\infty} a_k$ diverges.
- If L = 1, either convergence or divergence is possible so the test is inconclusive.

Root Test

- (i) If $\lim_{n \to \infty} \sqrt[n]{|a_n|} = L < 1$, then the series $\sum_{n=1}^{\infty} a_n$ is absolutely convergent.
- (ii) If $\lim_{n \to \infty} \sqrt[n]{|a_n|} = L > 1$ or $L \to \infty$ then the series $\sum_{n=1}^{\infty} a_n$ is divergent.

(iii) If $\lim_{n \to \infty} \sqrt[n]{|a_n|} = 1$, then the test in inconclusive.

Power Series

Let $S(x) = \sum_{k=0}^{\infty} c_k (x-a)^k$ be a power series then there are only three possibilities:

- (i) The series converges only when x = a.
- (ii) The series converges for all *x*.
- (iii) There is a positive number R such that the series converges if |x a| < R and diverges if |x a| > R.

Derivatives and Integrals of power series.

If the power series $\sum c_k (x-a)^k$ has a radius of convergence R > 0, then the function *f* defined by

$$f(x) = \sum_{k=0}^{\infty} c_k (x-a)^k$$
 is differentiable (and therefore continuous) on the interval $(a-R, a+R)$ and

(i)
$$f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + ... = \sum_{k=1}^{\infty} kc_k(x-a)^{k-1}$$

(ii)
$$\int f(x)dx = C + c_0(x-a) + c_1 \frac{(x-a)^2}{2} + c_2 \frac{(x-a)^3}{3} + \dots = C + \sum_{k=0}^{\infty} c_k \frac{(x-a)^{k+1}}{k+1}$$

The radii of convergence of the power series in Equations (i) and (ii) are both R.

Maclaurin Series

Let *f* be any function with infinitely many derivatives at x = 0. The **Maclaurin series** for *f* is the series $\sum_{k=0}^{\infty} a_k x^k$, with coefficients given by $a_k = \frac{f^{(k)}(0)}{k!}$ where k = 0, 1, 2, ...

Taylor Series

The **Taylor series** for *f*, expanded about x = a, has the form $\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x-a)^k$.

Taylor's Theorem

If $|f^{(n+1)}(x)| \le M$ for $|x-a| \le d$, then the remainder $R_n(x)$ of the Taylor series satisfies the inequality:

$$|R_n(x)| = |f(x) - T_n(x)| \le \frac{M}{(n+1)!} |x-a|^{n+1}$$
 for $|x-a| \le d$

Familiar Limits of Sequences

$$1. \lim_{n \to \infty} \frac{\ln n}{n} = 0$$

$$2. \lim_{n \to \infty} \sqrt[n]{n} = 1$$

$$3. \lim_{n \to \infty} x^{\frac{1}{n}} = 1 \quad (x > 0)$$

$$4. \lim_{n \to \infty} x^n = 0 \quad (|x| < 1)$$

$$5. \lim_{n \to \infty} \left(1 + \frac{x}{n}\right)^n = e^x$$

$$6. \lim_{n \to \infty} \frac{x^n}{n!} = 0$$

Familiar Power Series

Function	Series	Convergence Interval	Radius of Convergence
sin x	$x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!}$	$(-\infty,\infty)$	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~
cos x	$1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-2}}{(2n-2)!}$	$(-\infty,\infty)$	œ
e ^x	$1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}$	$(-\infty,\infty)$	œ
$\frac{1}{1-x}$	$1 + x + x^{2} + x^{3} + x^{4} + x^{5} + \dots = \sum_{n=1}^{\infty} x^{n-1}$	(-1,1)	1
$\frac{1}{1+x}$	$1 - x + x^{2} - x^{3} + x^{4} - x^{5} + \dots = \sum_{n=1}^{\infty} (-1)^{n-1} x^{n-1}$	(-1,1)	1
$\ln(x+1)$	$x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n}$	(-1,1]	1
$\frac{1}{1+x^2}$	$1 - x^{2} + x^{4} - x^{6} + x^{8} - x^{10} + \dots = \sum_{n=1}^{\infty} (-1)^{n-1} x^{2n-2}$	(-1,1)	1
arctan x	$x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \frac{x^9}{9} - \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{2n-1}$	[-1,1]	1