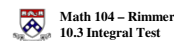


10.3 The Integral Test



If $f(x)$ is: a) continuous, on the interval $[k, \infty)$
 b) positive, constant $k > 0$
 c) and decreasing

, then the series $\sum_{n=k}^{\infty} a_n$ (with $a_n = f(n)$)

i) is convergent when $\int_k^{\infty} f(x) dx$ is convergent.

ii) is divergent when $\int_k^{\infty} f(x) dx$ is divergent.

Note:

the function does not necessarily have to be decreasing for all $x \in [k, \infty)$
 as long as the function is decreasing "eventually"

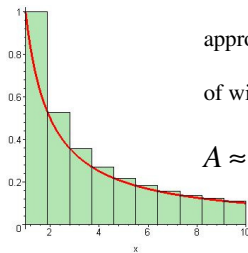
(there is some number N so that f is decreasing for all $x > N$)

The next two slides give you a feeling of **how** the integral test works.

$$f(x) = \frac{1}{x}$$

on $[1, \infty)$

- a) continuous,
 b) positive,
 c) and decreasing



approximate the area $\int_1^{\infty} \frac{1}{x} dx$ with rectangles

of width 1 using the left endpoint

$$A \approx 1(1) + 1\left(\frac{1}{2}\right) + 1\left(\frac{1}{3}\right) + \dots = 1 + \frac{1}{2} + \frac{1}{3} + \dots$$

$$A \approx \sum_{n=1}^{\infty} \frac{1}{n} \quad \text{but this is an overestimate}$$

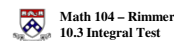
$$\Rightarrow \int_1^{\infty} \frac{1}{x} dx < \sum_{n=1}^{\infty} \frac{1}{n}$$


$$\text{But } \int_1^{\infty} \frac{1}{x} dx = \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x} dx = \lim_{b \rightarrow \infty} \ln x \Big|_1^b = \lim_{b \rightarrow \infty} \ln b = \infty$$

$$\text{The integral } \int_1^{\infty} \frac{1}{x} dx \text{ diverges and } \int_1^{\infty} \frac{1}{x} dx < \sum_{n=1}^{\infty} \frac{1}{n}$$

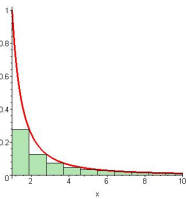
$$\Rightarrow \text{The series } \sum_{n=1}^{\infty} \frac{1}{n} \text{ must also diverge}$$

the **harmonic series**




 Math 104 – Rimmer
 10.3 Integral Test

$f(x) = \frac{1}{x^2}$
 on $[1, \infty)$



approximate the area $\int_1^{\infty} \frac{1}{x^2} dx$ with rectangles
 of width 1 using the right endpoint

$A \approx 1\left(\frac{1}{4}\right) + 1\left(\frac{1}{9}\right) + 1\left(\frac{1}{16}\right) + \dots = \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$


$A \approx \sum_{n=2}^{\infty} \frac{1}{n^2}$ but this is an **underestimate**

$\Rightarrow \sum_{n=2}^{\infty} \frac{1}{n^2} < \int_1^{\infty} \frac{1}{x^2} dx \Rightarrow 1 + \sum_{n=2}^{\infty} \frac{1}{n^2} < 1 + \int_1^{\infty} \frac{1}{x^2} dx$
 $\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} < 1 + \int_1^{\infty} \frac{1}{x^2} dx$

But $\int_1^{\infty} \frac{1}{x^2} dx = \lim_{b \rightarrow \infty} \int_1^b x^{-2} dx = \lim_{b \rightarrow \infty} \left. \frac{-1}{x} \right|_1^b = \lim_{b \rightarrow \infty} \frac{-1}{b} + 1 = 1$

The integral $\int_1^{\infty} \frac{1}{x^2} dx$ converges and $\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} < 2$ (The sequence of partial sums S_n is a bounded increasing sequence \Rightarrow this sequence converges)

\Rightarrow The series $\sum_{n=1}^{\infty} \frac{1}{n^2}$ also converges


 Math 104 – Rimmer
 10.3 Integral Test

$f(x) = \frac{1}{x^p}$
 on $[1, \infty)$

For what values of p does the integral converge?

$\int_1^{\infty} \frac{1}{x^p} dx = \lim_{b \rightarrow \infty} \int_1^b x^{-p} dx = \lim_{b \rightarrow \infty} \left. \frac{x^{-p+1}}{-p+1} \right|_1^b$

need $-p+1$ to be negative so that we can get convergence by moving the x -term to the denominator


$-p+1 < 0 \Rightarrow \boxed{p > 1}$

corresponding to this function is the series $\sum_{n=1}^{\infty} \frac{1}{n^p}$
 this is called a p -series

i) $\sum_{n=1}^{\infty} \frac{1}{n^p}$ **converges** when $p > 1$

ii) $\sum_{n=1}^{\infty} \frac{1}{n^p}$ **diverges** when $p \leq 1$

Which of these converge?

 Math 104 – Rimmer
10.3 Integral Test

$$a) \sum_{n=1}^{\infty} \frac{1}{n^{5/2}} \quad b) \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \quad c) \sum_{n=1}^{\infty} \frac{3}{2n^3} \quad d) \sum_{n=1}^{\infty} n^{-e}$$


$$a) \sum_{n=1}^{\infty} \frac{1}{n^{5/2}} \quad \text{converges } p\text{-series with } p = 2.5$$

$$b) \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \quad \text{diverges } p\text{-series with } p = \frac{1}{2}$$

$$c) \sum_{n=1}^{\infty} \frac{3}{2n^3} = \frac{3}{2} \sum_{n=1}^{\infty} \frac{1}{n^3} \quad \text{converges } p\text{-series with } p = 3$$

$$d) \sum_{n=1}^{\infty} n^{-e} = \sum_{n=1}^{\infty} \frac{1}{n^e} \quad \text{converges } p\text{-series with } p = e$$

Which of these converge?

