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**Absolutely and Conditionally Convergent Series
Course**

On

Introductory course in real analysis

In this lecture, we will discuss few results, related to absolute early and conditionally convergent series, are very much helpful, now there are some few more tests which we will discuss after the concept of the absolute convergence and conditional convergent.

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A Absolute convergence & Conditional convergence

We have Discus the nature of the series

(i) $\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ Harmonic \rightarrow Diverges

(ii) $\sum_{n=1}^{\infty} \frac{(-1)^n}{n} = -1 + \frac{1}{2} - \frac{1}{3} + \dots$ convergent

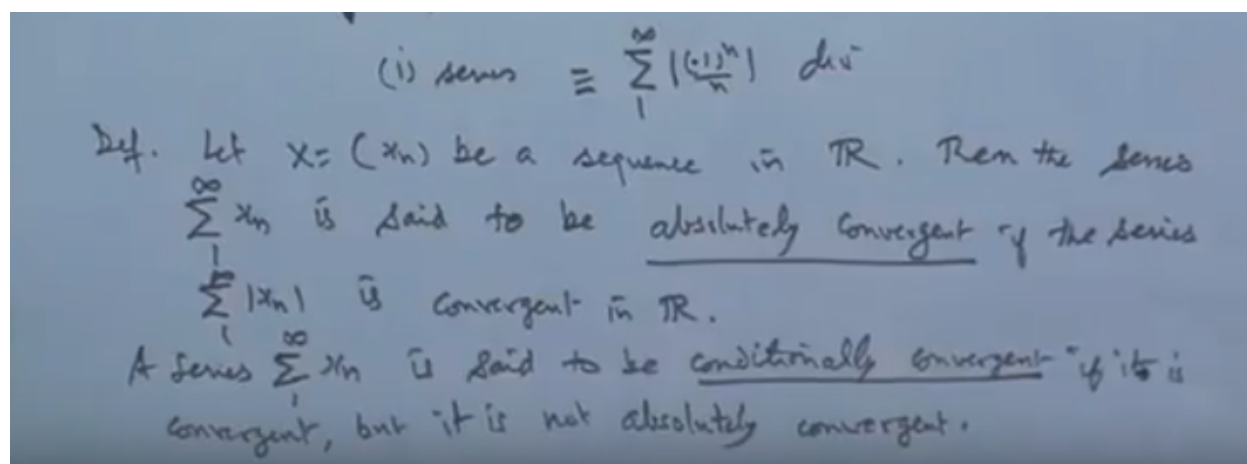
(i) series $\equiv \sum_{n=1}^{\infty} \left| \frac{(-1)^n}{n} \right|$ div

Def. Let $x = (x_n)$ be a sequence in \mathbb{R} . Then the series $\sum_{n=1}^{\infty} x_n$ is said to be absolutely convergent if the series $\sum_{n=1}^{\infty} |x_n|$ is convergent in \mathbb{R} .

So let's take this, absolute convergence and conditional convergence. Now we have seen the two type of the series, we have discussed the nature of these two series, one is Sigma 1 by n, n is 1 to infinity and second one is Sigma 1 to infinity, minus 1 to the power n now what is the difference between these two, if we look the first series all the terms are positive and in fact a strictly greater than 0, they are non negative strictly positive, is strictly positive real number and this is a harmonic series, which we have already shown is a diverging one, diverges. While in the second case the terms are alternately positive negative, so if we take start with this, 1 to infinity or may be 0, I will take 0 1 to infinity let us take here we can say it's, Ok. Minus 1 plus 1/2, minus 1 by 3 and so on like this so the terms are alternately positive negatives and this is a alternating series and we have also seen that this series is a convergent one. Because if you remember we have this find out the even number of terms and the odd sum of the odd number of terms and then the difference of these two is bounded, by 1 upon 2 to the power 2 n plus 1 which goes to 0 so limit of even number terms and/or number terms are coming to be the same and the limit exists and in fact the sum we can identify the sum for this series, so it is a convergent, now these two series gives you an idea of the two different types of convergence, one is whether when the original series is convergent but when you replace this series terms of the series by its absolute value because the basically 1 by n is the absolute value of this because this first part is nothing but what this, first part one series first series that is the Sigma is nothing but the absolute term of this thing, equal to this so the original series is convergent but when you take its absolute some of its absolute term it diverges, so this

