

Math 141

Lecture 14

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Outline

1 Power Series

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- 1 Power Series
- 2 Power Series as Functions
 - Differentiation and Integration of Power Series

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 - Differentiation and Integration of Power Series
- 3 Taylor and Maclaurin Series

Power Series

Definition (Power Series)

A power series is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

where x is a variable and the c_n 's are constants called the coefficients of the series.

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whose domain is the set of all x for which the series converges.

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- f resembles a polynomial, except it has infinitely many terms.

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- We use the convention that $(x-a)^0 = 1$, even if $x = a$.
- If $x = a$, then all terms are 0 for $n \geq 1$, so the series always converges when $x = a$.

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

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- Therefore the series only converges for $x = 0$.

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- The series converges if $2 \leq x < 4$ and diverges otherwise.

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- Therefore the domain of the function is $(-\infty, \infty)$, or \mathbb{R} .

Theorem (Convergence of Power Series)

For a power series $\sum c_n(x - a)^n$, there are three possibilities:

- 1 The series converges only when $x = a$.*
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- 3 In the third case, the inequality $|x - a| < R$ can be rewritten $a - R < x < a + R$.

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- The Ratio and Root Tests will always fail when x is an endpoint $a - R$ or $a + R$, so the endpoints must be checked with another test.

Example

Find the radius of convergence and interval of convergence of the series $\sum_{n=0}^{\infty} \frac{(-3)^n x^n}{\sqrt{n+1}}$.

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- So it converges if $|x| < \frac{1}{3}$ and diverges if $|x| > \frac{1}{3}$.

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- This only works if $-1 < x < 1$.

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Differentiation and Integration of Power Series

Theorem (Differentiation and Integration of Power Series)

If a power series $\sum c_n(x - a)^n$ has radius of convergence $R > 0$, then the function f defined by

$$f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \cdots = \sum_{n=0}^{\infty} c_n(x - a)^n$$

is differentiable (and therefore continuous) on the interval $(a - R, a + R)$ and

$$\textcircled{1} \quad f'(x) = c_1 + 2c_2(x - a) + 3c_3(x - a)^2 + \cdots = \sum_{n=1}^{\infty} nc_n(x - a)^{n-1}.$$

$$\begin{aligned} \textcircled{2} \quad \int f(x) \, dx &= C + c_0(x - a) + c_1 \frac{(x - a)^2}{2} + c_2 \frac{(x - a)^3}{3} + \cdots \\ &= C + \sum_{n=0}^{\infty} c_n \frac{(x - a)^{n+1}}{n+1}. \end{aligned}$$

- This is called term-by-term differentiation and integration.
- Another way of saying it is

$$\begin{aligned}\frac{d}{dx} \left[\sum_{n=0}^{\infty} c_n (x-a)^n \right] &= \sum_{n=0}^{\infty} \frac{d}{dx} [c_n (x-a)^n] \\ \int \left[\sum_{n=0}^{\infty} c_n (x-a)^n \right] dx &= \sum_{n=0}^{\infty} \int [c_n (x-a)^n] dx\end{aligned}$$

- We can treat power series like polynomials with infinitely many terms.

Example

Find the derivative of the Bessel function

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} (n!)^2}$$

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Find the derivative of the Bessel function

$$\begin{aligned} J_0(x) &= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} \\ J_0'(x) &= \sum_{n=0}^{\infty} \frac{d}{dx} \left(\frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} \right) \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n 2n x^{2n-1}}{2^{2n}(n!)^2} \end{aligned}$$

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- Let f be a function that can be represented by a power series:
- $f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \cdots$

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- $f^{(n)}(a) = n!c_n$.
- Therefore $c_n = \frac{f^{(n)}(a)}{n!}$.

Theorem (Coefficients of a Power Series)

If f has a power series representation at a , that is, if

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n, \quad |x-a| < R,$$

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Definition (Taylor Series)

This series is called the Taylor series of f .

The case when $a = 0$ is special enough to have its own name:

Definition (Maclaurin Series)

The Maclaurin series of f is the Taylor series of f centered at $a = 0$. In other words, it is the series

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 + \frac{f'''(0)}{3!} x^3 + \dots$$

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Find the Maclaurin series of $f(x) = e^x$ and its radius of convergence.

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- Therefore $R = \infty$.

Example

Find the sum of the series

$$\sum_{n=0}^{\infty} (-1)^n \frac{1}{2^n n!} = 1 - \frac{1}{2 \cdot 1!} + \frac{1}{4 \cdot 2!} - \frac{1}{8 \cdot 3!} + \cdots$$

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- Therefore by the Ratio Test the series converges for all x .
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- Just like the Maclaurin series, this series also represents e^x .

