

Que. Show that the series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ ($p > 0$)
is convergent if $p > 1$ and divergent
if $p \leq 1$

Solution:- Using Cauchy's Integral Test.

$$\text{Let } a_n = \frac{1}{n^p} \quad \text{and } a(x) = \frac{1}{x^p}$$

$$\text{So that } a(n) = a_n \quad \forall n \in \mathbb{N}$$

Since, for $x \geq 1$, $a(x)$ is non-negative,
integrable and a decreasing function of x .

$$\text{Now, } \lim_{t \rightarrow \infty} \int_1^t a(x) dx = \lim_{t \rightarrow \infty} \int_1^t \frac{1}{x^p} dx$$

$$\therefore \int_1^t x^{-p} dx = \frac{1}{(-p+1)} \left[x^{-p+1} \right]_1^t \quad \text{if } p \neq 1$$

$$\int_1^t \frac{dx}{x} = |\log x|_1^t \quad \text{if } p=1$$

$$\int_1^t a(x) dx = \int_1^t x^{-p} dx = \frac{1}{1-p} \left[t^{1-p} - 1 \right]_1^t$$

$$= (\log t - \log 1)_{p=1}$$

$$\text{Now, } \lim_{t \rightarrow \infty} \int_1^t a(x) dx = \begin{cases} \frac{1}{1-p} \left[\lim_{t \rightarrow \infty} (t^{1-p} - 1) \right] & \text{if } p \neq 1 \\ \lim_{t \rightarrow \infty} \log t & \text{if } p = 1 \end{cases}$$

$\because \log 1 = 0$

$$= \begin{cases} \frac{1}{1-p} (\infty^{1-p} - 1) = \infty & \text{if } p < 1 \\ \frac{1}{1-p} (0 - 1) = \frac{1}{p-1} & \text{if } p > 1 \\ \log \infty = \infty & \text{if } p = 1 \end{cases}$$

So, hence

$$\lim_{t \rightarrow \infty} \int_1^t a(x) dx = \infty \quad \text{if } p \leq 1$$

and

$$\lim_{t \rightarrow \infty} \int_1^t a(x) dx = \frac{1}{p-1} \quad \text{if } p > 1$$

It follows that the improper integral $\int_1^{\infty} a(x) dx$ is convergent if $p > 1$ and divergent if $p \leq 1$.

Hence, by Cauchy's integral test,

$\sum_{n=1}^{\infty} \frac{1}{n^p}$ is convergent if $p > 1$ and divergent if $p \leq 1$.