 Math 104 – Rimmer
10.3 Integral Test

$$a) \sum_{n=1}^{\infty} \frac{1}{n^2 + 4} \quad b) \sum_{n=2}^{\infty} \frac{1}{n \ln n} \quad c) \sum_{n=2}^{\infty} \frac{\ln n}{n^2}$$

$$a) \sum_{n=1}^{\infty} \frac{1}{n^2 + 4} \quad f(x) = \frac{1}{x^2 + 4} \quad \text{continuous, positive, and decreasing on } [1, \infty)$$

$$\begin{aligned} \int_1^{\infty} \frac{1}{x^2 + 4} dx &= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2 + 4} dx = \lim_{b \rightarrow \infty} \frac{1}{2} \arctan\left(\frac{x}{2}\right) \Big|_1^b \\ &= \lim_{b \rightarrow \infty} \frac{1}{2} \arctan\left(\frac{b}{2}\right) - \arctan\left(\frac{1}{2}\right) \quad \left(\arctan x \rightarrow \frac{\pi}{2} \text{ as } x \rightarrow \infty \right) \\ &= \frac{\pi}{4} - \frac{1}{2} \arctan\left(\frac{1}{2}\right) \Rightarrow \text{the integral converges} \end{aligned}$$

$$\text{so, } \sum_{n=1}^{\infty} \frac{1}{n^2 + 4} \quad \text{converges by the integral test.}$$

Which of these converge?

Math 104 – Rimmer
10.3 Integral Test

$$a) \sum_{n=1}^{\infty} \frac{1}{n^2 + 4} \quad b) \sum_{n=2}^{\infty} \frac{1}{n \ln n} \quad c) \sum_{n=2}^{\infty} \frac{\ln n}{n^2}$$

$$b) \sum_{n=2}^{\infty} \frac{1}{n \ln n} \quad f(x) = \frac{1}{x \ln x} \text{ continuous, positive, and decreasing on } [2, \infty)$$

$$\left(f'(x) = -\frac{[\ln(x)+1]}{(x \ln x)^2} \text{ always negative on } [2, \infty) \right)$$

$$\int_2^{\infty} \frac{1}{x \ln x} dx = \lim_{b \rightarrow \infty} \int_2^b \frac{1}{x \ln x} dx = \lim_{b \rightarrow \infty} \ln(\ln x) \Big|_2^b = \lim_{b \rightarrow \infty} \ln(\ln b) - \ln(\ln 2)$$

$$\boxed{u = \ln x \quad du = \frac{1}{x} dx \quad \int \frac{1}{u} du = \ln|u| + C} \quad = \infty \quad (\ln x \rightarrow \infty \text{ as } x \rightarrow \infty)$$

 \Rightarrow the integral divergesso, $\sum_{n=2}^{\infty} \frac{1}{n \ln n}$ **diverges** by the integral test.

Which of these converge?

Math 104 – Rimmer
10.3 Integral Test

$$a) \sum_{n=1}^{\infty} \frac{1}{n^2 + 4} \quad b) \sum_{n=2}^{\infty} \frac{1}{n \ln n} \quad c) \sum_{n=2}^{\infty} \frac{\ln n}{n^2}$$

$$\left(f'(x) = \frac{x - 2x \ln(x)}{x^4} = \frac{1 - 2 \ln(x)}{x^3} \right)$$

$$1 - 2 \ln x < 0 \Rightarrow \ln x > \frac{1}{2} \Rightarrow x > e^{1/2}$$

$$f \text{ is decreasing for } x > \sqrt{e} \approx 1.65$$

$$c) \sum_{n=2}^{\infty} \frac{\ln n}{n^2} \quad f(x) = \frac{\ln x}{x^2} \text{ continuous, positive, and decreasing on } [2, \infty)$$

$$\int_2^{\infty} \frac{\ln x}{x^2} dx = \lim_{b \rightarrow \infty} \int_2^b \frac{\ln x}{x^2} dx = \lim_{b \rightarrow \infty} \frac{-(1 + \ln x)}{x} \Big|_2^b = \lim_{b \rightarrow \infty} \frac{-(1 + \ln b)}{b} + \frac{1 + \ln 2}{2} = \frac{1 + \ln 2}{2}$$

$$u = \ln x \quad dv = \frac{1}{x^2} dx$$

$$du = \frac{1}{x} dx \quad v = -\frac{1}{x}$$

$$uv - \int v du = \frac{-1}{x} \ln x + \int \frac{1}{x^2} dx$$

$$= \frac{-1}{x} \ln x + \frac{-1}{x}$$

$$= \frac{-(1 + \ln x)}{x}$$

$$\text{since, } \lim_{b \rightarrow \infty} \frac{-(\ln b + 1)}{b} = \frac{-\infty}{\infty} \stackrel{L'H}{=} \lim_{b \rightarrow \infty} \frac{-\frac{1}{b}}{1} = 0$$

 \Rightarrow the integral convergesso, $\sum_{n=2}^{\infty} \frac{\ln n}{n^2}$ **converges** by the integral test.