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### III SEQUENCES AND SERIES

#### 1. MATHEMATICAL INDUCTION

To show that an statement  $P_n$  is true for any natural number  $n$  beginning with  $n_0$ , it is sufficient to prove that

- (1) the statement is true for  $n = n_0$ ;
- (2) if the statement is true for some natural number  $k \geq n_0$ , then it is also true for the next natural number  $k + 1$ .

This principle is known as the Principle of Mathematical Induction.

**Example 1.1.** Prove that  $1 + 2 + \cdots + n = \frac{1}{2}n(n + 1)$  for all  $n \in \mathbb{N}$ .

We shall use induction. If  $n = 1$ , then it is true. We assume that it holds true for a natural number  $k$

$$1 + 2 + \cdots + k = \frac{1}{2}k(k + 1).$$

adding  $k + 1$  to both side to this equality, we obtain

$$1 + 2 + \cdots + k + (k + 1) = \frac{1}{2}k(k + 1) + (k + 1) = (k + 1) \left( \frac{1}{2}k + 1 \right) = \frac{1}{2}(k + 1)(k + 2).$$

We have proved that the equality holds true for  $k + 1$ , hence it is valid for all  $n \in \mathbb{N}$ .

**Example 1.2.** Discover what is wrong in the following argument: “ $\{1\}$  is a finite set, and, if  $\{1, \dots, n\}$  is a finite set, so is  $\{1, \dots, n + 1\}$ . Therefore the positive integers form a finite set.”

#### 2. BOUNDED AND UNBOUNDED SEQUENCES

**Definition 2.1.** A sequence is an enumeration  $x_1, x_2, \dots, x_n, \dots$  of real numbers. It is denoted by the symbol  $\{x_n\}$  or  $(x_n)$ , where the subindex  $n = 1, 2, \dots$ . The number  $x_n$  is a term or element of the sequence and  $n$  is the number of the element.

**Definition 2.2.** Given two sequences  $\{x_n\}$  and  $\{y_n\}$ , the sequences  $\{x_n + y_n\}$ ,  $\{x_n - y_n\}$ ,  $\{x_n y_n\}$  and  $\{x_n / y_n\}$  ( $y_n \neq 0$ ) are the sum, the difference, the product and the quotient of the sequences, respectively.

**Definition 2.3.** The sequence  $\{x_n\}$  is bounded if there is  $M > 0$  such that  $|x_n| \leq M$  for all  $n$ .

**Definition 2.4.** It is said that sequence  $\{x_n\}$  converges to  $a \in \mathbb{R}$ , and that  $a$  is the limit of the sequence  $\{x_n\}$ , written

$$\lim_{n \rightarrow \infty} x_n = a,$$

if and only if for all  $\varepsilon > 0$ , there is  $N \geq 1$  such that for all  $n > N$ ,  $|x_n - a| < \varepsilon$ .

**Remark 2.5.** This means that every interval with center at the point  $a$ , contains all terms of the sequence beginning with a certain number. A sequence with a limit is called a convergent sequence and a sequence that has not limit is called a divergent sequence.

**Example 2.6.** The sequence  $\{1/n\}$  converges to 0. To prove this, let  $\varepsilon > 0$ . Since  $\mathbb{N}$  is not bounded from above, there is  $N \in \mathbb{N}$  such that  $N > 1/\varepsilon$  (for instance, if  $\varepsilon$  is  $10^{-6}$ , it suffices to take  $N = 10^7$ ). Then  $n > N$  implies  $0 < 1/n < 1/N < \varepsilon$ . This proves that the sequence  $\{1/n\}$  converges to 0.

The sequence  $\{\cos(n\pi)\}$  does not converge. Note that the sequence is in fact  $\{-1, 1, -1, \dots\}$ . To prove this, let  $\varepsilon = 1$ . Let  $N \in \mathbb{N}$ . Then  $|\cos((N+1)\pi) - \cos N\pi| = 2 > \varepsilon$ , thus the sequence is not convergent.

**Proposition 2.7.** *The limit of a convergent sequence is unique.*

**Proposition 2.8** (Necessary condition of convergence). *A convergent sequence is bounded.*

**Definition 2.9.** It is said that the sequence  $\{x_n\}$  diverges to  $\infty$  if and only if for all  $M > 0$ , there exists  $N$  such that for all  $n > N$ ,  $x_n > M$ . It is said that the sequence  $\{x_n\}$  diverges to  $-\infty$  if and only if the sequence  $\{-x_n\}$  diverges to  $\infty$ . It is designated

$$\lim_{n \rightarrow \infty} x_n = \infty, \quad \text{and} \quad \lim_{n \rightarrow \infty} x_n = -\infty,$$

respectively.

