

# Power series

## Convergence

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n$$

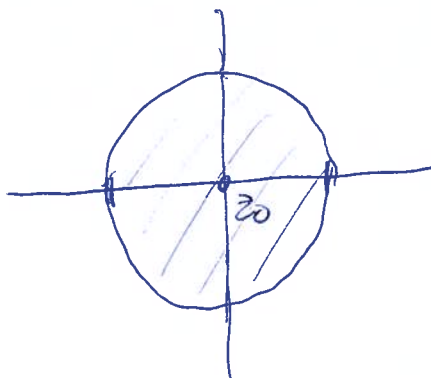
$z$  is a complex variable

$$\sum_{n=0}^{\infty} z^n = \frac{1}{1-z} \quad \text{if } |z| < 1$$

$$\uparrow$$

$$a_n = 0 \quad n=0, 1, \dots, \infty$$

$$z_0 = 0$$



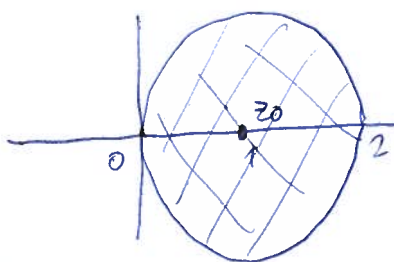
$$\sum_{n=0}^{\infty} (z-1)^n = \frac{1}{1-(z-1)} = \frac{1}{2-z} \quad \text{if } |z-1| < 1 \Rightarrow \begin{cases} z-1 < 1 \Rightarrow z < 2 \\ z-1 > -1 \Rightarrow z > 0 \end{cases}$$

$$0 < z < 2$$

$$\uparrow$$

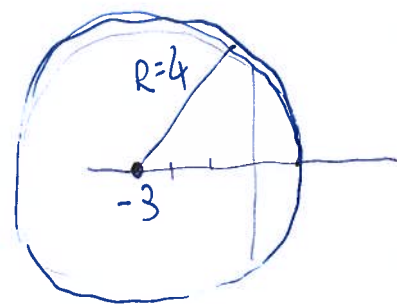
$$a_n = 0 \quad n=0, 1, \dots, \infty$$

$$z_0 = 1$$



examples of calculation of radius of convergence

$$\sum_{n=1}^{\infty} \frac{(-1)^n n}{4^n} (z+3)^n \quad \text{center} = -3$$



$$\lim_{n \rightarrow \infty} \left| \frac{(-1)^n n}{4^n} \cdot \frac{4^{n+1}}{(-1)^{n+1} (n+1)} \right| = 4 \Rightarrow R = 4$$

center: 2

$$\sum_{n=1}^{\infty} \frac{2^n}{n} (4-8)^n = \sum_{n=1}^{\infty} \frac{2^n \cdot 4^n}{n} (z-2)^n = \sum_{n=1}^{\infty} \frac{8^n}{n} (z-2)^n$$

$$\lim_{n \rightarrow \infty} \frac{8^n}{n} \cdot \frac{n+1}{8^{n+1}} = \frac{1}{8} \Rightarrow R = \frac{1}{8}$$

# Differentiation and integration of power series

$$\sum_{n=0}^{\infty} a_n (z-z_0)^n \rightarrow R$$

↓ termwise derivative

$$\sum_{n=0}^{\infty} n a_n (z-z_0)^{n-1} \rightarrow R$$

same radius of convergence

$$\sum_{n=0}^{\infty} \frac{a_n}{n+1} (z-z_0)^{n+1} \rightarrow R$$

example

$$\sum_{n=1}^{\infty} \frac{1}{n} z^n \rightarrow R=1$$

↓  $\frac{\partial}{\partial z}$

$$\sum_{n=1}^{\infty} \frac{n}{n} z^{n-1} \rightarrow R=1$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} z^n \xrightarrow{\frac{\partial}{\partial z}} \sum_{n=1}^{\infty} \frac{n}{n^2} z^{n-1} = \sum_{n=1}^{\infty} \frac{1}{n} z^{n-1} \rightarrow \text{same } R$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} z^n \xrightarrow{\int dz} \sum_{n=1}^{\infty} \frac{1}{n^2(n+1)} z^{n+1} = \sum_{n=1}^{\infty} \frac{1}{n^3+n^2} z^{n+1} \rightarrow \text{same } R$$