shows that the series the convergence can be taken up into two types, one is the odd convergence which is we call it as a conditional convergence, another one is the absolute convergence so we define the absolute convergence of the series as follows. Let X which is X_n be a sequence in \mathbb{R} , in the real numbers set of real number we say the series comes, Ok. Then this series, then the series, $\sum_{n=1}^{\infty} x_n$ say 1 to infinity is said to be, absolutely convergent, absolutely convergent, if the series of its F through terms that is $\sum_{n=1}^{\infty} |x_n|$, and is 1 to infinity is convergent, is convergent in \mathbb{R} , so one more thing when we say the series is convergent in our it means the sum of this series must be a real number, or the limit of the sequence of s and must exist and should be a real number, the point must be real number there are this if suppose I take the set say minus 1 say 0 to 1 open interval and if I say the sequence $1/n$ then this sequence is not convergent in $(0, 1)$ why? Because the limiting value is coming to be 0 which is away from this set, so for the convergence when we say this limit of the sequence of partial sum must exist and it should be the point in the set we are the domain, where we are considering so when you say it's convergent in all means the sum must be real number, okay? So a series $\sum_{n=1}^{\infty} x_n$ is said to be absolutely convergent, if the series of its corresponding series of its absolute term is convergent or not, Okay?

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And a series is said to be a series, a series is said to be conditionally convergent a series $\sum_{n=1}^{\infty} x_n$ 1 to infinity is said to be conditionally, conditionally, convergent if it is convergent, if it is convergent but, but it is not absolutely convergent, so that's what in so such type of basically a case occurs when the series is having at some positive some negative terms. because in that case only we can talk about the conditional convergent and the absolute column, if all the terms of the series are non-negative and if the series convergent then obviously absolute converging condition conversion is the same, because there no difference at all, so we say the results which is valid for the non-negative, series of the non negative terms.

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Remark: A series of positive terms is absolutely convergent if and only if it is convergent

Theorem: If a series in \mathbb{R} , set of real no's, is absolutely convergent then it is convergent.

Pf Given $\sum_1^{\infty} |x_n|$ is convergent. By Cauchy Convergence Criteria, for given $\epsilon > 0$, there exists a positive integer $M(\epsilon)$ s.t. if $m > n \geq M(\epsilon)$, then

$$|x_{n+1}| + |x_{n+2}| + \dots + |x_m| < \epsilon$$

But

$$|S_m - S_n| = |x_{n+1} + \dots + x_m| \leq |x_{n+1}| + \dots + |x_m| < \epsilon$$

$\Rightarrow (S_n)$ ^{satisfies} Cauchy - Conv. Criteria

$\Rightarrow \sum_1^{\infty} x_n$ converges.

