

Alternating

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Series

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Conditional  
Convergence

The most famous alternating series is

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

this is Alternating Harmonic Series

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots \quad \text{(diverges)}$$

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Harmonic Series

Amazingly, or maybe not so amazingly,  
the Alternating Harmonic Series  
converges. Here is why:

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

To verify convergence we check the **PARTIAL SUMS** of a series

$$S_1 = 1$$

$$S_2 = \left(1 - \frac{1}{2}\right)$$

$$S_3 = 1 - \frac{1}{2} + \frac{1}{3}$$

$$S_4 = \left(1 - \frac{1}{2}\right) + \left(\frac{1}{3} - \frac{1}{4}\right)$$

For all even partial sums:  
 $\frac{1}{2} + \frac{1}{12} + \dots$

	A	partial sums
1	1	1
2	<del><math>-\frac{1}{2}</math></del>	<del><math>\approx \text{Sum}( )</math></del>
3	<del><math>\frac{1}{3}</math></del>	<del><math>\approx \text{Sum}(A\#1:A3)</math></del>
	<del><math>-\frac{1}{4}</math></del>	<del><math>\approx \text{Sum}(A\#1:A4)</math></del>
	$\frac{1}{5}$	

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

$$= \frac{1}{2} + \frac{1}{12} + \dots + \frac{2n - (2n-1)}{2n(2n-1)}$$

We should be able to come up with a bound

$$S_{2n} < 1 \quad (\text{prove it?})$$

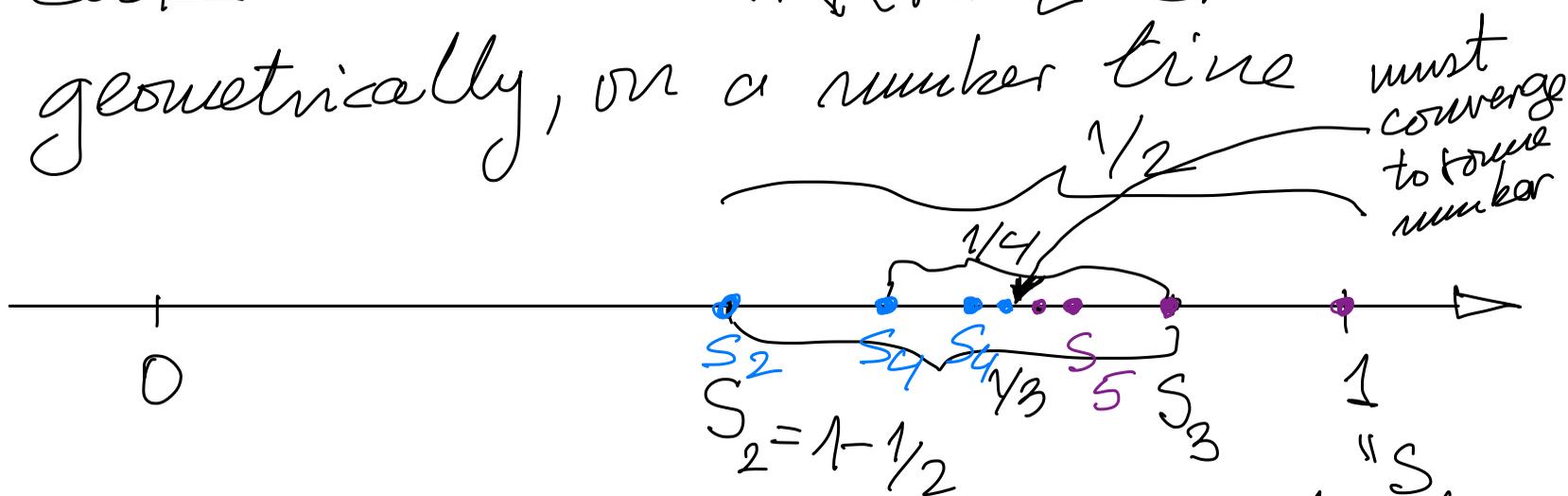
We can see that

$$S_{2n} < S_{2(n+1)}$$

bdd  
Increases.

So MCT  $\Rightarrow S_{2n} \Rightarrow$  Converges

Look at the PARTIAL SUMS  
geometrically, on a number line



$$S_{2n-1} - S_{2m} \ll S_{2m-1} - S_{2m} = \frac{1}{2^m}$$

$\uparrow$   $\uparrow$   $\uparrow$   $\uparrow$   $\uparrow$   $\uparrow$   
 $n \geq m$   $S_{2m-1} \geq S_{2n-1}$   $S_{2n} \geq S_{2m}$

blue dots are increasing

Small large  $m$

$$S_{2m-1} - S_{2m} = \left[ \sum_{k=1}^{2m-1} \frac{(-1)^{k+1}}{k} \right] - \left[ \sum_{k=1}^{2m} \frac{(-1)^{k+1}}{k} \right]$$

$$= - \frac{(-1)^{2m+1}}{2m} = \frac{1}{2m}$$

Remark: In the notes, I proved that

$$\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n} = \ln 2$$

using the Riemann sums

$$\int_1^2 \frac{1}{t} dt$$

Instead of  $\frac{1}{n}$  in the AHS, we could  
use any sequence  $a_n$  s.t.  $a_n > 0$   $a_n \geq a_{n+1}$   
and  $\lim_{n \rightarrow \infty} a_n = 0$ .

Alternating Series Test:

Assume

①

$$a_n > 0 \quad \forall n \in \mathbb{N}$$

②

$$a_n \geq a_{n+1} \quad \forall n \in \mathbb{N}$$

③

$$\lim_{n \rightarrow \infty} a_n = 0$$

then

$$\sum_{n=1}^{\infty} (-1)^{n+1} a_n$$

CONVERGES

Now comes an amazing fact about Alternating Harmonic Series.

You can think of an infinite series as balancing an infinite checkbook.

$$\begin{array}{cccccccc} 1 & - & \frac{1}{2} & + & \frac{1}{3} & - & \frac{1}{4} & + & \frac{1}{5} & - & \frac{1}{6} & + & \frac{1}{7} & - & \dots \end{array}$$

↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓   ↓

d   w   d   w   d   w   d   w   d   w   d   w   d   w

Total deposits | Total withdrawals

$$1 + \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \dots$$

$$> \frac{1}{2} + \frac{1}{4} + \frac{1}{6} + \frac{1}{8} + \dots$$

$> \frac{1}{2}$  Har

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{6} + \frac{1}{8} + \dots$$

$$\frac{1}{2} \left( 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots \right)$$

$\frac{1}{2} \left( \sum_{n=1}^{\infty} \frac{1}{n} \right)$

~~Conver.~~  
Diver.

Both Series  
Diverge

$$\sum_{n=0}^{\infty} \frac{1}{n!}$$

Sloppy way we can say:  
In this account  $\infty$  is dep.  $\infty$  is withdrawn

$$1 - \frac{1}{2} - \frac{1}{4} + \frac{1}{3} - \frac{1}{6} - \frac{1}{8} + \frac{1}{5} - \frac{1}{10} - \frac{1}{12} \dots$$

In the notes the sum changes to

$$\frac{1}{2} \ln 2$$

Therefore Convergent Series  
with "Infinite" amount of deposits  
and "infinite" amount of  $w$ . are

Called

CONDITIONALLY

CONVERGENT