Geometric Series:
$$\sum_{n=1}^{\infty} (\frac{1}{2})^n = \frac{1}{2} + (\frac{1}{2})^2 + (\frac{1}{2})^3 + \cdots$$

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

We have considered **real-number** sequences and series, such as the arithmetic sequence, the p-series, and the geometric series. In this section, we consider sequences and series whose terms are **functions**.

Sequence of functions, Infinite series of functions

- Sequence of functions $\{f_n(x)\}_{n=1}^{\infty} = \{f_1(x), f_2(x), \dots, f_n(x), \dots\}$ If $\{f_n(x_0)\}_{n=1}^{\infty} = \{f_1(x_0), f_2(x_0), \dots, f_n(x_0), \dots\}$ is convergent, then we say the sequence of functions is convergent at point $x = x_0$.
- \searrow Example. $f_n(x) = x^n$, find the interval of convergence.
- $f_n(x) = \frac{2xn + (-1)^n x^2}{n}$, find the interval of convergence.
 - Series of functions $\sum_{n=1}^{\infty} f_n(x)$

We can view series of functions as a function where the domain is the interval where the series converges.

 $\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots$ is a (geometric) power series. Find the interval where the series converges.

> Power Series

A power series about x=0 is $\sum_{n=0}^{\infty}c_nx^n=c_0+c_1x+c_2x^2+\cdots$

More generally, a series of the form $\sum_{n=0}^{\infty} c_n(x-c)^n = c_0 + c_1(x-c) + c_2(x-c)^2 + \cdots$ is called a power series centered at _____.

■ Convergence of a Power Series

In most cases, the convergent interval can be found by using the Ratio Test.

Example. Find the interval of convergence of the series $\sum_{n=0}^{\infty} \frac{(-2)^n x^n}{\sqrt{n+3}}$

> Practice

1. Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} n! (2x)^n.$$

2. Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} \frac{n^2 x^n}{n!} .$$

3. Find the radius of convergence and the interval of convergence for the series

$$\sum_{n=1}^{\infty} \frac{2 \cdot 4 \cdot 6 \cdot \cdots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n-1)} x^{n+1}.$$

For a power series centered at 0, there are only three possibilities:

- 1. Converges only at 0
- 2. Converges on \mathbb{R} (for all x)
- 3. Converges for |x| < R, and diverges for |x| > R, where R is a positive real number.

R: radius of convergence

➢ Geometric Power Series

$$\underline{\qquad} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots$$

? Find the power series expansion of the following functions.

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

$$2. \quad f(x) = \frac{x^2}{1+x}$$

$$3. \quad f(x) = \frac{1}{1+x}$$

> Have a try! How to write a function into the form of power series?

We have known the convergent interval of the series $\sum_{n=0}^{\infty} x^n$, so we can write the function f(x) = into the form of a series when the series converges to f(x).

? Write the function $f(x) = \ln(x + 1)$ into the form of the series and find its domain.

? Write the function $f(x) = \frac{1}{(x+1)^2}$ into the form of series and find its domain.

Operations

- **Substitution:** New series can be generated by making an appropriate substitution in a known series.
- Differentiation & Integration

If the function given by $f(x) = \sum_{n=0}^{\infty} a_n (x - c)^n$ is differentiable, then

- f'(x) =_____

Convergency:

> Practice

1. If $f(x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{(x-2)^n}{n!} = (x-2) - \frac{(x-2)^2}{2!} + \frac{(x-2)^3}{3!} - \frac{(x-2)^4}{4!} + \cdots$, which of the following represents f'(x)?

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

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

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

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

- 2. Let f be a function given by $f(x) = \sum_{n=1}^{\infty} \frac{(-1)^n (x-2)^n}{n}$. Find the interval of convergence for each of the following.
- (1) f(x)
- (2) f'(x)
- (3) $\int f(x) dx$

3. The function f is defined by the power series

$$f(x) = \sum_{n=0}^{\infty} (-1)^n \frac{(2n+1)x^{2n}}{(2n)!} = 1 - \frac{3x^2}{2!} + \frac{5x^4}{4!} - \frac{7x^6}{6!} + \dots + (-1)^n \frac{(2n+1)x^{2n}}{(2n)!} + \dots$$

for all real numbers x.

- (a) Find f'(0) and f''(0). Determine whether f has a local maximum, a local minimum, or neither at x = 0. Give a reason for your answer.
- (b) Show that $1 \frac{3}{2!} + \frac{5}{4!}$ approximates f(1) with an error less than $\frac{1}{100}$.
- (c) Let g be the function given by $g(x) = \int_0^x f(t) dt$. Write the first four terms and the general term of the power series expansion of $\frac{g(x)}{x}$.

- > Taylor Polynomial and Maclaurin Polynomial
- ? Linear Approximation of a function f(x) at point x = a

■ How to expand a function f(x) into the form of power series?

How to find the coefficients?

 \diamond If a function f has n derivatives at a, then the polynomial

$$P_n(x) = \underline{\hspace{1cm}} + \underline{\hspace{1cm}} (x-a) + \underline{\hspace{1cm}} (x-a)^2 + \underline{\hspace{1cm}} (x-a)^3 + \dots + \underline{\hspace{1cm}} (x-a)^n$$

is called the **nth Taylor Polynomial for** f at a.

 \Leftrightarrow When c = 0, then

$$P_n(x) = \underline{\hspace{1cm}} + \underline{\hspace{1cm}} x + \underline{\hspace{1cm}} x^2 + \underline{\hspace{1cm}} x^3 + \dots + \underline{\hspace{1cm}} x^n$$

is called the **nth Maclaurin Polynomial for** f.