So as a remark you can say, a series of positive terms, a series of positive terms is absolutely convergent, is absolutely, absolutely convergent, if and only if it is convergent it is convergent, because when the non negative terms of there ,there is no question over the conditional case occurs, Okay? In this sequence we have few results, which will help in further study first resort is if a series in \mathbb{R} is set of real numbers, we will denote by or real numbers if a series in \mathbb{R} is absolutely, absolutely convergent then, convergent then, then it is convergent. I think proof is simple when the series in \mathbb{R} is absolutely convergent so what is the meaning of this is? The series of its non negative terms is convergent, that is when we replace the terms why it's a corresponding absolute terms then the corresponding series converges, so given that give me $\sum_{n=1}^{\infty} |x_n|$ convergent, even this series is convergent, Ok? So by definition by Cauchy criteria, so by Cauchy convergence criteria, we can say that for a given epsilon greater than 0 there exists a positive integer Capital M say which depends on epsilon, such that, such that if we take m and n both are greater than or equal to capital N, capital M sorry, because we have choosing Capital M which depends on epsilon capital A, then $S_m - S_n$ should be less than Epsilon, then $|x_{n+1}| + |x_{n+2}| + \dots + |x_m|$ is less than Epsilon. Okay? But basically what? This is nothing but, and this will be but what is the mod of $S_m - S_n$ this mod of $S_m - S_n$ is mod of $|x_{n+1}| + |x_{n+2}| + \dots + |x_m|$ which is less than equal to mod of $|x_{n+1}| + |x_{n+2}| + \dots + |x_m|$ and so on up to x_n , by triangle inequality and but this is less than Epsilon so this is less than Epsilon, so this implies shows the sequence S_n satisfy the Cauchy convergence criteria, is Cauchy hence it is converging Cauchy is satisfying or set Cauchy sequences and satisfies, Cauchy convergence criteria, therefore the limit of S_n will exist therefore, the series $\sum_{n=1}^{\infty} x_n$ to infinity converges, Ok? That's what so is because epsilon is an arbitrary thing, so we can say this is

convergent. Now when we have the series $\sum x_n$, then a term of the series is fixed up now, that the first term, second term, third term and onward, now without changing the position of the terms if I regroup the terms, then the new series so tend, the question is whether this series will retain the same character as the earlier one? If the earlier one is convergent whether by regrouping the terms of the series without changing their order, the new series whether it remained convergent or not, the answer is yes. If a series is convergent and if you don't change the order of these terms that is the first term remaining on the first position third term remains the third position but we regroup it may be first three terms we are combining, then another five terms we are combining like this way then the new series so obtained will be convergent, if the original series is convergent and not only this it will have the same sum, so that this is called the grouping of the series.

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Grouping of Series : From a given series $\sum_{k=1}^{\infty} x_k$, if we construct a new series $\sum_{k=1}^{\infty} y_k$ by leaving the order of terms in fixed (i.e. Order of terms is not changed), but by inserting brackets that group together finite no. of terms.

