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6.15-6.16

Power Series

$$1+x+x^2+x^3+\dots = \sum_{n=0}^{\infty} x^n \quad \text{geometric series w/ } r=x$$

$$= \begin{cases} \frac{1}{1-x}, & \text{if } |x| < 1 \\ \text{Diverges,} & \text{if } |x| \geq 1. \end{cases}$$

So $f(x) = \frac{1}{1-x}$ can be approximated by partial sums of the series $\sum_{n=0}^{\infty} x^n$ for any value of x w/ $|x| < 1$.

If we substitute different functions for x , we get infinite series for different functions:

eg $\frac{1}{1-x^2} = 1+x^2+x^4+x^6+\dots = \sum_{n=0}^{\infty} x^{2n}$

converges for $|x^2| < 1$, thus for $-1 < x < 1$.

eg $\frac{1}{1+x} = \frac{1}{1-(-x)} = \sum_{n=0}^{\infty} (-1)^n x^n = 1-x+x^2-x^3+x^4-\dots$

converges for $|x| < 1$, thus for $-1 < x < 1$.

eg $\frac{1}{2-x} = \frac{1}{2} \left(\frac{1}{1-\frac{x}{2}} \right) = \frac{1}{2} \sum_{n=0}^{\infty} \left(\frac{x}{2} \right)^n = \frac{1}{2} \left(1 + \frac{x}{2} + \frac{x^2}{4} + \frac{x^3}{8} + \dots \right)$

converges for $|\frac{x}{2}| < 1$, thus for $-2 < x < 2$.

Def A power series centered at $x=a$ is an

infinite series $\sum_{n=0}^{\infty} a_n(x-a)^n = a_0 + a_1(x-a) + a_2(x-a)^2 + \dots$

Goal: Given a function $f(x)$ & a value of x , $x=a$, find a power series that converges to $f(x)$ when x is close to a .

(The partial sums of such a power series will be good approximations of $f(x)$ when x is close to a .)

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Convergence of Power Series

Thm Let $\sum_{n=0}^{\infty} c_n(x-a)^n$ be a power series centered at $x=a$.

Then either

($R=\infty$) 1) $\sum_{n=0}^{\infty} c_n(x-a)^n$ converges for all x in \mathbb{R} . or

($R=0$) 2) $\sum_{n=0}^{\infty} c_n(x-a)^n$ converges only for $x=a$, (\neq Diverges for all $x \neq a$) or

3) There is an $R > 0$ s.t.
 $\sum_{n=0}^{\infty} c_n(x-a)^n$ converges ~~if~~ if $|x-a| < R$
 \neq Diverges if $|x-a| > R$.

$R =$ radius of convergence.

Note If $|x-a|=R$, (in case 3) convergence must be checked separately using other convergence/divergence tests.

Def The Interval of Convergence of $\sum_{n=0}^{\infty} c_n(x-a)^n$ is the interval of all values of x that make the series converge:

Possibilities for I.C.

$$I = [a, a] \quad (R=0), \quad I = (-\infty, \infty) \quad (R=\infty)$$

$$I = [a-R, a+R], [a-R, a+R), (a-R, a+R], (a-R, a+R)$$

Whether or not the series converges at the endpoints $a-R$ & $a+R$ is usually checked separately.

eg $\sum_{n=0}^{\infty} x^n$ converges for $|x| < 1$: $a=0$, $R=1$, I.C. = $(-1, 1)$

$$\text{eg } \frac{1}{2-x} = \frac{1}{1-(x-1)} = \sum_{n=0}^{\infty} (x-1)^n = 1 + (x-1) + (x-1)^2 + (x-1)^3 + \dots$$

for $|x-1| < 1$. Here $a=1$, $R=1$, I.C. = $(0, 2)$

eg $\sum_{n=1}^{\infty} \frac{x^n}{n}$: Ratio test to find I.C.

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$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}/(n+1)}{x^n/n} \right| = \lim_{n \rightarrow \infty} \left| \frac{n}{n+1} x \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{n}{n+1} \right| = |x|.$$

needs to be < 1 to ensure convergence so $|x| < 1$.

$R=1$ check convergence at endpoints $x = \pm 1$:

at $x=1$, we get $\sum_{n=1}^{\infty} \frac{1^n}{n} = \sum_{n=1}^{\infty} \frac{1}{n}$ Diverges.

at $x=-1$, we get $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ converges by A.S.T.

