

## 8 Sequences and series: Review from Calculus 2

### 8.1 Sequences

Let  $Y$  be a set. A *sequence*  $(y_1, y_2, y_3, \dots)$  in  $Y$  is a function

$$\begin{array}{ccc} \mathbb{Z}_{>0} & \longrightarrow & Y \\ n & \longmapsto & y_n \end{array}$$

Let  $Y$  be a set with a partial order  $\leq$  and let  $(y_1, y_2, y_3, \dots)$  be a sequence in  $Y$ .

- The sequence  $(y_1, y_2, y_3, \dots)$  is *increasing* if  $(y_1, y_2, y_3, \dots)$  satisfies

$$\text{if } i \in \mathbb{Z}_{>0} \quad \text{then } y_i \leq y_{i+1}.$$

- The sequence  $(y_1, y_2, y_3, \dots)$  is *decreasing* if  $(y_1, y_2, y_3, \dots)$  satisfies

$$\text{if } i \in \mathbb{Z}_{>0} \quad \text{then } y_i \geq y_{i+1}.$$

- The sequence  $(y_1, y_2, y_3, \dots)$  is *monotone* if it is increasing or decreasing.

Let  $Y$  be a metric space and let  $(y_1, y_2, y_3, \dots)$  be a sequence in  $Y$ .

- The sequence  $(y_1, y_2, y_3, \dots)$  is *bounded* if the set  $\{y_1, y_2, y_3, \dots\}$  is bounded.
- The sequence  $(y_1, y_2, y_3, \dots)$  is *Cauchy* if  $(y_1, y_2, \dots)$  satisfies:

$$\text{if } \varepsilon \in \mathbb{R}_{>0} \text{ then there exists } N \in \mathbb{Z}_{>0} \text{ such that if } m, n \in \mathbb{Z}_{\geq N} \text{ then } d(y_m, y_n) < \varepsilon.$$

- Let  $\ell \in Y$ . The sequence  $(y_1, y_2, y_3, \dots)$  *converges to*  $\ell$  if

$$\lim_{n \rightarrow \infty} y_n = \ell$$

i.e., if  $(y_1, y_2, y_3, \dots)$  satisfies

$$\text{if } \varepsilon \in \mathbb{R}_{>0} \text{ then there exists } N \in \mathbb{Z}_{>0} \text{ such that if } n \in \mathbb{Z}_{\geq N} \text{ then } d(y_n, \ell) < \varepsilon.$$

- The sequence  $(y_1, y_2, \dots)$  *converges in*  $Y$  if there exists  $\ell \in Y$  such that  $(y_1, y_2, \dots)$  converges to  $\ell$ .
- The sequence  $(y_1, y_2, \dots)$  *diverges in*  $Y$  if there does not exist  $\ell \in Y$  such that  $(y_1, y_2, \dots)$  converges to  $\ell$ .

Let  $(y_1, y_2, y_3, \dots)$  be a sequence in  $\mathbb{R}$ .

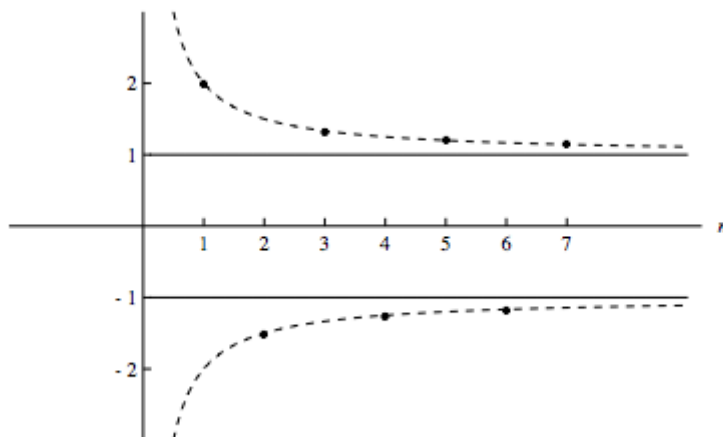
- The *supremum* of  $(y_1, y_2, y_3, \dots)$  is  $\sup\{y_1, y_2, y_3, \dots\}$ .
- The *infimum* of  $(y_1, y_2, y_3, \dots)$  is  $\inf\{y_1, y_2, y_3, \dots\}$ .
- The *upper limit* or *limsup* of  $(y_1, y_2, y_3, \dots)$  is