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$$e^x = e^{x-3+3} = e^3 e^{x-3} \quad \left| \quad \text{Recall that } e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!} \right.$$

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$$e^x = e^{x-3+3} = e^3 e^{x-3}$$

$$= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!}$$

Recall that $e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!}$

Set $y = x - 3$

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$$\text{Set } y = x - 3$$

$$= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!}$$

$$= \sum_{n=0}^{\infty} \frac{e^3}{n!} (x-3)^n$$

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Find the Taylor series for $f(x) = e^x$ at $a = 3$.

$$\begin{aligned}
 e^x &= e^{x-3+3} = e^3 e^{x-3} & \left| \begin{array}{l} \text{Recall that } e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!} \\ \text{Set } y = x - 3 \end{array} \right. \\
 &= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!} \\
 &= \sum_{n=0}^{\infty} \frac{e^3}{n!} (x-3)^n
 \end{aligned}$$

The radius of convergence was already computed to be $R = \infty$.

Example

Find the Maclaurin series of $f(x) = \sin x$ and its radius of convergence.

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$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

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$f^{(4)}(x)$	$=$	$\sin x$	$f^{(4)}(0)$	$=$	0

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$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

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$f^{(4)}(x)$	$=$	$\sin x$	$f^{(4)}(0)$	$=$	0

The Maclaurin series is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \textcolor{red}{x} - \frac{x^{\textcolor{red}{3}}}{\textcolor{red}{3}!} + \frac{x^{\textcolor{red}{5}}}{\textcolor{red}{5}!} - \frac{x^{\textcolor{red}{7}}}{\textcolor{red}{7}!} + \cdots = \sum_{n=0}^{\infty} (-1)^n \text{-----}$$

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Use the Ratio Test to find R .

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{2n+3}}{(2n+3)!} \cdot \frac{(2n+1)!}{(-1)^n x^{2n+1}} \right|$$

Example

Find the Maclaurin series of $f(x) = \sin x$ and its radius of convergence.

$f(x) = \sin x$	$f(0) = 0$
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 \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| &= \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{2n+3}}{(2n+3)!} \cdot \frac{(2n+1)!}{(-1)^n x^{2n+1}} \right| \\
 &= \lim_{n \rightarrow \infty} \frac{x^2}{(2n+2)(2n+3)}
 \end{aligned}$$

Example

Find the Maclaurin series of $f(x) = \sin x$ and its radius of convergence.

$$\begin{array}{ll}
 f(x) &= \sin x & f(0) &= 0 \\
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The Maclaurin series is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

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Therefore $R = \infty$. It can be shown that this series sums to $\sin x$.

Example

Find the sum of the series

$$\sum_{n=0}^{\infty} (-1)^n \frac{\pi^{2n+1}}{2^{2n+1} (2n+1)!} = \frac{\pi}{2} - \frac{\pi^3}{8 \cdot 3!} + \frac{\pi^5}{32 \cdot 5!} - \frac{\pi^7}{128 \cdot 7!} + \cdots$$

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Example (Example 5, p. 776)

Find the Maclaurin series for $\cos x$.

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$$\begin{aligned}\cos x &= \frac{d}{dx} (\sin x) = \frac{d}{dx} \left(\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \right) \\ &= \sum_{n=0}^{\infty} \frac{d}{dx} \left((-1)^n \frac{x^{2n+1}}{(2n+1)!} \right)\end{aligned}$$

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 &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots
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The series for $\sin x$ converges everywhere, so the series for $\cos x$ does too.

Example (Example 6, p. 776)

Find the Maclaurin series for $x \cos x$.

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Here is a table of some important Maclaurin series we have learned:

Function	Series	R
$\frac{1}{1-x}$	$= \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots$	1
$\arctan x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$	1
e^x	$= \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$	∞
$\sin x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$	∞
$\cos x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$	∞

Example (Example 11, p. 780)

Use a power series to find $\lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x^2}$.

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$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \lim_{x \rightarrow 0} \left(\frac{1}{6} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots \right) =$$

Example

Use a power series to find $\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3}$.

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$-\sin x = -x + \frac{x^3}{3!} - \frac{x^5}{5!} + \frac{x^7}{7!} - \dots$$

$$x - \sin x = \frac{x^3}{3!} - \frac{x^5}{5!} + \frac{x^7}{7!} - \dots$$

$$\frac{x - \sin x}{x^3} = \frac{1}{3!} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \lim_{x \rightarrow 0} \left(\frac{1}{6} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots \right) = \frac{1}{6}$$