**Example 2.10.** The sequence  $\{-n\}$  diverges to  $-\infty$ . To prove this, let  $M < 0$  be arbitrary. Pick  $N = M + 1$ . Then for all  $n > N$ ,  $-n < -N < M$ . Thus, the sequence  $\{-n\}$  diverges to  $-\infty$ .

The sequence  $\{(-1)^n\}$  is not convergent and does not diverge neither to  $\infty$  nor to  $-\infty$ .

## 3. PROPERTIES OF CONVERGENT SEQUENCES

**Theorem 3.1.** *Let  $\lim_{n \rightarrow \infty} x_n = a$  and  $\lim_{n \rightarrow \infty} y_n = b$ . Then*

- (1)  $\lim_{n \rightarrow \infty} (x_n \pm y_n) = a \pm b$ .
- (2)  $\lim_{n \rightarrow \infty} (x_n y_n) = ab$ .
- (3) *If  $b \neq 0$ , then  $\lim_{n \rightarrow \infty} (x_n/y_n) = a/b$ .*

**Remark 3.2.** If  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} y_n = 0$ , then  $\lim_{n \rightarrow \infty} (x_n/y_n)$  is an indeterminate form  $0/0$ . If  $\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} y_n = \infty$ , then  $\lim_{n \rightarrow \infty} (x_n - y_n)$  is an indeterminate form  $\infty - \infty$ . The indeterminate forms  $\infty/\infty$ ,  $0 \cdot \infty$  are defined similarly.

**Example 3.3.** Calculate the limit of the sequence  $\{x_n\}$ , where  $x_n = \sqrt{n^2 + 4n} - n$ .

Note that the limit

$$\lim_{n \rightarrow \infty} (\sqrt{n^2 + 4n} - n)$$

is indeterminate, of the form  $\infty - \infty$ . We have

$$\begin{aligned} \lim_{n \rightarrow \infty} (\sqrt{n^2 + 4n} - n) &= \lim_{n \rightarrow \infty} \frac{(\sqrt{n^2 + 4n} - n)(\sqrt{n^2 + 4n} + n)}{\sqrt{n^2 + 4n} + n} \\ &= \lim_{n \rightarrow \infty} \frac{4n}{\sqrt{n^2 + 4n} + n} \\ &= \lim_{n \rightarrow \infty} \frac{4}{\sqrt{1 + \frac{4}{n}} + 1} = 2. \end{aligned}$$

**Theorem 3.4.** *If  $\lim_{n \rightarrow \infty} x_n = a$  and, beginning with a certain number  $n$ ,  $x_n \geq b$ , then  $a \geq b$ .*

**Theorem 3.5** (Three sequences theorem). *If  $\lim_{n \rightarrow \infty} x_n = a$ ,  $\lim_{n \rightarrow \infty} y_n = a$  and, beginning with a certain number  $n$ , the inequalities  $x_n \leq z_n \leq y_n$  hold true, then  $\lim_{n \rightarrow \infty} z_n = a$ .*

**Example 3.6.** Calculate

$$\lim_{n \rightarrow \infty} \frac{\sqrt{n} \sin n}{n^2 + 1}.$$

Let  $z_n = \frac{\sqrt{n} \sin n}{n^2 + 1}$ ,  $x_n = -\frac{\sqrt{n}}{n^2 + 1}$  and  $y_n = \frac{\sqrt{n}}{n^2 + 1}$ . Since  $-1 \leq \sin n \leq 1$  for all  $n \in \mathbb{N}$ , we have

$$x_n \leq z_n \leq y_n,$$

for all  $n \in \mathbb{N}$ . Moreover,

$$\lim_{n \rightarrow \infty} -\frac{\sqrt{n}}{n^2 + 1} = -\lim_{n \rightarrow \infty} \frac{\sqrt{n}}{n^2 + 1} = 0,$$

hence by the Three sequences Theorem,  $\lim_{n \rightarrow \infty} \frac{\sqrt{n \sin n}}{n^2+1} = 0$ .

#### 4. MONOTONE SEQUENCES

**Definition 4.1.** A sequence  $\{x_n\}$  is nonincreasing (nondecreasing) if and only if  $x_{n+1} \leq x_n$  ( $x_{n+1} \geq x_n$ ), for all  $n$ . A sequence  $\{x_n\}$  is decreasing (increasing) if and only if  $x_{n+1} < x_n$  ( $x_{n+1} > x_n$ ), for all  $n$ .