$$\limsup y_n = \lim_{n \rightarrow \infty} (\sup\{y_n, y_{n+1}, \dots\}).$$

- The *lower limit* or *liminf* of  $(y_1, y_2, y_3, \dots)$  is

$$\liminf y_n = \lim_{n \rightarrow \infty} (\inf\{y_n, y_{n+1}, \dots\}).$$

*Example.* If  $y_n = (-1)^n(1 - \frac{1}{n})$  then  $\limsup y_n = 1$  and  $\liminf y_n = -1$ .



## 8.2 Series

Let  $X$  be a topological group with operation addition and let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $X$ .

- The *series*  $\sum_{n=1}^{\infty} a_n$  is the sequence  $(s_1, s_2, s_3, \dots)$ ,

where  $s_k = a_1 + a_2 + \dots + a_k$ . Write  $\sum_{n=1}^{\infty} a_n = \ell$  if  $\lim_{n \rightarrow \infty} s_n = \ell$ .

- The series  $\sum_{n=1}^{\infty} a_n$  *converges in  $X$*  if the sequence  $(s_1, s_2, s_3, \dots)$  converges in  $X$ .
- The series  $\sum_{n=1}^{\infty} a_n$  *diverges in  $X$*  if the sequence  $(s_1, s_2, s_3, \dots)$  diverges in  $X$ .

**Theorem 8.1.** (*Root and ratio tests*) Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$ .

(a) If  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a < 1$  then  $\sum_{n=1}^{\infty} |a_n|$  converges in  $\mathbb{R}$ .

(b) If  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a > 1$  then  $\sum_{n=1}^{\infty} |a_n|$  diverges in  $\mathbb{R}$ .

(c) If  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a < 1$  then  $\sum_{n=1}^{\infty} |a_n|$  converges in  $\mathbb{R}$ .

(d) If  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a > 1$  then  $\sum_{n=1}^{\infty} |a_n|$  diverges in  $\mathbb{R}$ .

### 8.3 Absolute convergence

**Proposition 8.2.** Let  $\mathbb{K}$  be  $\mathbb{R}$  or  $\mathbb{C}$  and let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{K}$ .

$$\text{If } \sum_{n=1}^{\infty} |a_n| \text{ converges in } \mathbb{R}_{\geq 0} \quad \text{then} \quad \sum_{n=1}^{\infty} a_n \text{ converges in } \mathbb{K}.$$

Let  $\mathbb{K}$  be  $\mathbb{R}$  or  $\mathbb{C}$  and let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{K}$ .

- The series  $\sum_{n=1}^{\infty} a_n$  converges absolutely in  $\mathbb{K}$  if  $\sum_{n=1}^{\infty} |a_n|$  converges in  $\mathbb{R}_{\geq 0}$ .
- The series  $\sum_{n=1}^{\infty} a_n$  converges conditionally in  $\mathbb{K}$  if

$$\sum_{n=1}^{\infty} |a_n| \text{ diverges in } \mathbb{R}_{\geq 0} \quad \text{and} \quad \sum_{n=1}^{\infty} a_n \text{ converges in } \mathbb{K}.$$

**Proposition 8.3.**

(a) Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{C}$  which converges absolutely in  $\mathbb{C}$ .

$$\text{Let } a = \sum_{n=1}^{\infty} a_n. \quad \text{Then every rearrangement of } \sum_{n=1}^{\infty} a_n \text{ converges to } a.$$

(b) Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$  which converges conditionally in  $\mathbb{R}$ .

$$\text{If } \ell \in \mathbb{R} \quad \text{then there exists a rearrangement of } \sum_{n=1}^{\infty} a_n \text{ which converges to } \ell.$$

### 8.4 Radius of convergence

Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{C}$  and let

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots \quad (\text{an element of } \mathbb{C}[[x]]).$$

The radius of convergence of  $\sum_{n=0}^{\infty} a_n x^n$  is

$$\text{ROC} \left( \sum_{n=0}^{\infty} a_n x^n \right) = \sup \left\{ |r| \mid r \in \mathbb{C} \text{ and } \sum_{n=0}^{\infty} a_n r^n \text{ converges} \right\}.$$

The following proposition is what ensures that the knowledge of  $\text{ROC} \left( \sum_{n=0}^{\infty} a_n x^n \right)$  is useful.