I.C. = $[-1, 1)$

eg $\sum_{n=0}^{\infty} \frac{x^n}{n!}$ Ratio Test to find I.C.

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}/(n+1)!}{x^n/n!} \right| = \lim_{n \rightarrow \infty} \left| \frac{x}{n+1} \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{1}{n+1} \right| = 0$$

since $0 < 1$ for all x , **I.C. = $(-\infty, \infty)$, $R = \infty$**

eg $\sum_{n=0}^{\infty} \frac{(x+2)^n}{n^2}$ Ratio Test to find I.C.

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(x+2)^{n+1}/(n+1)^2}{(x+2)^n/n^2} \right| = \lim_{n \rightarrow \infty} |x+2| \cdot \left| \frac{n^2}{(n+1)^2} \right|$$

$$= |x+2| \lim_{n \rightarrow \infty} \left| \frac{n+1}{n} \right|^2 = |x+2| < 1 \text{ to converge.}$$

\Rightarrow **$R=1$** Endpoints: $x+2 = -1 \Rightarrow x = -3$ & $x+2 = 1 \Rightarrow x = -1$

$x = -3$: $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$ converges absolutely.

$x = -1$: $\sum_{n=1}^{\infty} \frac{1^n}{n^2} = \sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by p-series.

\therefore **I.C. = $[-1, 3]$**

To find R in general, $\sum_{n=0}^{\infty} c_n(x-a)^n$,

$$\lim_{n \rightarrow \infty} \left| \frac{c_{n+1}(x-a)^{n+1}}{c_n(x-a)^n} \right| = |x-a| \lim_{n \rightarrow \infty} \left| \frac{c_{n+1}}{c_n} \right| < 1$$

$$\Rightarrow |x-a| < \frac{1}{\lim_{n \rightarrow \infty} \left| \frac{c_{n+1}}{c_n} \right|} = \boxed{\lim_{n \rightarrow \infty} \left| \frac{c_n}{c_{n+1}} \right| = R}$$

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USING ROOT TEST INSTEAD,

$$R = \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{|c_n|}}$$

TAYLOR & MACLAURIN SERIES

"Thm" Let $f(x)$ be a function with derivatives of all orders at $x=a$. Then the power series

$$\sum_{n=0}^{\infty} c_n(x-a)^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n, \quad c_n = \frac{f^{(n)}(a)}{n!}$$

converges to $f(x)$ (when it converges, i.e. when x is in I.C.)

This is the Taylor Series for $f(x)$ at $x=a$.

If $a=0$, $\sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$ is the Maclaurin Series for $f(x)$.

eg $f(x) = e^x$ at $x=0$.

$$f^0(x) = e^x \Rightarrow f^0(0) = 1, \quad c_0 = 1/0! = 1$$

$$f^1(x) = e^x \Rightarrow f^1(0) = 1, \quad c_1 = 1/1! = 1$$

$$f^2(x) = e^x \Rightarrow f^2(0) = 1, \quad c_2 = 1/2! = 1/2$$

⋮

$$f^n(x) = e^x \Rightarrow f^n(0) = 1, \quad c_n = 1/n!$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

$$R = \infty$$

$$I.C. = (-\infty, \infty)$$

(by prev. example)

eg $f(x) = \ln(1+x)$ at $x=0$.

$$f^0(x) = \ln(1+x) \Rightarrow f^0(0) = 0, \quad c_0 = 0$$

$$f^1(x) = \frac{1}{1+x} \Rightarrow f^1(0) = 1, \quad c_1 = 1$$

$$f^2(x) = \frac{-1}{(1+x)^2} \Rightarrow f^2(0) = -1, \quad c_2 = -1/2!$$

$$f^3(x) = \frac{2}{(1+x)^3} \Rightarrow f^3(0) = 2, \quad c_3 = 2/3!$$

⋮

$$f^n(x) = \frac{(-1)^2(-3)\dots(-1)^{n-1}(n-1)}{(1+x)^n} = \frac{(-1)^{n-1}(n-1)!}{(1+x)^n} \Rightarrow c_n = \frac{(-1)^{n-1}}{n}$$

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^n}{n}$$

$$R = 1$$

$$I.C. = (-1, 1]$$

(earlier example is similar)

Any Power Series that converges to $f(x)$ is the Taylor series for $f(x)$.

eg $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$, is a Taylor Series for $f(x) = \frac{1}{1-x}$