MATH 552 Homework 11*

Problem 8 Rederive the Maclaurin series (4) in Sec. 64 for the function $f(z) = \cos z$ by

(a) using the definition

$$\cos z = \frac{e^{iz} + e^{-iz}}{2}$$

in Sec. 37 and appealing to the Maclaurin series (2) for e^z in Sec. 64;

(b) showing that

$$f^{(2n)}(0) = (-1)^n$$
 and $f^{(2n+1)}(0) = 0$ $(n = 0, 1, 2, ...)$.

Solution.

(a)

$$\cos z = \frac{1}{2} \left[e^{iz} + e^{-iz} \right]$$
 (definition)
$$= \frac{1}{2} \left[\left(1 + \frac{iz}{1!} + \frac{(iz)^2}{2!} + \frac{(iz)^3}{3!} + \frac{(iz)^4}{4!} + \dots \right) + \left(1 + \frac{-iz}{1!} + \frac{(-iz)^2}{2!} + \frac{(-iz)^3}{3!} + \frac{(-iz)^4}{4!} + \dots \right) \right]$$
 (using series (2))
$$= \frac{1}{2} \left[(1+1) + \left(\frac{iz}{1!} + \frac{-iz}{1!} \right) + \left(\frac{i^2z^2}{2!} + \frac{i^2z^2}{2!} \right) + \left(\frac{i^3z^3}{3!} + \frac{-i^3z^3}{3!} \right) + \left(\frac{i^4z^4}{4!} + \frac{i^4z^4}{4!} \right) + \dots \right]$$
 (rearranging and combining powers)

$$=1+\frac{i^2z^2}{2!}+\frac{i^4z^4}{4!}+\dots \qquad \qquad \text{(combining like terms and dividing by 2)}$$

$$=1-\frac{z^2}{2!}+\frac{z^4}{4!}+\dots \qquad \qquad \text{(using } i^2=1\text{; this is series (4))}$$

(b) Using repeated differentiation, we have

$$\frac{d}{dz}[\cos z] = -\sin z \tag{1}$$

$$\frac{d^2}{dz^2}[\cos z] = -\cos z\tag{2}$$

$$\frac{d^3}{dz^3}[\cos z] = \sin z \tag{3}$$

$$\frac{d^4}{dz^4}[\cos z] = \cos z \tag{4}$$

Thus, since the differentiation cycles every 4 times, we have

$$\frac{d^{(n)}}{dz^{(n)}}[\cos z] = \frac{d^{(n\bmod 4)}}{dz^{(n\bmod 4)}}[\cos z].$$

So for $\frac{d^{(n)}}{dz^{(n)}}[\cos z]$, any odd n (which 2n+1 will be for any $n \in \mathbb{N}$) will result in either $-\sin z$ or $\sin z$. Since $\pm \sin 0 = 0$, $f^{(2n+1)}(0) = 0$.

Additionally, for $\frac{d^{(n)}}{dz^{(n)}}[\cos z]$, any even n (which 2n will be for any $n \in \mathbb{N}$) will result in $\cos z$ if it is divisible by 4 or $-\cos z$ if it is not. So starting from $f^{(0)}$, the even powers will start at $\cos z$ and then switch back and forth from negative to positive. So $f^{(2n)}(0)$ will start at 1 and then switch back and forth from positive to negative. Since $(-1)^n$ has the same behavior, $f^{(2n)}(0) = (-1)^n$.

