9.3 The Integral Test and *p*-Series

Use the Integral Test to determine whether an infinite series converges or diverges. Use properties of *p*-series and harmonic series.

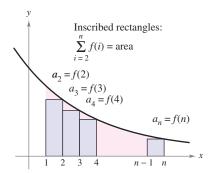
The Integral Test

In this and the next section, you will study several convergence tests that apply to series with positive terms.

THEOREM 9.10 The Integral Test If f is positive, continuous, and decreasing for $x \ge 1$ and $a_n = f(n)$, then

$$\sum_{n=1}^{\infty} a_n \quad \text{and} \quad \int_1^{\infty} f(x) \, dx$$

either both converge or both diverge.



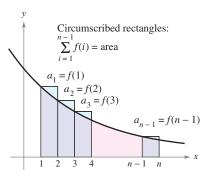


Figure 9.8

Proof Begin by partitioning the interval [1, n] into (n - 1) unit intervals, as shown in Figure 9.8. The total areas of the inscribed rectangles and the circumscribed rectangles are

$$\sum_{i=2}^{n} f(i) = f(2) + f(3) + \cdots + f(n)$$
 Inscribed area

and

$$\sum_{i=1}^{n-1} f(i) = f(1) + f(2) + \dots + f(n-1).$$
 Circumscribed area

The exact area under the graph of f from x = 1 to x = n lies between the inscribed and circumscribed areas.

$$\sum_{i=2}^{n} f(i) \leq \int_{1}^{n} f(x) \, dx \leq \sum_{i=1}^{n-1} f(i)$$

Using the *n*th partial sum, $S_n = f(1) + f(2) + \cdots + f(n)$, you can write this inequality as

$$S_n - f(1) \le \int_1^n f(x) \, dx \le S_{n-1}.$$

Now, assuming that $\int_{1}^{\infty} f(x) dx$ converges to L, it follows that for $n \ge 1$

$$S_n - f(1) \le L \quad \Longrightarrow \quad S_n \le L + f(1).$$

Consequently, $\{S_n\}$ is bounded and monotonic, and by Theorem 9.5 it converges. So, $\sum a_n$ converges. For the other direction of the proof, assume that the improper integral diverges. Then $\int_{1}^{n} f(x) dx$ approaches infinity as $n \to \infty$, and the inequality $S_{n-1} \ge \int_{1}^{n} f(x) dx$ implies that $\{S_n\}$ diverges. So, $\sum a_n$ diverges.

See LarsonCalculus.com for Bruce Edwards's video of this proof.

Remember that the convergence or divergence of $\sum a_n$ is not affected by deleting the first N terms. Similarly, when the conditions for the Integral Test are satisfied for all $x \ge N > 1$, you can simply use the integral $\int_N^\infty f(x) dx$ to test for convergence or divergence. (This is illustrated in Example 4.)

EXAMPLE 1

Using the Integral Test

Apply the Integral Test to the series $\sum_{n=1}^{\infty} \frac{n}{n^2 + 1}$.

Solution The function $f(x) = x/(x^2 + 1)$ is positive and continuous for $x \ge 1$. To determine whether *f* is decreasing, find the derivative.

$$f'(x) = \frac{(x^2 + 1)(1) - x(2x)}{(x^2 + 1)^2} = \frac{-x^2 + 1}{(x^2 + 1)^2}$$

So, f'(x) < 0 for x > 1 and it follows that *f* satisfies the conditions for the Integral Test. You can integrate to obtain

$$\int_{1}^{\infty} \frac{x}{x^{2} + 1} dx = \frac{1}{2} \int_{1}^{\infty} \frac{2x}{x^{2} + 1} dx$$
$$= \frac{1}{2} \lim_{b \to \infty} \int_{1}^{b} \frac{2x}{x^{2} + 1} dx$$
$$= \frac{1}{2} \lim_{b \to \infty} \left[\ln(x^{2} + 1) \right]_{1}^{b}$$
$$= \frac{1}{2} \lim_{b \to \infty} \left[\ln(b^{2} + 1) - \ln 2 \right]$$
$$= \infty$$

So, the series diverges.