$$\sum_{k=1}^{\infty} x_k = x_1 + x_2 + x_3 + x_4 + \dots + x_n + \dots$$

$$= x_1 + (x_2 + x_3) + (x_4 + x_5 + x_6 + x_7) + \dots$$

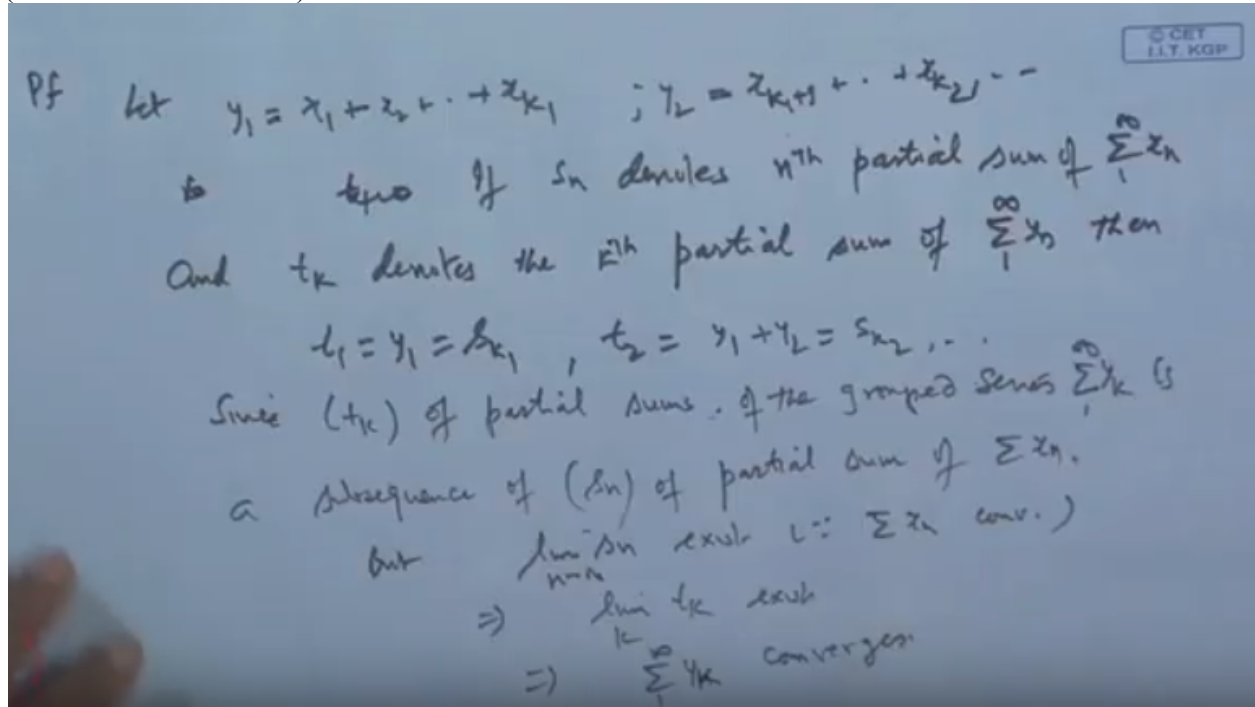
$$\sum_{k=1}^{\infty} y_k = y_1 + y_2 + y_3 + \dots$$

Theorem. If a series $\sum_{k=1}^{\infty} x_k$ is convergent, then any series obtained from it by grouping the terms is also convergent and to the same value.

So what is the grouping of series? Grouping of the series we mean, suppose a series is given, Okay? From a given series, $\sum_{k=1}^{\infty} x_k$ if we construct, if we construct a new series, $\sum_{k=1}^{\infty} y_k$ by leaving the order of the terms x_n fixed, that is, the order of the terms or the position, or position, of the terms is not changed so if initially is obtained by leaving the order of this term order of the term x_n and fixed but, but by you inserting the brackets, by combining by combine by inserting, inserting, by inserting brackets, that groups, that group together, together finite number of terms, finite number of terms, then such a see we call it that grouping, suppose I say we see this x_1 , plus x_2 , plus x_3 , plus x_4 , plus x_n and so on this is our original series, 1 to infinity and now what we do is we construct a series like this x_1 say plus, x_2 plus, x_3 , say x_4 , x_5 , x_6 , x_7 like this way

so this new series which obtained say equivalent to the y_1 plus y_2 which is equivalent to y_1 plus y_2 , by 3 and so on so this series $\sum_{k=1}^{\infty} y_k$ is called the grouped series of corresponding to x_n , initially obtained. Now the nature of these two series will remain the same, so that's the result is the result says, if a series, $\sum_{n=1}^{\infty} x_n$ is convergent, is convergent then any series obtained, obtained any series obtained, Okay? From it by grouping from it, by grouping, by grouping the terms is also convergent, is also convergent and to the same value, same value. It means the sum will not change, Okay? Let's see the proof of, proof is also straight forward simple, what is given is a series is given to be convergent.