Using the coefficients, it follows that

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} + \dots$$

Problem 11 Show that when 0 < |z| < 4,

$$\frac{1}{4z - z^2} = \frac{1}{4z} + \sum_{n=0}^{\infty} \frac{z^n}{4^{n+2}}.$$

Solution.

$$\frac{1}{4z - z^2} = \frac{1}{z(4 - z)}$$

$$= \frac{1}{4z} + \frac{1}{4(4 - z)}$$
(using partial fractions)
$$= \frac{1}{4z} + \frac{1}{4} \left(\frac{1/4}{1 - z/4} \right)$$
(multiplying fraction by $\frac{1/4}{1/4}$)
$$= \frac{1}{4z} + \frac{1}{16} \left(\frac{1}{1 - \frac{z}{4}} \right)$$
(writing in form of power series)
$$= \frac{1}{4z} + \frac{1}{16} \sum_{n=0}^{\infty} \left(\frac{z}{4} \right)^n$$
(replacing with power series)
$$= \frac{1}{4z} + \sum_{n=0}^{\infty} \frac{z^n}{4^{n+2}}$$
(bringing constant inside sum)

Problem 3 Find the Laurent series that represents the function f(z) in Example 1, Sec. 68, when $1 < |z| < \infty$.

Solution.

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

$$= \frac{1}{z} \left(\frac{1}{1+z^2}\right) \left(\frac{1/z^2}{1/z^2}\right)$$

$$= \frac{1}{z^3} \left(\frac{1}{\frac{1}{z^2}+1}\right)$$
 (multiplying fractions)
$$= \frac{1}{z^3} \left(\frac{1}{1-\left(-\frac{1}{z^2}\right)}\right)$$
 (writing in power series form: $|z| > 1 \Rightarrow \left|\frac{1}{z^2}\right| < 1$)
$$= \frac{1}{z^3} \left(1 + \left(-\frac{1}{z^2}\right) + \left(-\frac{1}{z^2}\right)^2 + \left(-\frac{1}{z^2}\right)^3 + \dots\right)$$
 (power series expansion)
$$= \frac{1}{z^3} \left(1 - \frac{1}{z^2} + \frac{1}{z^4} - \frac{1}{z^6} + \dots\right)$$

$$= \frac{1}{z^3} - \frac{1}{z^5} + \frac{1}{z^7} - \frac{1}{z^9} + \dots$$

Problem 4 Give two Laurent series expansions in powers of z for the function

$$f(z) = \frac{1}{z^2(1-z)},$$

and specify the regions in which those expansions are valid.

The function has singularities at z=0 and z=1. So f(z) has a Laurent series that is valid in the region 0<|z|<1 and another series valid in the region $1<|z|<\infty$.

For 0 < |z| < 1:

$$f(z) = \frac{1}{z^2(1-z)}$$

$$= \frac{1}{z^2} \left(\frac{1}{1-z}\right)$$
 (writing in form of power series)
$$= \frac{1}{z^2} (1+z+z^2+z^3+z^4+...)$$
 (power series expansion: $|z| < 1$)
$$= \frac{1}{z^2} + \frac{1}{z} + 1 + z + z^2 + ...$$

For $1 < |z| < \infty$:

$$f(z) = \frac{1}{z^2(1-z)}$$

$$= \frac{1}{z^2} \left(\frac{1}{1-z}\right) \left(\frac{1/z}{1/z}\right)$$

$$= \frac{1}{z^3} \left(\frac{1}{\frac{1}{z}-1}\right)$$

$$= -\frac{1}{z^3} \left(\frac{1}{1-\frac{1}{z}}\right)$$
 (writing in form of power series: $|z| > 1 \Rightarrow \left|\frac{1}{z}\right| < 1$)
$$= -\frac{1}{z^3} \left(1 + \left(-\frac{1}{z}\right) + \left(-\frac{1}{z}\right)^2 + \left(-\frac{1}{z}\right)^3 + \left(-\frac{1}{z}\right)^4 + \dots\right)$$
 (power series expansion)
$$= -\frac{1}{z^3} \left(1 - \frac{1}{z} + \frac{1}{z^2} - \frac{1}{z^3} + \frac{1}{z^4} + \dots\right)$$

$$= -\frac{1}{z^3} + \frac{1}{z^4} - \frac{1}{z^5} + \frac{1}{z^6} - \frac{1}{z^7} + \dots$$