**Proposition 8.4.** Let  $(a_0, a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$  or  $\mathbb{C}$ . Let  $r, s \in \mathbb{C}$  and

$$\text{assume } \sum_{n=0}^{\infty} a_n s^n \text{ converges.} \quad \text{If } |r| < |s| \quad \text{then } \sum_{n=0}^{\infty} a_n |r|^n \text{ converges.}$$

**Proposition 8.5.** (*Leibniz's theorem*) If  $(a_1, a_2, a_3, \dots)$  is a decreasing sequence in  $\mathbb{R}_{\geq 0}$

$$\text{such that } \lim_{n \rightarrow \infty} a_n = 0 \quad \text{then} \quad \sum_{n=1}^{\infty} (-1)^n a_n \text{ converges.}$$

The favorite example here is  $(a_1, a_2, \dots) = (1, \frac{1}{2}, \frac{1}{3}, \dots)$ , which has

$$\sum_{i=1}^{\infty} (-1)^{n-1} \frac{1}{n} = \log 2 \quad \text{and} \quad \sum_{i=1}^{\infty} |(-1)^{n-1} \frac{1}{n}| = \sum_{i=1}^{\infty} \frac{1}{n} \text{ diverges.}$$

## 8.5 Harmonic series and the Riemann zeta function

Let  $s \in \mathbb{C}$ . The *Riemann zeta function* at  $s$  is

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}.$$

The *harmonic series* is  $\zeta(1)$ . A *p-series* is  $\zeta(p)$  for  $p \in \mathbb{R}_{>0}$ .

**Theorem 8.6.** Assume  $p \in \mathbb{R}_{>0}$ . Then

$$\zeta(p) \text{ converges if and only if } p \in \mathbb{R}_{>1}.$$

*Proof. Case 1:  $p = 1$ .* In this case  $\zeta(1) = \sum_{n=1}^{\infty} \frac{1}{n}$  diverges since

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \underbrace{\frac{1}{3} + \frac{1}{4}} + \underbrace{\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}} + \dots > 1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots.$$

*Case 2:  $p \in \mathbb{R}_{<1}$ .* Then  $\zeta(p) = \sum_{n=1}^{\infty} \frac{1}{n^p}$  diverges since

$$\sum_{n=1}^{\infty} \frac{1}{n^p} = 1 + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \dots > 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots.$$

*Case 3:  $p \in \mathbb{R}_{>1}$ .* Then  $\zeta(p) = \sum_{n=1}^{\infty} \frac{1}{n^p}$  converges since

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{1}{n^p} &= 1 + \underbrace{\frac{1}{2^p} + \frac{1}{3^p}} + \underbrace{\frac{1}{4^p} + \frac{1}{5^p} + \frac{1}{6^p} + \frac{1}{7^p}} + \dots \\ &< 1 + \frac{2}{2^p} + \frac{4}{4^p} + \frac{8}{8^p} + \dots \\ &= 1 + \frac{1}{2^{p-1}} + \frac{1}{4^{p-1}} + \frac{1}{8^{p-1}} + \dots \\ &= 1 + \frac{1}{2^{p-1}} + \left(\frac{1}{2^{p-1}}\right)^2 + \left(\frac{1}{2^{p-1}}\right)^3 + \dots \\ &= \frac{1}{1 - \frac{1}{2^{p-1}}} = \frac{2^{p-1}}{2^{p-1} - 1}. \end{aligned}$$

□

1. (contractive sequences) Let  $Y$  be a metric space and let  $(y_1, y_2, y_3, \dots)$  be a sequence in  $Y$ . The sequence  $(y_1, y_2, y_3, \dots)$  is *contractive* if  $(y_1, y_2, \dots)$  satisfies: There exists  $\alpha \in (0, 1)$  such that

$$\text{if } i \in \mathbb{Z}_{>0} \quad \text{then} \quad d(y_i, y_{i+1}) \leq \alpha d(y_{i-1}, y_i).$$

Show that ?????????