Nonincreasing and nondecreasing sequences are known as monotone sequences.

**Remark 4.2.** A nonincreasing sequence is always bounded from above and a nondecreasing sequence is always bounded from below by the first term. If a monotone sequence is also bounded by the other side, then it is convergent.

**Theorem 4.3.** *A monotone bounded sequence converges.*

#### Example 4.4.

(1) Let the sequence  $\{1/n\}$ . The sequence is bounded, since  $0 < 1/n < 1$  for all  $n$ , and it is decreasing, since  $1/(n+1) < 1/n$ , for all  $n$ . Hence, the sequence is convergent (as we already know, in fact this sequence converges to 0).

(2) Let the sequence  $\{2n/(1+n)\}$ . This sequence is bounded, since  $0 < 2n/(1+n) < 2$  is equivalent to  $0 < n$  and  $2n < 2n+2$  which are obviously true. Moreover, the sequence is increasing, for

$$x_{n+1} - x_n = 2(n+1)/(2+n) - 2n/(1+n) = 2/((2+n)(1+n)) > 0.$$

Hence, the sequence is convergent (as we already know, in fact this sequence converges to 2).

(3) Let a sequence  $\{x_n\}$  which is defined by the recurrence relation

$$(4.1) \quad x_{n+1} = x_n(2 - x_n), \quad n \geq 1,$$

where  $x_1$  is an arbitrary number satisfying  $0 < x_1 < 1$ . Let us see that the sequence  $\{x_n\}$  is bounded. We shall prove by induction that

$$(4.2) \quad 0 < x_n < 1, \quad \text{for all } n \geq 1.$$

For  $n = 1$  the inequality is satisfied. Suppose that the inequalities are true for the number  $n$ . We shall prove that then they are true for the number  $n+1$ . Note that the maximum of the function  $x \mapsto x(2-x)$  in the interval  $[0, 1]$  is attained at  $x = 1$ , and the minimum is attained

at 0. Hence,  $0 < x_n < 1$  implies  $0 < x_n(2 - x_n) < 1 \cdot (2 - 1) = 1$ , Thus,  $0 < x_{n+1} < 1$ . We have thus proved inequalities (4.2). We shall now prove that the sequence is increasing. Since  $x_n < 1$ ,  $2 - x_n > 1$ . Dividing (4.1) by  $x_n$  we have

$$\frac{x_{n+1}}{x_n} = 2 - x_n > 1.$$

Then,  $x_{n+1} > x_n$ , for all  $n \geq 1$ . Thus, the sequence  $\{x_n\}$  is monotone and bounded. In consequence, it has a limit  $a$ . To find  $a$ , we pass to the limit in (4.1), to get

$$\lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} x_n(2 - x_n), \quad \text{or} \quad a = a(2 - a).$$

Since  $a = 0$  is not possible because  $x_1 > 0$  and  $\{x_n\}$  is increasing, we have  $a = 1$ .

**Definition 4.5.** Let  $\{x_n\}$  be a sequence. Let  $k_1 < k_2 < \cdots < k_n < \cdots$ , be an arbitrary increasing sequence of positive integers (note that  $k_n \geq n$ ). The sequence  $\{x_{k_n}\}$ , obtained from  $\{x_n\}$  by choosing terms with numbers  $k_1, k_2, \dots, k_n, \dots$ , is called a subsequence of  $\{x_n\}$ .

**Theorem 4.6.** *If  $\lim_{n \rightarrow \infty} x_n = a$ , then any subsequence  $\{x_{k_n}\}$  converges to  $a$  as  $n \rightarrow \infty$ .*

## 5. SERIES

**Definition 5.1.** Let  $\{a_n\}$  be a sequence. The formal expression

$$a_1 + a_2 + \cdots + a_n + \cdots = \sum_{k=1}^{\infty} a_k$$

is called a series and the numbers  $a_k$  are the terms of the series. The number

$$S_n = \sum_{k=1}^n a_k$$

is the  $n$ th partial sum of the series.

Note that

$$\begin{aligned} S_1 &= a_1, \\ S_2 &= a_1 + a_2, \\ &\vdots \\ S_n &= a_1 + a_2 + \cdots + a_n. \end{aligned}$$

**Definition 5.2.** It is said that the series  $\sum_{k=1}^{\infty} a_k$  is convergent and its sum is  $S$  if and only if there is the limit

$$\lim_{n \rightarrow \infty} S_n = S.$$

If the limit does not exist or it is  $\pm\infty$ , we say that the series diverges.