EXAMPLE 2 Using the Integral Test

See LarsonCalculus.com for an interactive version of this type of example.

Apply the Integral Test to the series $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$.

Solution Because $f(x) = 1/(x^2 + 1)$ satisfies the conditions for the Integral Test (check this), you can integrate to obtain

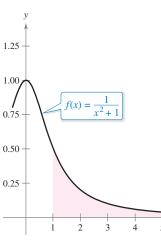
$$\int_{1}^{\infty} \frac{1}{x^{2} + 1} dx = \lim_{b \to \infty} \int_{1}^{b} \frac{1}{x^{2} + 1} dx$$
$$= \lim_{b \to \infty} \left[\arctan x \right]_{1}^{b}$$
$$= \lim_{b \to \infty} (\arctan b - \arctan 1)$$
$$= \frac{\pi}{2} - \frac{\pi}{4}$$
$$= \frac{\pi}{4}.$$

So, the series converges (see Figure 9.9).

In Example 2, the fact that the improper integral converges to $\pi/4$ does not imply that the infinite series converges to $\pi/4$. To approximate the sum of the series, you can use the inequality

$$\sum_{n=1}^{N} \frac{1}{n^2 + 1} \le \sum_{n=1}^{\infty} \frac{1}{n^2 + 1} \le \sum_{n=1}^{N} \frac{1}{n^2 + 1} + \int_{N}^{\infty} \frac{1}{x^2 + 1} \, dx.$$

(See Exercise 54.) The larger the value of *N*, the better the approximation. For instance, using N = 200 produces $1.072 \le \Sigma 1/(n^2 + 1) \le 1.077$.



Because the improper integral converges, the infinite series also converges.

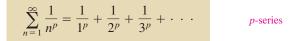
Figure 9.9

HARMONIC SERIES

Pythagoras and his students paid close attention to the development of music as an abstract science. This led to the discovery of the relationship between the tone and the length of a vibrating string. It was observed that the most beautiful musical harmonies corresponded to the simplest ratios of whole numbers. Later mathematicians developed this idea into the harmonic series, where the terms in the harmonic series correspond to the nodes on a vibrating string that produce multiples of the fundamental frequency. For example, $\frac{1}{2}$ is twice the fundamental frequency, $\frac{1}{3}$ is three times the fundamental frequency, and so on.

p-Series and Harmonic Series

In the remainder of this section, you will investigate a second type of series that has a simple arithmetic test for convergence or divergence. A series of the form



is a *p*-series, where *p* is a positive constant. For p = 1, the series

 $\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \cdots$ Harmonic series

is the **harmonic** series. A general harmonic series is of the form $\Sigma 1/(an + b)$. In music, strings of the same material, diameter, and tension, and whose lengths form a harmonic series, produce harmonic tones.

The Integral Test is convenient for establishing the convergence or divergence of *p*-series. This is shown in the proof of Theorem 9.11.

THEOREM 9.11 Convergence of *p*-Series The *p*-series $\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \frac{1}{4^p} + \cdots$ converges for p > 1, and diverges for 0 .

Proof The proof follows from the Integral Test and from Theorem 8.5, which states that

$$\int_{1}^{\infty} \frac{1}{x^{p}} dx$$

converges for p > 1 and diverges for 0 .See LarsonCalculus.com for Bruce Edwards's video of this proof.

EXAMPLE 3

Convergent and Divergent *p*-Series

Discuss the convergence or divergence of (a) the harmonic series and (b) the *p*-series with p = 2.

Solution

a. From Theorem 9.11, it follows that the harmonic series

$$\sum_{n=1}^{\infty} \frac{1}{n} = \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \cdots \qquad p = 1$$

diverges.

b. From Theorem 9.11, it follows that the *p*-series

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots \qquad p = 2$$

converges.

