Calculus II: Assignment 8

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Problem 1. Verify that the series $\sum_{n=0}^{\infty} \frac{2}{(4n+1)(4n+3)}$ converges using one or more of the convergence tests given in class.

Solution 1. Using the integral test which states that for some series $\sum_{n=k}^{\infty} f(n)$ converges or diverges as $\int_{k}^{\infty} f(x) dx$ converges or diverges. In our case we have $f(n) = \frac{2}{(4n+1)(4n+3)}$ which can be directly converted to a continuous function $f(x) = \frac{2}{(4x+1)(4x+3)}$ so

$$\begin{split} &= \int_0^\infty \frac{2}{(4x+1)(4x+3)} \, dx \\ &= \lim_{t \to \infty} \int_0^t \frac{2}{(4x+1)(4x+3)} \, dx \\ &= \lim_{t \to \infty} \int_0^t \frac{A}{(4x+1)} + \frac{B}{(4x+3)} \, dx \\ &= \lim_{t \to \infty} \int_0^t \frac{4Ax+3A+4Bx+B}{(4x+1)(4x+3)} \, dx \\ &= \lim_{t \to \infty} \int_0^t \frac{4(A+B)x+(3A+B)}{(4x+1)(4x+3)} \, dx \\ &= \lim_{t \to \infty} \int_0^t \frac{4(A+B)x+(3A+B)}{(4x+1)(4x+3)} \, dx \\ &= \lim_{t \to \infty} \left[\int_0^t \frac{1}{(4x+1)} \, dx - \int_0^t \frac{1}{(4x+3)} \, dx \right] \\ &= \frac{1}{4} \lim_{t \to \infty} \left[\ln(4x+1) - \ln(4x+3) \right]_0^t \\ &= \frac{1}{4} \lim_{t \to \infty} \left[\ln(4t+1) - \ln(4t+3) - (\ln(4(0)+1) - \ln(4(0)+3)) \right] \\ &= \frac{1}{4} \lim_{t \to \infty} \left[\ln \left(\frac{4t+A}{4t+3} \right) - \ln \left(\frac{1}{3} \right) \right] \\ &= -\frac{1}{4} \ln \left(\frac{1}{3} \right) \end{split}$$

: Because the integral converges the series must also converge.

Problem 2. Use SageMath to to find the sum of the series in question 1 Solution 2.

[1]: 1/4*pi

Problem 3. What series involving powers of x has $\frac{1}{1+x^2}$ as its sum? For which values of x does this series converge?

Solution 3. Using the power series formula $\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r}$ we can tell that a=1, so we just need to find a suitable r s.t. $\frac{1}{1-r} = \frac{1}{1+x^2}$ then plug that into the series.

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

$$\therefore \sum_{n=0}^{\infty} (-x^2)^n \text{ is the series of powers of } x \text{ which is equivalent to } \frac{1}{1+x^2}$$

The series converges for values of x which satisfy $\left|-x^2\right| < 1$, so any value on the interval [-1,1] (potentially excluding the endpoints). Testing the endpoints -1 and 1 to ensure the series doesn't also converge there: $\sum_{n=0}^{\infty} (-1^2)^n$ will diverge per the divergence test as $\lim_{n\to\infty} (-1^2)^n \neq 0$. The same is true for $\sum_{n=0}^{\infty} (1^2)^n$ as $\lim_{n\to\infty} (1^2)^n \neq 0$.

$$\therefore \sum_{n=0}^{\infty} (-x^2)^n \text{ is the series of powers of } x \text{ which is equivalent to } \frac{1}{1+x^2} \text{ which converges on } (-1,1)$$

Problem 4. Since $\frac{d}{dx}\arctan(x)=\frac{1}{1+x^2}$ what series involving powers of x should be equal to $\arctan(x)$ when it converges? For which values of x does this series converge?

Solution 4. Knowing that $\frac{d}{dx}\arctan(x)=\frac{1}{1+x^2}$, we also know that $\arctan(x)=\int \frac{1}{1+x^2}\,dx$. Applying that to the series which resolves to $\frac{1}{1+x^2}$:

$$= \int \sum_{n=0}^{\infty} \left[(-x^2)^n \right] dx = \arctan(x)$$

$$= \sum_{n=0}^{\infty} \left[\int (-x^2)^n dx \right] = \arctan(x)$$

$$\therefore \sum_{n=0}^{\infty} \left[\int (-x^2)^n dx \right] = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1} = \arctan(x)$$

Testing for convergence using the ratio test which we have yet to do in lecture but I think I've figured it out from the archive page:

$$= \lim_{n \to \infty} \left| \frac{\frac{(-1)^{n+1} x^{2n+2}}{2n+2}}{\frac{(-1)^n x^{2n+1}}{2n+1}} \right|$$

$$= \lim_{n \to \infty} \left| \frac{(-1)^{n+1} x^{2n+2}}{2n+2} \frac{2n+1}{(-1)^n x^{2n+1}} \right|$$

$$= \lim_{n \to \infty} \left| \frac{(-1)^{n+1}}{(-1)^n} \frac{2n+1}{2n+2} \frac{x^{2n+2}}{x^{2n+1}} \right|$$

$$= \lim_{n \to \infty} \left| \frac{(-1)^{n+1}}{(-1)^n} \frac{2n+1}{2n+2} \frac{x^{2n+2}}{x^{2n+1}} \right|$$

$$= |(-1)(1)(x)|$$

$$= |x|$$

So, by the ratio test the series converges for values of |x| < 1, so any value on the interval [-1,1] (potentially excluding the endpoints). Testing the endpoints for convergence:

Setting x=1 yields $\frac{(-1)^n(1)^{2n+1}}{2n+1}=(-1)^n\frac{1}{2n+1}$ where $a_n=\frac{1}{2n+1}$ which is: always decreasing past n=0, always greater than 0 past n=0, and $\lim_{n\to\infty}\frac{1}{2n+1}=0$. So by the alternating series test the series converges at x=1. Doing the same for x=-1 yields $\frac{(-1)^n(-1)^{2n+1}}{2n+1}=(-1)^{3n+1}\frac{1}{2n+1}$ where $a_n=\frac{1}{2n+1}$ which is always positive and nonzero past n=0, decreasing past n=0, and $\lim_{n\to\infty}\frac{1}{2n+1}=0$ which means that by the alternating series test, the series converges on [-1, 1].

$$\therefore \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1}$$
 is the series of powers of x which is equivalent to $\arctan(x)$ which converges on $[-1,1]$

Problem 5. Given that $\arctan(1) = \frac{\pi}{4}$, what is the connection between the series in questions 1 and 4?

Solution 5. Let S_1 be the series in question $1\left(\sum_{n=0}^{\infty}\frac{2}{(4n+1)(4n+3)}\right)$ and S_2 be the series in question $4\left(\sum_{n=0}^{\infty}\frac{(-1)^nx^{2n+1}}{2n+1}\right)$ arctan $(1)=\frac{\pi}{4}$ means that S_2 converges to $\frac{\pi}{4}$ when x=1. S_1 always converges to $\frac{\pi}{4}$. There's a couple connections here but they all feel too obvious to warrant a question of their own. Just in case I'll list them anyway:

- 1. Both S_1 and S_2 are equal and converge when x=1
- 2. Both S_1 and S_2 can be used to approximate π
- 3. $S_1 \pm S_2$ is convergent

Other than those three, obvious as they might be, I can't think of any other connection between the two