

Start with an INFINITE SERIES $\sum_{n=1}^{\infty} a_n$. Think of it as

$$\sum_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \dots + a_n + \dots$$

the sum keeps on going and going - it is formal.

Then form its corresponding sequence $\{s_N\}_{N=1}^{\infty}$ of partial sums where

$$s_N = \sum_{n=1}^N a_n = a_1 + a_2 + a_3 + \dots + a_N \quad \longleftrightarrow \quad \text{the sum stops at } N.$$

Then

$$\sum_{n=1}^{\infty} a_n \text{ converges to } a \quad \longleftrightarrow \quad \lim_{N \rightarrow \infty} \sum_{n=1}^N a_n = a \quad \longleftrightarrow \quad \lim_{N \rightarrow \infty} s_N = a$$

and

$$\sum_{n=1}^{\infty} a_n \text{ diverges} \quad \longleftrightarrow \quad \lim_{N \rightarrow \infty} \sum_{n=1}^N a_n \text{ DNE} \quad \longleftrightarrow \quad \lim_{N \rightarrow \infty} s_N \text{ DNE.}$$

Remark: $k=1$, doesn't matter where start

Algebraic Properties of Series

Let $\sum a_n$ and $\sum b_n$ be convergent series. Let c be a real number.

Then the following series converge: $\sum (ca_n)$ and $\sum (a_n + b_n)$ and $\sum (a_n - b_n)$.

Furthermore, they converge to what they should converge to, i.e.

$$\sum (ca_n) = c \left(\sum a_n \right) \quad \text{and} \quad \sum (a_n + b_n) = \left(\sum a_n \right) + \left(\sum b_n \right) \quad \text{and} \quad \sum (a_n - b_n) = \left(\sum a_n \right) - \left(\sum b_n \right)$$

kinda like a distributive property