Guidelines for Finding a Taylor Polynomial

1. Differentiate f(x) several times and evaluate each derivative at c.

$$f(c), f'(c), f''(c), f'''(c), \cdot \cdot \cdot, f^{(n)}(c)$$

2. Use the sequence developed in the first step to form the Taylor coefficients

$$a_n = \frac{f^{(n)}(c)}{n!}.$$

> Practice

1. Let f be the function given by $f(x) = \ln(2-x)$. Write the third-degree Taylor polynomial for f about x = 1 and use it to approximate f(1.2).

- 2. Let $P(x) = 3 2(x 2) + 5(x 2)^2 12(x 2)^3 + 3(x 2)^4$ be the fourth-degree Taylor polynomial for the function f about x = 2. Assume f has derivatives of all orders for all real numbers.
 - (a) Find f(2) and f'''(2).
 - (b) Write the third-degree Taylor polynomial for f' about 2 and use it to approximate f'(2.1).
 - (c) Write the fourth-degree Taylor polynomial for $g(x) = \int_{2}^{x} f(t) dt$ about 2.
 - (d) Can f(1) be determined from the information given? Justify your answer.

The second-degree Taylor polynomial of $\sec x$ about $x = \frac{\pi}{4}$ is

(A)
$$P_2(x) = 1 + \sqrt{2}(x - \frac{\pi}{4}) + \sqrt{2}(x - \frac{\pi}{4})^2$$

(B)
$$P_2(x) = \frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2}(x - \frac{\pi}{4}) + \frac{3\sqrt{2}}{3!}(x - \frac{\pi}{4})^2$$

(C)
$$P_2(x) = \sqrt{2} + \sqrt{2}(x - \frac{\pi}{4}) + \frac{3\sqrt{2}}{2!}(x - \frac{\pi}{4})^2$$

(D)
$$P_2(x) = 1 + \sqrt{2}(x - \frac{\pi}{4}) + \frac{3\sqrt{2}}{3!}(x - \frac{\pi}{4})^2$$

- A function f has derivatives of all orders at x = 0. Let P_n denote the nth-degree Taylor polynomial for f about x=0. It is known that $f(0)=\frac{1}{3}$ and $f''(0)=\frac{4}{3}$. If $P_2(\frac{1}{2})=\frac{1}{8}$, what is the value of f'(0)?
 - (A) $-\frac{3}{8}$

- (B) $-\frac{3}{4}$ (C) $-\frac{5}{4}$ (D) $-\frac{3}{2}$

- 5. Let $P(x) = 4 3x^2 + \frac{13}{12}x^4 \frac{121}{360}x^6$ be the sixth-degree Taylor polynomial for the function fabout x = 0. What is the value of f'''(0)?
 - (A) $-\frac{121}{15}$ (B) $-\frac{3}{2}$
- (C) 0
- (D) $\frac{121}{15}$

> Taylor Series and Maclaurin Series

Taylor Series and Maclaurin Series

If a function f has derivatives of all orders at x = c, then the series

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

$$= f(c) + f'(c)(x-c) + \frac{f''(c)}{2!} (x-c)^2 + \frac{f'''(c)}{3!} (x-c)^3 + \cdots + \frac{f^{(n)}(c)}{n!} (x-c)^n + \cdots$$

is called the **Taylor series for** f(x) at c. Moreover, if c=0, then the series is called the **Maclaurin series for** f.

- Practice
- 1. Find the Maclaurin series for the function $f(x) = \ln(1+x)$.

2. Let f be a function having derivatives of all orders. The fourth degree Taylor polynomial for f about x = 1 is given

$$T(x) = 4 + 3(x-1) - 6(x-1)^2 + 7(x-1)^3 - 4(x-1)^4$$
.

Find
$$f(1)$$
, $f'(1)$, $f''(1)$, $f'''(1)$ and $f^{(4)}(1)$.

> Lagrange Error Bound

- $\text{ If } f(x) \text{ has } n+1 \text{ derivatives on an open interval } (a,b), \text{ for any } x \in [a,b], \text{ there exists } \xi \text{ between } x \text{ and } x_0$ such that $\sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x-x_0)^k + \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-x_0)^{n+1}$
- \Rightarrow If f(x) has n+1 derivatives at c and $R_n(x)$, is the remainder term of the nth Taylor polynomial $P_n(x)$, then f(x) =
- \Leftrightarrow The absolute value of $R_n(x)$ satisfies the inequality:

$$|R_n(x)| = |f(x) - P_n(x)| = \underline{\qquad} \le \underline{\qquad}$$

The remainder $R_n(x)$ is called the **Lagrange Error Bound**.

> Practice

Let f be the function given by $f(x) = \sin(3x - \frac{\pi}{6})$, and let P(x) be the third-degree Taylor polynomial for f about x = 0.

- (a) Find P(x).
- (b) Use the Lagrange error bound to show that $|f(0.2) P(0.2)| < \frac{1}{100}$.

Elementary Functions

Function	Convergent Interval
$f(x) = \frac{1}{x} =$	
$f(x) = \frac{1}{1-x} =$	
$f(x) = \ln x =$	
$f(x) = e^x =$	
$f(x) = \sin x =$	
$f(x) = \cos x =$	
$f(x) = \tan^{-1} x =$	

- ♦ Multiplication of Power Series Power series can be multiplied the way we multiply polynomials.
- ♦ We usually find only the first few terms because the calculations for the later terms become tedious and the initial terms are the most important ones.

- > Practice
- 1. Find the Maclaurin series for the function $f(x) = \cos x^2$.

2. Find the Maclaurin series for the function $f(x) = x^2 e^x - x^2$.

3. Find the first three nonzero terms in the Maclaurin series for $e^x \cos x$.