## Demonstration Taylor series

$$f(z) = \sum_{n=0}^{\infty} a_n (z-z_0)^n$$

$$f(z) = a_0 + a_1(z-z_0) + a_2(z-z_0)^2 + a_3(z-z_0)^3 + a_4(z-z_0)^4 + \dots$$

$$f(z_0) = a_0$$

$$f'(z) = a_1 + 2a_2(z-z_0) + 3a_3(z-z_0)^2 + 4a_4(z-z_0)^3 + \dots$$

$$f'(z_0) = a_1$$

$$f''(z) = 2a_2 + 3 \cdot 2 a_3(z-z_0) + 4 \cdot 3 a_4(z-z_0)^2 + \dots$$

$$f''(z_0) = 2a_2 \rightarrow a_2 = \frac{1}{2} f''(z_0)$$

$$f'''(z) = 3 \cdot 2 a_3 + 4 \cdot 3 \cdot 2 a_4(z-z_0) + \dots$$

$$f'''(z_0) = 3 \cdot 2 \cdot a_3 \rightarrow a_3 = \frac{1}{3!} f'''(z_0)$$

⋮

$$a_n = \frac{1}{n!} f^{(n)}(z_0)$$

# Taylor & MacLaurin series

$$f(z) = \sum_{n=0}^{\infty} a_n (z-z_0)^n \quad \text{with } a_n = \frac{1}{n!} f^{(n)}(z_0)$$

example

$$f(z) = \frac{1}{1-z} = (1-z)^{-1} \quad \text{find MacLaurin series}$$

$$f^{(0)}(0) = 1$$

$$f'(z) = \frac{1}{(1-z)^2} \Big|_{z=0} = 1$$

$$f''(z) = \frac{2 \cdot 1}{(1-z)^3} \Big|_{z=0} = 2 \quad \Rightarrow \quad f^{(n)}(z) = \frac{n!}{(1-z)^{n+1}} \Big|_{z=0} = n! \Rightarrow a_n = 1, \quad n=0, 1, \dots, \infty$$

$$f'''(z) = \frac{3 \cdot 2 \cdot 1}{(1-z)^4} \Big|_{z=0} = 6$$

$$f(z) = \frac{1}{1-z} = 1 + z + z^2 + \dots + \boxed{z^n} + \dots$$

$$f(z) = e^z$$

$$f^{(0)}(0) = 1$$

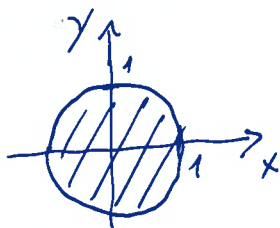
$$f'(z) = e^z \Big|_{z=0} = 1 \quad \rightarrow \quad f^{(n)}(z) = 1 \Rightarrow a_n = \frac{1}{n!}$$

$$f''(z) = e^z \Big|_{z=0} = 1$$

$$\therefore f(z) = \sum_{n=0}^{\infty} \frac{z^n}{n!} = 1 + z + \frac{z^2}{2} + \frac{z^3}{6} + \dots$$

$$f(z) = \frac{1}{1-z} = \sum_{n=0}^{\infty} z^n$$

I can represent this function this way only in the unit circle



What about representing the function in other points, e.g. including  $z=2$ ?