The sum of the series in Example 3(b) can be shown to be $\pi^2/6$. (This was proved by Leonhard Euler, but the proof is too difficult to present here.) Be sure you see that the Integral Test does not tell you that the sum of the series is equal to the value of the integral. For instance, the sum of the series in Example 3(b) is

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6} \approx 1.645$$

whereas the value of the corresponding improper integral is

$$\int_{1}^{\infty} \frac{1}{x^2} dx = 1.$$

EXAMPLE 4 Testing a Series for Convergence

Determine whether the series

$$\sum_{n=2}^{\infty} \frac{1}{n \ln n}$$

converges or diverges.

Solution This series is similar to the divergent harmonic series. If its terms were greater than those of the harmonic series, you would expect it to diverge. However, because its terms are less than those of the harmonic series, you are not sure what to expect. The function

$$f(x) = \frac{1}{x \ln x}$$

is positive and continuous for $x \ge 2$. To determine whether *f* is decreasing, first rewrite *f* as

$$f(x) = (x \ln x)^{-1}$$

and then find its derivative.

$$f'(x) = (-1)(x \ln x)^{-2}(1 + \ln x) = -\frac{1 + \ln x}{x^2(\ln x)^2}$$

So, f'(x) < 0 for x > 2 and it follows that f satisfies the conditions for the Integral Test.

$$\int_{2}^{\infty} \frac{1}{x \ln x} dx = \int_{2}^{\infty} \frac{1/x}{\ln x} dx$$
$$= \lim_{b \to \infty} \left[\ln(\ln x) \right]_{2}^{b}$$
$$= \lim_{b \to \infty} \left[\ln(\ln b) - \ln(\ln 2) \right]$$
$$= \infty$$

The series diverges.

Note that the infinite series in Example 4 diverges very slowly. For instance, as shown in the table, the sum of the first 10 terms is approximately 1.6878196, whereas the sum of the first 100 terms is just slightly greater: 2.3250871. In fact, the sum of the first 10,000 terms is approximately 3.0150217. You can see that although the infinite series "adds up to infinity," it does so very slowly.

n	11	101	1001	10,001	100,001
S_n	1.6878	2.3251	2.7275	3.0150	3.2382

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9.3 Exercises

See CalcChat.com for tutorial help and worked-out solutions to odd-numbered exercises.

Using the Integral Test In Exercises 1–22, confirm that the Integral Test can be applied to the series. Then use the Integral Test to determine the convergence or divergence of the series.

$$1. \sum_{n=1}^{\infty} \frac{1}{n+3}$$

$$2. \sum_{n=1}^{\infty} \frac{2}{3n+5}$$

$$3. \sum_{n=1}^{\infty} \frac{1}{2^n}$$

$$4. \sum_{n=1}^{\infty} 3^{-n}$$

$$5. \sum_{n=1}^{\infty} e^{-n}$$

$$6. \sum_{n=1}^{\infty} ne^{-n/2}$$

$$7. \frac{1}{2} + \frac{1}{5} + \frac{1}{10} + \frac{1}{17} + \frac{1}{26} + \cdots$$

$$8. \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \frac{1}{9} + \frac{1}{11} + \cdots$$

$$9. \frac{\ln 2}{2} + \frac{\ln 3}{3} + \frac{\ln 4}{4} + \frac{\ln 5}{5} + \frac{\ln 6}{6} + \cdots$$

$$10. \frac{\ln 2}{\sqrt{2}} + \frac{\ln 3}{\sqrt{3}} + \frac{\ln 4}{\sqrt{4}} + \frac{\ln 5}{\sqrt{5}} + \frac{\ln 6}{\sqrt{6}} + \cdots$$

$$11. \frac{1}{\sqrt{1}(\sqrt{1}+1)} + \frac{1}{\sqrt{2}(\sqrt{2}+1)} + \frac{1}{\sqrt{3}(\sqrt{3}+1)} + \cdots$$

$$12. \frac{1}{4} + \frac{2}{7} + \frac{3}{12} + \cdots + \frac{n}{n^2+3} + \cdots$$

$$13. \sum_{n=1}^{\infty} \frac{\arctan n}{n^2}$$

$$14. \sum_{n=2}^{\infty} \frac{\ln n}{n^3}$$

$$15. \sum_{n=1}^{\infty} \frac{1}{(2n+3)^3}$$

$$18. \sum_{n=1}^{\infty} \frac{n+2}{n+1}$$

$$19. \sum_{n=1}^{\infty} \frac{4n}{2n^2+1}$$

$$20. \sum_{n=1}^{\infty} \frac{1}{n^4+2n^2+1}$$

Using the Integral Test In Exercises 23 and 24, use the Integral Test to determine the convergence or divergence of the series, where k is a positive integer.