**Example 5.3.** Let  $q \neq 0$ . The series

$$1 + q + q^2 + \cdots + q^n + \cdots$$

is the sum of geometric sequence with initial term 1 and ratio  $q$ . When  $q \neq 1$

$$S_n = \frac{1 - q^n}{1 - q}.$$

If  $|q| < 1$ , then  $|q|^n \rightarrow 0$  as  $n \rightarrow \infty$ , hence  $q^n \rightarrow 0$  as  $n \rightarrow \infty$  and

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \frac{1 - q^n}{1 - q} = \frac{1}{1 - q}.$$

Hence, when  $|q| < 1$ ,  $\sum_{k=1}^{\infty} q^{k-1} = \frac{1}{1-q}$ .

If  $|q| > 1$ , then  $|q^n| \rightarrow \infty$  as  $n \rightarrow \infty$ , hence  $\frac{1-q^n}{1-q}$  converges to  $\infty$  as  $n \rightarrow \infty$  when  $q > 1$ , and has no limit when  $q < 0$ . Thus, the series geometric diverges when  $|q| > 1$ .

If  $q = 1$ , then  $S_n = n$ ,  $\lim_{n \rightarrow \infty} S_n = \infty$ , and the series diverges.

If  $q = -1$ , then the series is alternate, with  $S_n = 1$  if  $n$  is odd, and  $S_n = -1$  if  $n$  is even, hence  $\{S_n\}$  has not limit (since two subsequences have different limits), and the series diverges.

### 5.1. Necessary condition of convergence.

**Theorem 5.4.** *If a series  $\sum_{k=1}^{\infty} a_k$  converges, then the sequence  $\{a_n\}$  tends to 0.*

*Proof.* Let  $S = \lim_{n \rightarrow \infty} S_n$ . Then  $S = \lim_{n \rightarrow \infty} S_{n-1}$ . Also,  $S_n - S_{n-1} = a_n$ , hence

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} (S_n - S_{n-1}) = \lim_{n \rightarrow \infty} S_n - \lim_{n \rightarrow \infty} S_{n-1} = S - S = 0.$$

□

**Corollary 5.5.** *If  $\{a_n\}$  does not converge to 0, then the series  $\sum_{n=1}^{\infty} a_n$  diverges.*

**Example 5.6.** The series

$$\frac{1}{3} + \frac{2}{5} + \frac{3}{7} + \cdots + \frac{n}{2n+1} + \cdots$$

diverges, since  $\lim_{n \rightarrow \infty} \frac{n}{2n+1} = \frac{1}{2} \neq 0$ .

**Example 5.7.** The harmonic series

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} + \cdots$$

has general term that converges to 0 but the series diverges.

**5.2. Comparison of series of positive terms.** Let two series  $\sum_{k=1}^{\infty} a_k$  and  $\sum_{k=1}^{\infty} b_k$ , with  $a_k, b_k \geq 0$ .

**Theorem 5.8.** *Suppose that  $a_k \leq b_k$  for all  $k = 1, 2, \dots$*

(1) *If  $\sum_{k=1}^{\infty} b_k$  converges, then  $\sum_{k=1}^{\infty} a_k$  converges.*

(2) *If  $\sum_{k=1}^{\infty} a_k$  diverges, then  $\sum_{k=1}^{\infty} b_k$  diverges.*

**Example 5.9.** Let the series

$$1 + \frac{1}{2^2} + \frac{1}{3^3} + \cdots + \frac{1}{n^n} + \cdots .$$

Since  $\frac{1}{n^n} \leq \frac{1}{2^n}$  for all  $n \geq 2$  and that the series  $\sum_{k=2}^{\infty} \frac{1}{2^k}$  is geometric of ratio  $\frac{1}{2}$ , the series above is convergent.

**Example 5.10.** Let the series

$$1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \cdots + \frac{1}{\sqrt{n}} + \cdots .$$

Since  $\frac{1}{n} \geq \frac{1}{\sqrt{n}}$  for all  $n \geq 1$  and that the harmonic series  $\sum_{k=1}^{\infty} \frac{1}{k}$  diverges, we have that the series above diverges.