I can calculate my Taylor series centered in  $z=2$

$$f(z) = \frac{1}{1-z} = \sum_{n=0}^{\infty} a_n (z-2)^n \quad a_n = \frac{1}{n!} f^{(n)}(z)$$

$$a_0 = \frac{1}{0!} \cdot f(z) = -1$$

$$a_1 = \frac{1}{1!} f'(z) = 1$$

$$a_2 = \frac{1}{2!} f''(z) = -\frac{1}{2!} \cdot 2 = -1$$

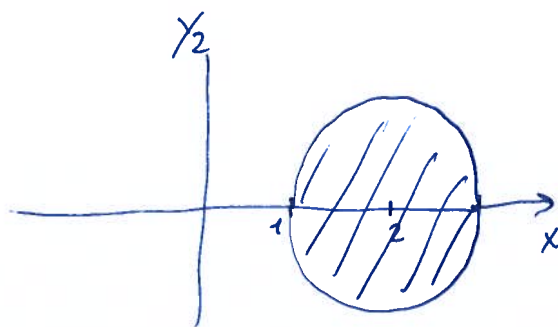
$$a_3 = \frac{1}{3!} f'''(z) = \frac{1}{3 \cdot 2} \cdot 3 \cdot 2 = 1$$

$$f'(z) = \frac{1}{(1-z)^2} \Big|_{z=2} = 1$$

$$f''(z) = \frac{2}{(1-z)^3} \Big|_{z=2} = -1$$

$$f'''(z) = \frac{3 \cdot 2}{(1-z)^4} \Big|_{z=2} = 3 \cdot 2$$

$$\begin{aligned} f(z) = \frac{1}{1-z} &= -1 + (z-2) - (z-2)^2 + (z-2)^3 - \dots \\ &= \sum_{n=0}^{\infty} (-1)^{n+1} (z-2)^n \end{aligned}$$



What about complex exponential?

$$f(z) = e^{iz} = \sum_{n=0}^{\infty} \frac{(i z)^n}{n!} = (i)^n \frac{z^n}{n!}$$

$$(i)^n = \begin{cases} 1 & n=0, 4, 8, \dots \\ i & n=1, 5, 9 \\ -1 & n=2, 6, 10 \\ -i & n=3, 7, 11, \dots \end{cases}$$

$$= \left( 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \frac{z^6}{6!} + \frac{z^8}{8!} + \dots \right) + i \left( z - \frac{z^3}{3!} + \frac{z^5}{5!} - \frac{z^7}{7!} + \dots \right)$$

$\Downarrow$   $\cos z$ 
 $\Downarrow$   $\sin z$

$$\cos z = \sum_{k=0}^{\infty} (-1)^k \frac{z^{2k}}{(2k)!}$$

$$\sin z = \sum_{k=0}^{\infty} (-1)^k \frac{z^{2k+1}}{(2k+1)!}$$

—————

$$f(z) = \ln(1+z)$$

$$f(0) = \ln(1) = 0$$

$$f'(z) = \frac{1}{1+z} \Big|_{z=0} = 1$$

$$f''(z) = -\frac{1}{(1+z)^2} \Big|_{z=0} = -1$$

$$f'''(z) = \frac{2}{(1+z)^3} \Big|_{z=0} = 2$$

$$f^{(4)}(z) = -\frac{6}{(1+z)^4} \Big|_{z=0} = -6$$

$$f^{(5)}(z) = \frac{24}{(1+z)^5} \Big|_{z=0} = 24$$

$$\Rightarrow f^{(n)}(z) = \frac{(-1)^{n+1} (n-1)!}{(1+z)^n}$$

$$\Rightarrow a_n = \frac{1}{n!} f^{(n)}(z_0) = \frac{(-1)^{n+1}}{(n-1)!}$$

$$f(z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \dots = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} z^n$$

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

we know that  $f(z) = \frac{1}{1-z} = \sum_{n=0}^{\infty} z^n$

we define

$$q = -z^2$$

Substitution method

$$\Rightarrow f(q) = \frac{1}{1-q} = \sum_{n=0}^{\infty} q^n = \sum_{n=0}^{\infty} (-z^2)^n = \sum_{n=0}^{\infty} (-1)^n z^{2n} = 1 - z^2 + z^4 - z^6 + \dots \quad |z| < 1$$