Name:

Warm-up #16

Suppose f is integrable on [1, n] for each integer $n \ge 1$. Define

$$\int_{1}^{\infty} f(x) \, dx = \lim_{n \to \infty} \int_{1}^{n} f(t) \, dt$$

provided this limit exists. Suppose that

- (a) $f \ge 0$
- (b) f is descreasing.

Show that the limit above exists if and only if $\sum_{n} f(n)$ converges. (This is the integral test for series.)