**5.3. d'Alembert Criterion.**

**Theorem 5.11.** *Let a series  $\sum_{k=1}^{\infty} a_k$  of positive terms such that the limit of the ratio of two consecutive terms is finite, that is,*

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = L < \infty.$$

(1) *If  $L < 1$ , then the series converges.*

(2) *If  $L > 1$ , then the series diverges.*

**Example 5.12.** Consider the series

$$\sum_{k=1}^{\infty} \frac{1}{k!}.$$

Since  $\frac{n!}{(n+1)!} = \frac{1}{n+1}$  tends to 0 as  $n \rightarrow \infty$ , the series converges.

**Example 5.13.** Consider the series

$$\sum_{k=1}^{\infty} \frac{2^k}{k^2}.$$

Since  $\frac{\frac{2^{n+1}}{2^n}}{\frac{(n+1)^2}{n^2}} = 2 \frac{n^2}{(n+1)^2}$  tends to  $2 > 1$  as  $n \rightarrow \infty$ , the series diverges.

#### 5.4. Cauchy Criterion.

**Theorem 5.14.** Let a series  $\sum_{k=1}^{\infty} a_k$  of positive terms such that

$$\lim_{n \rightarrow \infty} \sqrt[n]{a_n} = L < \infty.$$

- (1) If  $L < 1$ , then the series converges.
- (2) If  $L > 1$ , then the series diverges.

**Example 5.15.** Consider the series

$$\sum_{k=1}^{\infty} \left( \frac{k}{2k+1} \right)^k.$$

Since

$$\lim_{n \rightarrow \infty} \sqrt[n]{\left( \frac{n}{2n+1} \right)^n} = \lim_{n \rightarrow \infty} \frac{n}{2n+1} = \frac{1}{2} < 1,$$

the series converges.

#### 5.5. Integral Criterion.

**Theorem 5.16.** Let a series  $\sum_{k=1}^{\infty} a_k$  of positive terms, such that

$$a_1 \geq a_2 \geq \cdots \geq a_k \geq a_{k+1} \geq \cdots,$$

and let  $f : [1, \infty) \rightarrow [0, \infty)$  be a continuous and nonincreasing function such that

$$f(1) = a_1, f(2) = a_2, \dots, f(n) = a_n, \dots$$

- (1) If the improper integral

$$\int_1^{\infty} f(x) dx$$

converges, then the series converges.

- (2) If the improper integral

$$\int_1^{\infty} f(x) dx$$

diverges, then the series diverges.



**Example 5.17.** Let the series

$$\sum_{k=1}^{\infty} \frac{1}{k^p}, \quad p > 0.$$

It is of positive terms and  $\{\frac{1}{k^p}\}$  decreases, since  $p > 0$ . We can apply the integral criterion with the function  $f(x) = \frac{1}{x^p}$ . As we know, the improper integral

$$\int_1^{\infty} \frac{1}{x^p} dx$$

converges if and only if  $p > 1$ . Hence the series converges if and only if  $p > 1$ .

### 5.6. Alternate series.

**Definition 5.18.** A series

$$a_1 - a_2 + a_3 - a_4 + \cdots,$$

where  $a_k > 0$ , for all  $k \geq 1$  is an alternate series.

**Theorem 5.19** (Theorem of Leibniz). *Let an alternate series*

$$a_1 - a_2 + a_3 - a_4 + \cdots,$$

*such that*

$$a_1 > a_2 > \cdots > a_k > \cdots$$

*and*

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

*Then the series converges, its sum  $S$  is positive, and  $S < a_1$ .*

**Remark 5.20.** Let an alternate series satisfying the assumptions of Leibniz's Theorem,

$$a_1 - a_2 + a_3 - a_4 + \cdots.$$

Let  $N \geq 1$  be an integer and consider the alternate series

$$a_{N+1} - a_{N+2} + \cdots.$$

By the theorem above, the series converges. If  $T_{N+1}$  denotes its sum, then  $T_{N+1} > 0$  and  $T_{N+1} < a_{N+1}$ . Since

$$a_1 - a_2 + a_3 - a_4 + \cdots = S_N + (-1)^{N+2} (a_{N+1} - a_{N+2} + \cdots),$$

we have that

$$S - S_N = (-1)^{N+2} T_{N+1}.$$

If  $N$  is odd, then

$$0 > S - S_N = -T_N > -a_{N+1},$$

and if  $N$  is even, then

$$0 < S - S_N = T_N < a_{N+1}.$$

Hence the error in the approximation of the alternate series by truncating the series to  $N$  summands is less than  $a_{N+1}$ , that is,

$$|S - S_N| < a_{N+1}.$$

Moreover, if  $N$  is odd, the approximation is from above, and if  $N$  is even it is from below.