-n

23.
$$\sum_{n=1}^{\infty} \frac{n^{k-1}}{n^k + c}$$
 24. $\sum_{n=1}^{\infty} n^k e^{-1}$

Requirements of the Integral Test In Exercises 25–28, explain why the Integral Test does not apply to the series.

25.
$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$$

26. $\sum_{n=1}^{\infty} e^{-n} \cos n$
27. $\sum_{n=1}^{\infty} \frac{2 + \sin n}{n}$
28. $\sum_{n=1}^{\infty} \left(\frac{\sin n}{n}\right)^2$

Using the Integral Test In Exercises 29–32, use the Integral Test to determine the convergence or divergence of the *p*-series.

29.
$$\sum_{n=1}^{\infty} \frac{1}{n^3}$$
 30. $\sum_{n=1}^{\infty} \frac{1}{n^{1/2}}$
31. $\sum_{n=1}^{\infty} \frac{1}{n^{1/4}}$ **32.** $\sum_{n=1}^{\infty} \frac{1}{n^5}$

Using a *p*-Series In Exercises 33–38, use Theorem 9.11 to determine the convergence or divergence of the *p*-series.

33.
$$\sum_{n=1}^{\infty} \frac{1}{\sqrt[5]{n}}$$
34.
$$\sum_{n=1}^{\infty} \frac{3}{n^{5/3}}$$
35.
$$1 + \frac{1}{2\sqrt{2}} + \frac{1}{3\sqrt{3}} + \frac{1}{4\sqrt{4}} + \frac{1}{5\sqrt{5}} + \cdots$$
36.
$$1 + \frac{1}{\sqrt[3]{4}} + \frac{1}{\sqrt[3]{9}} + \frac{1}{\sqrt[3]{16}} + \frac{1}{\sqrt[3]{25}} + \cdots$$
37.
$$\sum_{n=1}^{\infty} \frac{1}{n^{1.04}}$$
38.
$$\sum_{n=1}^{\infty} \frac{1}{n^{\pi}}$$

39. Numerical and Graphical Analysis Use a graphing utility to find the indicated partial sum S_n and complete the table. Then use a graphing utility to graph the first 10 terms of the sequence of partial sums. For each series, compare the rate at which the sequence of partial sums approaches the sum of the series.

	п	5	10	20	50	100
	S _n					
(1)=1 15						2

(a) $\sum_{n=1}^{\infty} 3\left(\frac{1}{5}\right)^{n-1} = \frac{15}{4}$ (b) $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$

40. Numerical Reasoning Because the harmonic series diverges, it follows that for any positive real number *M*, there exists a positive integer *N* such that the partial sum

$$\sum_{n=1}^{N} \frac{1}{n} > M.$$

(a) Use a graphing utility to complete the table.

М	2	4	6	8
Ν				

(b) As the real number *M* increases in equal increments, does the number *N* increase in equal increments? Explain.

WRITING ABOUT CONCEPTS

- **41. Integral Test** State the Integral Test and give an example of its use.
- **42.** *p*-Series Define a *p*-series and state the requirements for its convergence.
- **43. Using a Series** A friend in your calculus class tells you that the following series converges because the terms are very small and approach 0 rapidly. Is your friend correct? Explain.

$$\frac{1}{10,000} + \frac{1}{10,001} + \frac{1}{10,002} + \cdot \cdot$$

44. Using a Function Let f be a positive, continuous, and decreasing function for $x \ge 1$, such that $a_n = f(n)$. Use a graph to rank the following quantities in decreasing order. Explain your reasoning.