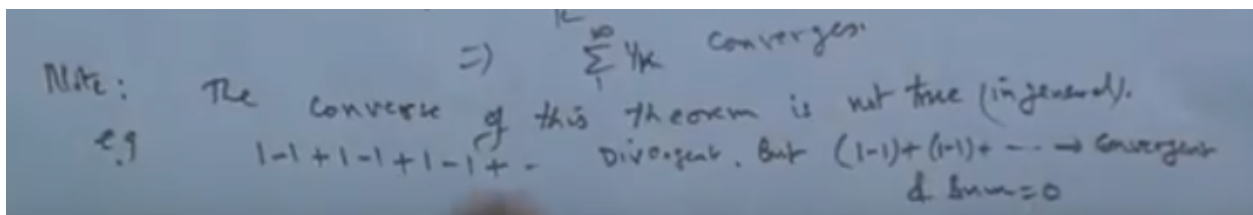
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Let us construct let y_1 is the one term which is grouped, up to say k_1 terms y_2 is another term which of the new series which is group from the original series, by choosing these terms, up to k_2 , k_1 it start from k_1 plus 1 to k_2 and like this continue, so what happen is that basically so we get the T_1 the original series and let so, if suppose if S_n denotes the N th partial sum, of the series $\sum_{n=1}^{\infty} x_n$ and T_k denotes the K th, denotes the K th partial sum of the series $\sum_{n=1}^{\infty} y_k$ then, what we see here is T_1 that is the first term , first term is what up to here y_1 that is the by 1 so Y_1 is nothing but what? This is the first k_1 sum of the original series so it is the s_{k_1} , then T_2 , T_2 is the second term means this, now what is this term this is starting from x_{k_1+1} and so on, so basically when you are choosing this T_2 partial sum then this is equal to 1 by 1 plus by 2, this is first in, okay. So Y_1 minus, y_2 that is equal to by 1 by 1 is distant or up to k_1 and then this is up to k_2 , k_1 is say another term so we can say this is equal to Y_1 plus by 2 if I take this second term 2 terms first two terms sum, then what we get is y_1 plus, y_2 this is equal to S_{k_2} to, Okay? Up to a k_1 this term Plus this term, that is second term of this new series and continues, so what the first term is the partial sum of the original series second term is also the partial sum of the original series and the original series convergent, so this sequence of the partial sum

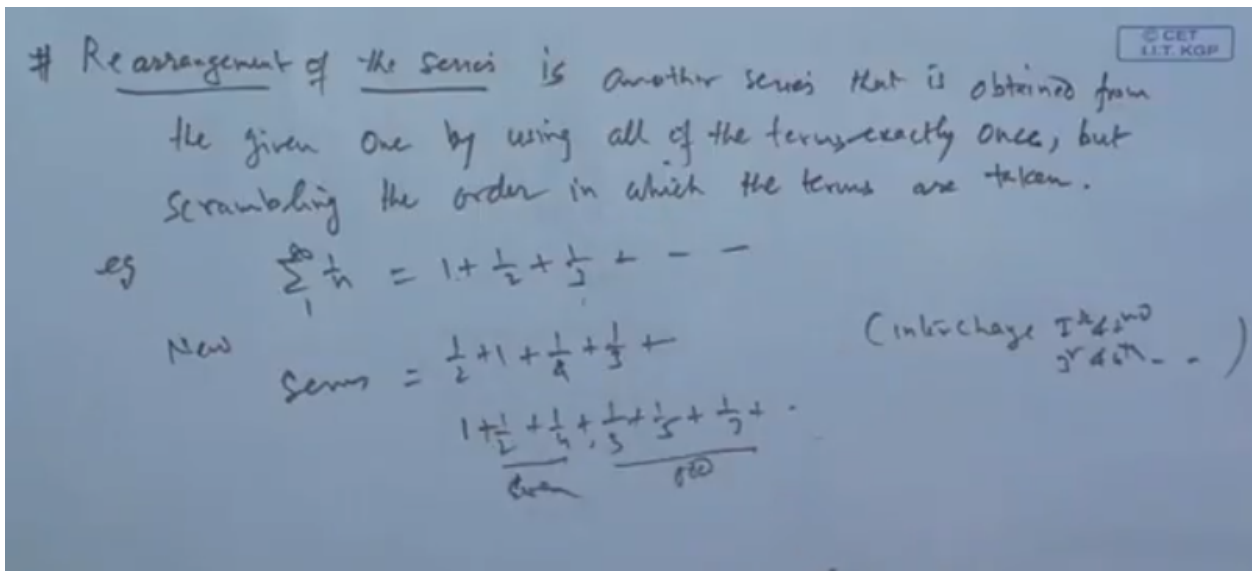
will converge, therefore this sequence will also converge, so since, the sequence T_k of partial sums, S_n of the group series of the group series $\sum_{k=1}^{\infty} y_k$ is a sub sequence is a subsequence of the sequence s_n of s_n S_N is the first interval, Okay? The subsequence of this series and this is partial sum of s of partial sum of the series $\sum_{k=1}^{\infty} x_k$, X_N and what this series converges to this partial sum is convergent so therefore, but limit of s_n as n tends to exist because the series is convergent, therefore, this implies the limit of T_k over k will exist and his implies $\sum_{k=1}^{\infty} y_k$ converges and that's the proof, Ok? So what we have seen is here that if a series is given which is a convergent series and if I regrouped the terms of the series without changing their sum, then the new series so obtained will also be convergent now let's think a converse part, suppose n series is given whose nature is not known but we are regrouping the series, we are regrouping the series and getting a new series which is suppose a convergent. Now the question is whether the original series is convergent or not? The answer is not necessary to be true.