**Example 5.21.** The series

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots$$

is alternate, and convergent according to Leibniz's Theorem. Its sum,  $S$ , is positive and less than 1. What is the error if the correct sum of the series is estimated as

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} = 0.7080\dots?$$

Use  $|S - S_5| < \frac{1}{5+1} = 0.1666$ . Since  $N = 5$  is odd, we get  $0.7080 - 0.1666 = 0.5414 < S < 0.7080$ .

### 5.7. Series of positive and negative terms.

**Definition 5.22.** The series  $\sum_{k=1}^{\infty} a_k$  is absolutely convergent iff  $\sum_{k=1}^{\infty} |a_k|$  converges. If  $\sum_{k=1}^{\infty} a_k$  converges but  $\sum_{k=1}^{\infty} |a_k|$  diverges, then the series  $\sum_{k=1}^{\infty} a_k$  converges conditionally (or it is conditionally convergent).

**Example 5.23.** The series  $\sum_{k=1}^{\infty} \frac{(-1)^k}{k}$  converges conditionally.

The series  $\sum_{k=1}^{\infty} \frac{(-1)^k}{k^2}$  converges absolutely.

**Theorem 5.24.** If  $\sum_{k=1}^{\infty} a_k$  converges absolutely, then it converges.

With finite sums, the order of the summands does not influence the result. We wonder whether this is also true with infinite sums.

**Definition 5.25.** Given the series  $\sum_{k=1}^{\infty} a_k$  and a bijective mapping  $\sigma$  de  $\{1, 2, \dots\}$  to  $\{1, 2, \dots\}$ , we say that the series  $\sum_{k=1}^{\infty} a_{\sigma(k)}$  is a rearrangement of  $\sum_{k=1}^{\infty} a_k$ .

**Example 5.26.** The mapping  $\sigma$  given by

$$\begin{aligned} 1 &\mapsto 1 \\ 2 &\mapsto 3 \\ 3 &\mapsto 2 \\ 4 &\mapsto 5 \\ 5 &\mapsto 4 \\ &\vdots \end{aligned}$$

rearranges the series  $a_1 + a_2 + a_3 + \dots$  into  $a_1 + a_3 + a_2 + a_5 + a_4 + \dots$ . For instance,  $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \frac{1}{8} + \dots$  transforms into  $1 + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} - \frac{1}{4} + \frac{1}{7} - \dots$ .

Note however that  $a_1 + a_2 + a_4 + a_6 + \dots$  is not a rearrangement, since some terms are missing not it is  $a_1 + a_2 + a_2 + a_3 + a_3 + \dots$ , since some terms are repeated (in both case  $\sigma$  is not bijective).

Considering again the series  $\sum_{k=1}^{\infty} a_k = 1 - \frac{1}{2} + \frac{1}{3} - \dots$ , divide its term by 2 and intercalate zeroes, so we get a new series  $\sum_{k=1}^{\infty} b_k$ . If the initial series converges to  $S$ , then clearly the new series converges to  $\frac{S}{2}$ . Adding both series, we get another one which sum is  $S + \frac{S}{2} = \frac{3S}{2}$ .

Here is a scheme of the operations:

$$\begin{aligned} \sum_{k=1}^{\infty} a_k &= 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \frac{1}{8} + \dots \\ \sum_{k=1}^{\infty} b_k &= 0 + \frac{1}{2} + 0 - \frac{1}{4} + 0 + \frac{1}{6} + 0 - \frac{1}{8} + 0 \dots \\ \sum_{k=1}^{\infty} (a_k + b_k) &= 1 + 0 + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} + 0 + \frac{1}{7} - \frac{1}{4} + \dots \\ &= 1 + \frac{1}{3} - \frac{1}{2} + \frac{1}{5} - \frac{1}{4} + \frac{1}{7} - \dots \end{aligned}$$

The last line is a rearrangement of the intial series  $1 - \frac{1}{2} + \frac{1}{3} - \dots$ , chich we have proved to converge to a different limit,  $\frac{3S}{2}$ .

Rearrangements have no effect when the series is absolutely convergent.

**Theorem 5.27.** *Let  $\sum_{k=1}^{\infty} a_k$  an absolutely convergent series with sum  $S$ . Then the series  $\sum_{k=1}^{\infty} a_{\sigma(k)}$  converges to  $S$  for any rearrangement  $\sigma$ .*