In this handout: $\sum a_n$ is an <u>arbitrary-termed series</u> (i.e. $-\infty < a_n < \infty$).

Definitions

$$\sum a_n \text{ is } \underline{\text{absolutely convergent}} \iff \left[\sum |a_n| \text{ converges} \right] \\
\sum a_n \text{ is } \underline{\text{conditionally convergent}} \iff \left[\sum |a_n| \text{ diverges} \right] \\
\sum a_n \text{ is } \underline{\text{divergent}} \iff \left[\sum a_n \text{ diverges} \right]$$

Summarizing:

By definition, $\sum a_n$ is		$\sum a_n $		$\sum a_n$
absolutely convergent	if and only if	converges		
conditionally convergent	if and only if	diverges	and	converges
divergent	if and only if			diverges

Big Important Theorem

If $\sum |a_n|$ converges, then $\sum a_n$ converges.

So we get for free:

If
$$\sum a_n$$
 diverges, then $\sum |a_n|$ diverges.

Combining the Definition and Big Important Theorem we get						
If $\sum a_n$ is		$\sum a_n $		$\sum a_n$		
absolutely convergent	then	converges	$\xrightarrow{\text{so get}}$	converges		
conditionally convergent	then	diverges	and	converges		
divergent	then	diverges	so get	diverges		

So each arbitrary-termed series $\sum a_n$ is one, and only one, of the three possibilities:

- absolutely convergent
- conditionally convergent
- divergent

Ratio Test & Root Test (for an arbitrary-termed series $\sum a_n$).

For the Ratio Test, set
$$\rho := \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|.$$
 For the Root Test, set
$$\rho := \lim_{n \to \infty} \sqrt[n]{|a_n|} \stackrel{\text{note}}{=} \lim_{n \to \infty} |a_n|^{\frac{1}{n}}.$$

Then

$$0 \le \rho < 1$$
 \Longrightarrow $\sum a_n$ converges absolutely $\rho = 1$ \Longrightarrow test is inconclusive (the test doesn't tell us anything) $1 < \rho \le \infty$ \Longrightarrow $\sum a_n$ diverges (by the nth-term test for divergence).