(a)
$$\sum_{n=2}^{7} a_n$$
 (b) $\int_{1}^{7} f(x) dx$ (c) $\sum_{n=1}^{6} a_n$

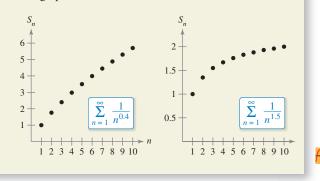
45. Using a Series Use a graph to show that the inequality is true. What can you conclude about the convergence or divergence of the series? Explain.

(a)
$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} > \int_{1}^{\infty} \frac{1}{\sqrt{x}} dx$$
 (b) $\sum_{n=2}^{\infty} \frac{1}{n^2} < \int_{1}^{\infty} \frac{1}{x^2} dx$

HOW DO YOU SEE IT? The graphs show the sequences of partial sums of the *p*-series

$$\sum_{n=1}^{\infty} \frac{1}{n^{0.4}} \quad \text{and} \quad \sum_{n=1}^{\infty} \frac{1}{n^{1.5}}.$$

Using Theorem 9.11, the first series diverges and the second series converges. Explain how the graphs show this.



Finding Values In Exercises 47–52, find the positive values of *p* for which the series converges.

47. $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^{p}}$ **48.** $\sum_{n=2}^{\infty} \frac{\ln n}{n^{p}}$ **49.** $\sum_{n=1}^{\infty} \frac{n}{(1+n^{2})^{p}}$ **50.** $\sum_{n=1}^{\infty} n(1+n^{2})^{p}$ **51.** $\sum_{n=1}^{\infty} \left(\frac{3}{p}\right)^{n}$ **52.** $\sum_{n=3}^{\infty} \frac{1}{n \ln n[\ln(\ln n)]^{p}}$

53. Proof Let f be a positive, continuous, and decreasing function for $x \ge 1$, such that $a_n = f(n)$. Prove that if the series

$$\sum_{n=1}^{\infty} a_n$$

converges to S, then the remainder $R_N = S - S_N$ is bounded by

$$0 \le R_N \le \int_N^\infty f(x) \, dx.$$

54. Using a Remainder Show that the result of Exercise 53 can be written as

$$\sum_{n=1}^{N} a_n \le \sum_{n=1}^{\infty} a_n \le \sum_{n=1}^{N} a_n + \int_{N}^{\infty} f(x) \, dx$$

Approximating a Sum In Exercises 55–60, use the result of Exercise 53 to approximate the sum of the convergent series using the indicated number of terms. Include an estimate of the maximum error for your approximation.

55.
$$\sum_{n=1}^{\infty} \frac{1}{n^2}$$
, five terms
56.
$$\sum_{n=1}^{\infty} \frac{1}{n^5}$$
, six terms
57.
$$\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$$
, ten terms
58.
$$\sum_{n=1}^{\infty} \frac{1}{(n+1)[\ln(n+1)]^3}$$
, ten terms
59.
$$\sum_{n=1}^{\infty} ne^{-n^2}$$
, four terms
60.
$$\sum_{n=1}^{\infty} e^{-n}$$
, four terms

Finding a Value In Exercises 61–64, use the result of Exercise 53 to find N such that $R_N \leq 0.001$ for the convergent series.

61.
$$\sum_{n=1}^{\infty} \frac{1}{n^4}$$

62. $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$
63. $\sum_{n=1}^{\infty} e^{-n/2}$
64. $\sum_{n=1}^{\infty} \frac{1}{n^2+1}$

- 65. Comparing Series
 - (a) Show that $\sum_{n=2}^{\infty} \frac{1}{n^{1.1}}$ converges and $\sum_{n=2}^{\infty} \frac{1}{n \ln n}$ diverges.
 - (b) Compare the first five terms of each series in part (a).

(c) Find
$$n > 3$$
 such that $\frac{1}{n^{1.1}} < \frac{1}{n \ln n}$

66. Using a *p*-Series Ten terms are used to approximate a convergent *p*-series. Therefore, the remainder is a function of *p* and is

$$0 \le R_{10}(p) \le \int_{10}^{\infty} \frac{1}{x^p} dx, \quad p > 1.$$

- (a) Perform the integration in the inequality.
- (b) Use a graphing utility to represent the inequality graphically.
- (c) Identify any asymptotes of the error function and interpret their meaning.