## 8.6 Some proofs

**Theorem 8.7.** Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$ .

- (a) If  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a < 1$  then  $\sum_{n=1}^{\infty} |a_n|$  converges.
- (b) If  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a > 1$  then  $\sum_{n=1}^{\infty} |a_n|$  diverges.
- (c) If  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a < 1$  then  $\sum_{n=1}^{\infty} |a_n|$  converges.
- (d) If  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a > 1$  then  $\sum_{n=1}^{\infty} |a_n|$  diverges.

*Proof.*

- (a) Assume  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a < 1$ .

Let  $\varepsilon \in \mathbb{R}_{>0}$  be such that  $a + \varepsilon < 1$ .

Since  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  there exists  $N \in \mathbb{Z}_{>0}$  such that if  $n \in \mathbb{Z}_{\geq N}$  then  $\frac{|a_{n+1}|}{|a_n|} < a + \varepsilon$ .

Then

$$\begin{aligned} \sum_{n=0}^{\infty} |a_n| &= |a_0| + |a_1| + \dots + |a_N| + |a_{N+1}| + |a_{N+2}| + \dots \\ &= |a_0| + \dots + |a_N| + |a_{N+1}| + |a_{N+1}| \left( \frac{|a_{N+2}|}{|a_{N+1}|} \right) + |a_{N+1}| \left( \frac{|a_{N+2}|}{|a_{N+1}|} \right) \left( \frac{|a_{N+3}|}{|a_{N+2}|} \right) + \dots \\ &< |a_0| + \dots + |a_N| + |a_{N+1}| + |a_{N+1}|(a + \varepsilon) + |a_{N+1}|(a + \varepsilon)^2 + \dots \\ &= |a_0| + \dots + |a_N| + |a_{N+1}|(1 + (a + \varepsilon) + (a + \varepsilon)^2 + \dots) \\ &= |a_0| + \dots + |a_N| + |a_{N+1}| \left( \frac{1}{1 - (a + \varepsilon)} \right). \end{aligned}$$

Then, since  $a + \varepsilon < 1$ ,  $\sum_{n=0}^{\infty} |a_n|$  converges.

- (b) Assume  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  exists and  $a > 1$ .

Let  $\varepsilon \in \mathbb{R}_{>0}$  be such that  $a + \varepsilon > 1$ .

Since  $\lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = a$  there exists  $N \in \mathbb{Z}_{>0}$  such that if  $n \in \mathbb{Z}_{\geq N}$  then  $\frac{|a_{n+1}|}{|a_n|} < a - \varepsilon$ .

Then

$$\begin{aligned} \sum_{n=0}^{\infty} |a_n| &= |a_0| + |a_1| + \dots + |a_N| + |a_{N+1}| + |a_{N+2}| + \dots \\ &= |a_0| + \dots + |a_N| + |a_{N+1}| + |a_{N+1}| \left( \frac{|a_{N+2}|}{|a_{N+1}|} \right) + |a_{N+1}| \left( \frac{|a_{N+2}|}{|a_{N+1}|} \right) \left( \frac{|a_{N+3}|}{|a_{N+2}|} \right) + \dots \\ &= |a_0| + \dots + |a_N| + |a_{N+1}| + |a_{N+1}|(a - \varepsilon) + |a_{N+1}|(a - \varepsilon)^2 + \dots \\ &> |a_0| + \dots + |a_N| + |a_{N+1}|(1 + (a - \varepsilon) + (a - \varepsilon)^2 + \dots) \\ &> |a_0| + \dots + |a_N| + |a_{N+1}|(1 + 1 + 1 + \dots). \end{aligned}$$

So  $\sum_{n=0}^{\infty} |a_n|$  diverges.

(c) Assume  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a < 1$ .

Let  $\varepsilon \in \mathbb{R}_{>0}$  be such that  $a + \varepsilon < 1$ .

Since  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  there exists  $N \in \mathbb{Z}_{>0}$  such that if  $n \in \mathbb{Z}_{\geq N}$  then  $|a_n|^{1/n} < a + \varepsilon$ .

