

① Given $\sum_{l=1}^{\infty} a_l$ suppose there is $r \in \mathbb{R}$, $0 \leq r < 1$ and $M \in \mathbb{N}$ such that $\forall l \geq M \quad |a_l|^{1/l} < r$
 Prove $\sum_{l=1}^{\infty} a_l$ converges

Proof: by assumption $\forall l \geq M \quad |a_l| \leq r^l$

therefore $\sum_{l=1}^{\infty} |a_l|$ converges by comparison with the geometric series $\sum_{l=1}^{\infty} r^l$, which converges since $0 \leq r < 1$

Therefore $\sum_{l=1}^{\infty} a_l$ converges absolutely

Note that here we are assuming the more general version of the comparison test only requiring $\forall l \geq M \quad 0 \leq a_l \leq b_l$

and not $\forall l \geq 1 \quad 0 \leq a_l \leq b_l$. See problem ② below

for a proof that "the first M terms" of a series do not affect the convergence of a series.

② $\forall M \in \mathbb{N} \quad \sum_{l=1}^{\infty} a_l$ converges $\Leftrightarrow \sum_{l=M}^{\infty} a_l$ converges

Proof: let $s_n = \sum_{l=1}^n a_l$, $t_n = \sum_{l=M}^n a_l$ (for $n \geq M$)

then $s_n = \underbrace{a_1 + a_2 + \dots + a_{M-1}}_{\text{this is just a constant } C} + t_n$

this is just a constant C

so we can write $s_n = C + t_n$ (for $n \geq M$)

then if $\sum_{l=1}^{\infty} a_l$ converges $\lim_{n \rightarrow \infty} s_n = \alpha$ for some $\alpha \in \mathbb{R}$

$$\Rightarrow \lim_{n \rightarrow \infty} t_n = \lim_{n \rightarrow \infty} (s_n - c) = \alpha - c \in \mathbb{R}$$

so t_n converges so $\sum_{l=M}^{\infty} a_l$ converges

vice versa if $\sum_{l=M}^{\infty} a_l$ converges then

$$\lim_{n \rightarrow \infty} t_n = \beta \text{ for some } \beta \in \mathbb{R} \Rightarrow \lim_{n \rightarrow \infty} s_n =$$

$$= \lim_{n \rightarrow \infty} (t_n + c) = \beta + c \Rightarrow \sum_{l=1}^{\infty} a_l \text{ converges}$$

(Intuitively $\sum_{l=1}^{\infty} a_l = a_1 + \dots + a_{M-1} + \sum_{l=M}^{\infty} a_l$, but we want to be careful in explaining what it means when one of the series diverges, in this case we mean the other diverges too)