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So the converse is the note or is a remark is say the converse of this theorem, the converse of this theorem, of this theorem is not true in general, in general, Okay? For example, if I take this series for example, if we take this series 1 minus 1, plus 1 minus 1, plus 1 minus 1 and so on and if I regroup this procedure diverging series this is a diverging, Ok? But if I regroup the series 1 minus 1, plus 1 minus 1 and so on then it is convergent, it is convergent and converges to what and the sum is 0, and sum is 0, so what we see here the original series is when we regroup from the whole inner we are getting a convergent series but the original series basically is not a convergent series, so the converse of part is not true in general, Ok?

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So that's a very interesting example now another concept is also rearrangement of the series, rearrangement of the series, now in case of the grouping of the series we are not changing the order of the terms that is the place of the term is fixed but in case of the rearrangement of the series we are free to take up, to shift the element from first place to ninth place, seventh place to 100 place, like this so if I keep on shifting the position of the Element, we are getting infinitely new sequences new series, from the original one now in this process the series new series soft and whether that series will also retain the same character as the original one if the original is convergent and by rearranging that series, if we are getting a new series whether the new series is so convergent.

So the answer is in not true that a form series which is given to be convergent series and if I rearrange the say terms of the series then in general you cannot say the new series often will be a convergent and will have the assignment and in fact this is a very good result, very good result, and very important result which is given say by one of the famous mathematician Riemann, what he said in case of a alternating convergent series if I regroup the terms of the series, then we can get any real number which is the sum of that series, that is for any given real number one can have a rearrangement of the series one can have a rearrangement according to that given real number so that the series will converge in converge to the real number, so rearrangement of the term is very so clear? What is rearrangement let me just talk it another series the arrangement of a series each is, another series, another series that is obtained, that is obtained from the given one, given one by using, by using all of the terms, all of the terms exactly once.

But scrambling, scrambling the order in which the terms are taken are taken for example, if we take a harmonic series, this is our harmonic series $\sum_{n=1}^{\infty} \frac{1}{n}$ 1 plus 1, by 2, 1 by 3 and so on the new series, suppose I take that rearrangement of the services in touchingly the first and second term, so half plus one, third and fourth ton, one fourth and one third, like this so interchanging, interchanging in the first and second term, first and second, third and fourth and so on we get new series so this is the new series, which is the rearrangement of which is obtained by rearranging the ton, or maybe

another series if I take like this 1 plus $\frac{1}{2}$, 1 by 4, 1 by 3, 1 by 5, 1 by 7 and so on. Means first the even terms we are talking first event, even terms 1, then 1 by 2, then 1 after one BRN 2 even terms than 3 odd terms and like this, or terms even terms and so this another one, now this will give a different series, but the range series will have a different nature, so that we will discuss next one.

Thank you very much.