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67. Euler's Constant Let

$$S_n = \sum_{k=1}^n \frac{1}{k} = 1 + \frac{1}{2} + \dots + \frac{1}{n}.$$

- (a) Show that $\ln(n + 1) \le S_n \le 1 + \ln n$.
- (b) Show that the sequence $\{a_n\} = \{S_n \ln n\}$ is bounded.
- (c) Show that the sequence $\{a_n\}$ is decreasing.
- (d) Show that a_n converges to a limit γ (called Euler's constant).
- (e) Approximate γ using a_{100} .
- 68. Finding a Sum Find the sum of the series

$$\sum_{n=2}^{\infty} \ln\left(1 - \frac{1}{n^2}\right)$$

- **69.** Using a Series Consider the series $\sum_{n=2}^{\infty} x^{\ln n}$.
 - (a) Determine the convergence or divergence of the series for x = 1.
 - (b) Determine the convergence or divergence of the series for x = 1/e.
 - (c) Find the positive values of *x* for which the series converges.

SECTION PROJECT

The Harmonic Series

The harmonic series

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots + \frac{1}{n} + \dots$$

is one of the most important series in this chapter. Even though its terms tend to zero as n increases,

$$\lim_{n \to \infty} \frac{1}{n} = 0$$

the harmonic series diverges. In other words, even though the terms are getting smaller and smaller, the sum "adds up to infinity."

(a) One way to show that the harmonic series diverges is attributed to James Bernoulli. He grouped the terms of the harmonic series as follows:

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots + \frac{1}{8} + \frac{1}{9} + \dots + \frac{1}{16} + \frac{1}{16} + \frac{1}{12} + \dots +$$

Write a short paragraph explaining how you can use this grouping to show that the harmonic series diverges.

70. Riemann Zeta Function The **Riemann zeta function** for real numbers is defined for all *x* for which the series

$$\zeta(x) = \sum_{n=1}^{\infty} n^{-x}$$

converges. Find the domain of the function.

Review In Exercises 71–82, determine the convergence or divergence of the series.

71.
$$\sum_{n=1}^{\infty} \frac{1}{3n-2}$$
72. $\sum_{n=2}^{\infty} \frac{1}{n\sqrt{n^2-1}}$
73. $\sum_{n=1}^{\infty} \frac{1}{n\sqrt[4]{n}}$
74. $3\sum_{n=1}^{\infty} \frac{1}{n^{0.95}}$
75. $\sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n$
76. $\sum_{n=0}^{\infty} (1.042)^n$
77. $\sum_{n=1}^{\infty} \frac{n}{\sqrt{n^2+1}}$
78. $\sum_{n=1}^{\infty} \left(\frac{1}{n^2} - \frac{1}{n^3}\right)$
79. $\sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^n$
80. $\sum_{n=2}^{\infty} \ln n$
81. $\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^3}$
82. $\sum_{n=2}^{\infty} \frac{\ln n}{n^3}$

(b) Use the proof of the Integral Test, Theorem 9.10, to show that

 $\ln(n+1) \le 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots + \frac{1}{n} \le 1 + \ln n.$

(c) Use part (b) to determine how many terms *M* you would need so that

$$\sum_{n=1}^{M} \frac{1}{n} > 50$$

- (d) Show that the sum of the first million terms of the harmonic series is less than 15.
- (e) Show that the following inequalities are valid.

$$\ln \frac{21}{10} \le \frac{1}{10} + \frac{1}{11} + \dots + \frac{1}{20} \le \ln \frac{20}{9}$$
$$\ln \frac{201}{100} \le \frac{1}{100} + \frac{1}{101} + \dots + \frac{1}{200} \le \ln \frac{200}{99}$$

(f) Use the inequalities in part (e) to find the limit

$$\lim_{m \to \infty} \sum_{n=m}^{2m} \frac{1}{n}$$