

Exemple La série de terme général $u_n = (-1)^n/n!$ est une série absolument convergente car $|u_n| = 1/n!$ et on a établi que la série de terme général $1/n!$ convergeait. On a, voir p. 5 et l'exercice 1.3,

$$\sum_{n=0}^{+\infty} \frac{1}{n!} = e \quad \text{mais} \quad \sum_{n=0}^{+\infty} \frac{(-1)^n}{n!} = \frac{1}{e}.$$

La proposition 1.11 n'admet pas de réciproque : une série numérique peut être convergente sans être absolument convergente. Par exemple, on a mon-

tré que la série $\sum_{n=0}^{+\infty} (-1)^n/n!$ convergeait mais que la série $\sum_{n=0}^{+\infty} 1/n!$ divergeait.

Remarque. Si la série $\sum_{n=0}^{+\infty} (u_n)$ diverge absolument (i.e. si la série $\sum_{n=0}^{+\infty} |u_n|$ ne converge pas) on dit que la série $\sum_{n=0}^{+\infty} u_n$ diverge également absolument. On montre de fait que la série $\sum_{n=0}^{+\infty} u_n$ converge sans l'être absolument si et seulement si¹⁰ la série $\sum_{n=0}^{+\infty} |u_n|$ converge sans l'être.

Exercice 1.8 Montrer que les séries suivantes convergent absolument :

$$1 - \sum_{n=0}^{+\infty} (-1)^n/n! \quad + \sum_{n=0}^{+\infty} \frac{1}{n!} \quad + \sum_{n=0}^{+\infty} \frac{1}{n!}$$

1.2.2 Règles de Cauchy et de d'Alembert

Proposition 1.12 (Règles de Cauchy)

Soit (u_n) une suite numérique telle que la suite de terme général $|u_n|$ converge vers un réel non nul. On note $\ell = \lim_{n \rightarrow +\infty} |u_n|$, $\ell \in \mathbb{R}^+ \cup \{+\infty\}$.

- Si $\ell < 1$ alors la série $\sum_{n=0}^{+\infty} u_n$ converge absolument.
- Si $\ell > 1$ (en particulier si $\ell = +\infty$) alors la série $\sum_{n=0}^{+\infty} u_n$ diverge absolument.

Démonstration. 1) Supposons que la suite (u_n) de terme général $u_n = |u_n|$ converge vers un réel $\ell \in (0, 1)$. Notons ε le réel strictement positif $\frac{1-\ell}{2} > 0$. Puisque la suite (u_n) converge vers ℓ , on a¹¹ :

$$\forall n \in \mathbb{N} \quad \forall \varepsilon > 0 \quad (\exists N \in \mathbb{N} \quad \forall n \geq N \quad |u_n - \ell| < \varepsilon).$$

Pour $n \geq N$, on a $-\varepsilon < u_n - \ell < \varepsilon$ $\Leftrightarrow |u_n| - \ell < \varepsilon$, c'est-à-dire :

$$0 < |u_n| < \ell + \varepsilon = \frac{1-\ell}{2} + \ell = \frac{1+\ell}{2} < 1.$$

¹⁰ Voir la proposition 1.12 p. 30 du Cours de première année.

¹¹ Voir la définition 1.1 p. 28 du Cours de première année.

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A Loxley



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