

Q state and prove the Cauchy Integral Test?

Ans Cauchy-Integral Test:

Improper integrals: Integrals of the form  $\int_a^{\infty} f(x) dx$

where  $a \in \mathbb{R}$  are called improper integrals

Let  $F(t) = \int_a^t f(x) dx$  for  $a \leq t < \infty$

If  $\lim_{t \rightarrow \infty} F(t)$  exists and is equal to  $l \in \mathbb{R}$ , the improper

integral  $\int_a^{\infty} f(x) dx$  is said to converge to  $l$ , otherwise

it is called a divergent integral.

Theorem: Let  $f(x)$  be a non-negative monotonically decreasing integrable function on  $[1, \infty)$ .

Then the series  $\sum_{n=1}^{\infty} f(n)$  and the improper integral

$\int_1^{\infty} f(x) dx$  converge or diverge together i.e.,

the series  $\sum f(n)$  converges or diverges according

as the integral  $\int_1^n f(x) dx$  tends to a finite limit or diverges to  $\infty$  as  $n \rightarrow \infty$ .

Proof: Since  $f(x)$  is non-negative on  $[1, \infty)$

therefore  $f(x) \geq 0 \quad \forall x \geq 1$

i.e. the series  $\sum_{n=1}^{\infty} f(n)$  is non-negative terms

For any  $n \in [1, \infty[$ , we can find  $n \in \mathbb{N}$  such that

$$n \leq x \leq n+1$$

Since  $f$  is monotonically decreasing on  $[1, \infty)$

therefore, we have

$$f(n) \geq f(x) \geq f(n+1) \text{ if } n \leq x \leq n+1$$

$$\int_n^{n+1} f(x) dx \geq \int_n^{n+1} f(n+1) dx = f(n+1)$$

$$f(n) \geq \int_n^{n+1} f(x) dx \geq f(n+1)$$