Then

$$\begin{aligned} \sum_{n=0}^{\infty} |a_n| &= |a_0| + |a_1| + \cdots + |a_N| + |a_{N+1}| + |a_{N+2}| + \cdots \\ &= |a_0| + \cdots + |a_N| + (|a_{N+1}|^{1/(N+1)})^{N+1} + (|a_{N+2}|^{1/(N+2)})^{N+2} + \cdots \\ &< |a_0| + \cdots + |a_N| + (a + \varepsilon)^{N+1} + (a + \varepsilon)^{N+2} + \cdots \\ &= |a_0| + \cdots + |a_N| + (a + \varepsilon)^{N+1} (1 + (a + \varepsilon) + (a + \varepsilon)^2 + \cdots) \\ &= |a_0| + \cdots + |a_N| + (a + \varepsilon)^{N+1} \left( \frac{1}{1 - (a + \varepsilon)} \right). \end{aligned}$$

Then, since  $a + \varepsilon < 1$ ,  $\sum_{n=0}^{\infty} |a_n|$  converges.

(d) Assume  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  exists and  $a > 1$ .

Let  $\varepsilon \in \mathbb{R}_{>0}$  be such that  $a + \varepsilon > 1$ .

Since  $\lim_{n \rightarrow \infty} |a_n|^{1/n} = a$  there exists  $N \in \mathbb{Z}_{>0}$  such that if  $n \in \mathbb{Z}_{\geq N}$  then  $|a_n|^{1/n} < a - \varepsilon$ .

Then

$$\begin{aligned} \sum_{n=0}^{\infty} |a_n| &= |a_0| + |a_1| + \cdots + |a_N| + |a_{N+1}| + |a_{N+2}| + \cdots \\ &= |a_0| + \cdots + |a_N| + (|a_{N+1}|^{1/(N+1)})^{N+1} + (|a_{N+2}|^{1/(N+2)})^{N+2} + \cdots \\ &> |a_0| + \cdots + |a_N| + (a - \varepsilon)^{N+1} + (a - \varepsilon)^{N+2} + \cdots \\ &= |a_0| + \cdots + |a_N| + (a - \varepsilon)^{N+1} (1 + (a - \varepsilon) + (a - \varepsilon)^2 + \cdots) \\ &> |a_0| + \cdots + |a_N| + (a - \varepsilon)^{N+1} (1 + 1 + 1 + \cdots). \end{aligned}$$

So  $\sum_{n=0}^{\infty} |a_n|$  diverges.

□

**Proposition 8.8.** *Let  $(a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$  or  $\mathbb{C}$ .*

$$\text{If } \sum_{n=1}^{\infty} |a_n| \text{ converges} \quad \text{then} \quad \sum_{n=1}^{\infty} a_n \text{ converges.}$$

*Proof.*

Assume that  $\sum_{n=0}^{\infty} |a_n|$  converges.

To show:  $\sum_{n=0}^{\infty} a_n$  converges.

Let  $A_n = |a_0| + |a_1| + \cdots + |a_n|$  and  $s_n = a_0 + a_1 + \cdots + a_n$ .

Since  $\sum_{n=0}^{\infty} |a_n| = (A_0, A_1, \dots)$  converges, the sequence  $(A_0, A_1, \dots)$  is Cauchy.

Let  $m, n \in \mathbb{Z}_{\geq 0}$  with  $m \leq n$ .

Since

$$|s_n - s_m| = |a_{m+1} + \cdots + a_n| \leq |a_{m+1}| + \cdots + |a_n| = |A_n - A_m|,$$

the sequence  $(s_0, s_1, \dots)$  is Cauchy.

Since Cauchy sequences converge in  $\mathbb{R}$  and  $\mathbb{C}$  (in any complete metric space),

the sequence  $(s_0, s_1, \dots) = \sum_{n=1}^{\infty} a_n$  converges.

