

1. (3+4=7 points) 如果級數 $\sum_{n=0}^{\infty} a_n(-4)^n$ 收斂, 但是 $\sum_{n=0}^{\infty} a_n 6^n$ 發散, 詳細說明以下級數收斂或者發散?
- (a) $\sum_{n=0}^{\infty} a_n$, $\sum_{n=0}^{\infty} a_n x^n$: 收斂半徑 $R: 4 \leq R \leq 6$, $x \in (-R, R)$ 必收斂.
- (b) $\sum_{n=0}^{\infty} (-1)^n 3^{2n} a_n$. (a) $\sum_{n=0}^{\infty} a_n$: 令 $x=1$ 代入 $\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n$
 $\therefore x \in (-R, R)$ 必收斂
- (b) $\sum_{n=0}^{\infty} (-1)^n 3^{2n} a_n = \sum_{n=0}^{\infty} (-1)^n 9^n a_n$, 令 $x=9$ 代入 power series \Rightarrow 發散

2. (8 points) 求級數 $\sum_{n=0}^{\infty} \frac{n! x^n}{1 \cdot 3 \cdot 5 \cdots (2n-1)}$ 的收斂半徑。

$$\lim_{n \rightarrow \infty} \frac{\left| \frac{(n+1)! x^{n+1}}{1 \cdot 3 \cdot 5 \cdots (2n+1)(2n+1)} \right|}{\left| \frac{n! x^n}{1 \cdot 3 \cdot 5 \cdots (2n-1)} \right|} = |x| \lim_{n \rightarrow \infty} \left(\frac{n+1}{2n+1} \right) = |x| \cdot \left(\frac{1}{2} \right) < 1$$

$$\Rightarrow |x| < 2$$

$$\Rightarrow \text{收斂半徑} = 2$$

3. (7+8=15 points) (a) 用積分的方法推導以下級數: $\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$. 並且求其收斂半徑。

半徑:

$$\tan^{-1} x = \int \frac{dx}{1+x^2} = \int \frac{1}{1-(-x^2)} dx = \int \sum_{n=0}^{\infty} (-x^2)^n dx$$

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

令 $x=0$ 代入上式: $\tan^{-1}(0) = 0 = C$; $\therefore \tan^{-1}(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)}$

- (b) 求函數 $f(x) = \frac{x-1}{x+2}$ 的 power series 與其收斂半徑。

$$f(x) = 1 + \frac{-3}{x+2} = 1 + \frac{-3}{2(1+x/2)} = 1 - \frac{3}{2} \left(\frac{1}{1+x/2} \right)$$

$$= 1 - \frac{3}{2} \frac{1}{1-(-x/2)} = 1 - \frac{3}{2} \sum_{n=0}^{\infty} \left(\frac{-x}{2} \right)^n$$

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

$$= \frac{-1}{2} - \sum_{n=1}^{\infty} \frac{(-1)^n \cdot 3 x^n}{2^{n+1}}, \quad \left| \frac{-x}{2} \right| < 1 \Leftrightarrow |x| < 2$$

$$\Rightarrow \text{收斂半徑} = 2$$

4. (10 points) 用微分的方法 (類似 § 11.9 Example 4) 求函數 $\frac{1+x}{(1-x)^2}$ 的 power series.

$$\begin{aligned}\frac{1}{1-x} &= (1-x)^{-1} = \sum_{n=0}^{\infty} x^n, & \frac{d}{dx} (1-x)^{-1} &= (-1)(1-x)^{-2} \cdot (-1) = \frac{d}{dx} \sum_{n=0}^{\infty} x^n \\ \Rightarrow (1-x)^{-2} &= \sum_{n=1}^{\infty} n \cdot x^{n-1} = \sum_{n=0}^{\infty} (n+1) x^n \\ \therefore f(x) &= (1+x) \cdot (1-x)^{-2} = (1+x) \sum_{n=0}^{\infty} (n+1) x^n = \sum_{n=0}^{\infty} (n+1) x^n + \sum_{n=0}^{\infty} (n+1) x^{n+1} \\ &= \sum_{n=0}^{\infty} (n+1) x^n + \sum_{n=1}^{\infty} n \cdot x^n = 1 + \sum_{n=1}^{\infty} (n+1) x^n + \sum_{n=1}^{\infty} n \cdot x^n \\ &= 1 + \sum_{n=1}^{\infty} (2n+1) x^n\end{aligned}$$

5. (10 points) 用 power series 計算不定積分: $\int x^2 \ln(1+x) dx$

$$\begin{aligned}\ln(1+x) &= \int \frac{dx}{1+x} = \int \frac{dx}{1-(-x)} = \int \sum_{n=0}^{\infty} (-x)^n dx \\ &= \sum_{n=0}^{\infty} \int (-1)^n x^n dx = \sum_{n=0}^{\infty} (-1)^n \cdot \frac{x^{n+1}}{n+1} = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} \\ \Rightarrow \int x^2 \ln(1+x) dx &= \int x^2 \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} dx = \int \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{n+2}}{n} dx \\ &= C + \sum_{n=1}^{\infty} \int (-1)^{n-1} \frac{x^{n+2}}{n} dx = C + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{n+3}}{n(n+3)}\end{aligned}$$

6. (10 points) 求函數 $f(x) = \ln x$ 在 $x=2$ 處展開的 Taylor 級數。

$$\begin{aligned}f(x) &= \ln x, & f(2) &= \ln 2 \\ f'(x) &= \frac{1}{x} = x^{-1}, & f'(2) &= \frac{1}{2} \\ f''(x) &= (-1)x^{-2}, & f''(2) &= \frac{-1}{2^2} \\ f'''(x) &= (-1)(-2)x^{-3}, & f'''(2) &= \frac{(-1)(-2)}{2^3} \\ f^{(4)}(x) &= (-1)(-2)(-3)x^{-4}, & & \\ & \vdots & & \\ f^{(n)}(x) &= (-1)(-2) \dots (-n+1) x^{-n}, & \Rightarrow f^{(n)}(2) &= \frac{(-1)(-2) \dots (-n+1)}{2^n} = \frac{(-1)^{n-1} (n-1)!}{2^n}\end{aligned}$$

$$\begin{aligned}\Rightarrow \sum_{n=0}^{\infty} \frac{f^{(n)}(2)}{n!} (x-2)^n \\ &= \ln 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} (n-1)!}{n! 2^n} (x-2)^n \\ &= \ln 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n \cdot 2^n} (x-2)^n\end{aligned}$$