□

**Proposition 8.9.** *Let  $(a_0, a_1, a_2, a_3, \dots)$  be a sequence in  $\mathbb{R}$  or  $\mathbb{C}$ . Let  $r, s \in \mathbb{C}$  and*

$$\text{assume } \sum_{n=0}^{\infty} a_n s^n \text{ converges. If } |r| < |s| \text{ then } \sum_{n=0}^{\infty} a_n |r|^n \text{ converges.}$$

*Proof.*

Since  $\sum_{n=0}^{\infty} a_n s^n$  converges,  $\lim_{n \rightarrow \infty} |a_n s^n| = 0$ .

Let  $\varepsilon \in \mathbb{R}_{>0}$ .

Then there exists  $N \in \mathbb{Z}_{>0}$  such that if  $n \in \mathbb{Z}_{\geq N}$  then  $|a_n s^n| < \varepsilon$ .

Then

$$\begin{aligned} \sum_{n=0}^{\infty} |a_n r^n| &= |a_0| + |a_1 r| + \cdots + |a_N r^N| + |a_{N+1} r^{N+1}| + \cdots \\ &= |a_0| + \cdots + |a_N r^N| + |a_{N+1} s^{N+1}| \left| \frac{r^{N+1}}{s^{N+1}} \right| + |a_{N+2} s^{N+2}| \left| \frac{r^{N+2}}{s^{N+2}} \right| + \cdots \\ &< |a_0| + \cdots + |a_N r^N| + \varepsilon \left| \frac{r^{N+1}}{s^{N+1}} \right| + \varepsilon \left| \frac{r^{N+2}}{s^{N+2}} \right| + \cdots \\ &= |a_0| + \cdots + |a_N r^N| + \varepsilon \left| \frac{r^{N+1}}{s^{N+1}} \right| \left( 1 + \left| \frac{r}{s} \right| + \left| \frac{r^2}{s^2} \right| + \cdots \right) \\ &= |a_0| + |a_1 r| + \cdots + |a_N r^N| + \varepsilon \left| \frac{r^{N+1}}{s^{N+1}} \right| \left( \frac{1}{1 - \left| \frac{r}{s} \right|} \right). \end{aligned}$$

Thus, since  $|r| < |s|$ ,  $\sum_{n=0}^{\infty} |a_n r^n|$  converges.

So, by the previous Proposition,  $\sum_{n=0}^{\infty} a_n |r|^n$  converges.



□

**Proposition 8.10.** (*Leibniz's theorem*) If  $(a_1, a_2, a_3, \dots)$  is a decreasing sequence in  $\mathbb{R}_{\geq 0}$

such that  $\lim_{n \rightarrow \infty} a_n = 0$  then  $\sum_{n=1}^{\infty} (-1)^n a_n$  converges.

*Proof.*

Assume  $(a_0, a_1, \dots)$  is a sequence in  $\mathbb{R}_{\geq 0}$ ,  $\lim_{n \rightarrow \infty} a_n = 0$  and if  $n \in \mathbb{Z}_{\geq 0}$  then  $a_n \geq a_{n+1}$ .

To show:  $\sum_{n=0}^{\infty} (-1)^{n-1} a_n = a_1 - a_2 + a_3 - a_4 + a_5 - \dots$  converges.

Let

$$s_{2m} = (a_1 - a_2) + (a_3 - a_4) + \dots + (a_{2m-1} - a_{2m}).$$

Then  $s_{2m} \leq s_{2(m+1)}$ .

Since  $s_{2m} = a_1 - (a_2 - a_3) - (a_4 - a_5) - \dots - (a_{2m-2} - a_{2m-1}) - a_{2m}$ , then  $s_{2m} \leq a_1$ .

So the sequence  $(s_2, s_4, s_6, \dots)$  is increasing and bounded above.

So  $\lim_{m \rightarrow \infty} s_{2m}$  exists.

Let  $\ell = \lim_{m \rightarrow \infty} s_{2m}$ .

Let  $s_{2m+1} = s_{2m} + a_{2m+1}$ .

Then

$$\lim_{m \rightarrow \infty} s_{2m+1} = \lim_{m \rightarrow \infty} s_{2m} + \lim_{m \rightarrow \infty} a_{2m+1} = \ell + 0 = \ell.$$

So  $\lim_{m \rightarrow \infty} s_m = \ell$ .

So  $\sum_{n=0}^{\infty} (-1)^{n-1} a_n = \ell$ .

□