## Calculus

# Probelm Sheet C

Series and Limits

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### Series and Limits

#### C1 Series Notation

(a)

$$a_n = \left(-\frac{1}{2}\right)^{n+1}$$

$$b_n = (-1)^n \left(\frac{1}{2}\right)^{n+2}$$

$$(1)$$

$$\sum_{n=1}^{\infty} \left( -\frac{1}{2} \right)^{n+1} = \frac{1/4}{1+1/2} = \frac{1}{6} \tag{2}$$

(b)

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n} = -1 + \frac{1}{2} - \frac{1}{3} + \frac{1}{4} - \dots$$
 (3)

(c)

$$\left(\sum a_i\right)^2 \\
\left(\sum a_i\right)\left(\sum b_i\right) \tag{4}$$

#### C2 Maclaurin and Taylor series

(a)

i

$$e^{x} = e^{0} + e^{0}x + \frac{1}{2!}e^{0}x^{2} + \frac{1}{3!}e^{0}x^{3} + \dots$$

$$= 1 + x + \frac{1}{2!}x^{2} + \frac{1}{3!}x^{3} + \dots$$
(5)

ii

$$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{1}{2}\frac{1}{2!}x^2 - \frac{3}{2}\frac{1}{3!}x^3 - \dots$$

$$= 1 + \frac{1}{2}x - \frac{1}{4}x^2 - \frac{1}{4}x^3 - \dots$$
(6)

$$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{1}{4}\frac{1}{2!}x^2 + \frac{3}{8}\frac{1}{3!}x^3 - \dots$$

$$= 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 - \dots$$
(7)

iii

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

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

$$(\tan^{-1})'''(x) = \frac{6x^2 - 2}{(1+x^2)^3}$$
(8)

$$\tan^{-1} x = x - \frac{1}{3}x^3 + \dots {9}$$

(b) Note that  $1^{\circ} = \pi/180$ . Expanding  $\sin x$  about  $\pi/6$ :

$$\sin\left(\pi/180 + \pi/6\right) \approx \sin\pi/6 + \cos^{\pi/6}\frac{\pi}{180} - \frac{1}{2}\sin\pi/6\left(\frac{\pi}{180}\right)^2 - \frac{1}{6}\cos^{\pi/6}\left(\frac{\pi}{180}\right)^3 = 0.51504 \quad (10)$$

The forth term has a value around  $-7 \times 10^{-7}$ , so the answer is accurate up to the 5th digit.

C3 Manipulation of series

(a) Note that  $\tan x$  is an odd function, so its expansion must have the form  $\tan x = ax + bx^3 + cx^5 + \dots$  Using  $\sin x = \cos x \tan x$  and comparing coefficients:

$$\sin x = \cos x \tan x$$

$$\left(x - \frac{x^3}{6} + \frac{x^5}{120} - \dots\right) = \left(1 - \frac{x^2}{2} + \frac{x^4}{24} - \dots\right) \left(ax + bx^3 + cx^5 + \dots\right)$$
(11)

$$a = 1$$

$$b - \frac{a}{2} = -\frac{1}{6}$$

$$c - \frac{b}{2} + \frac{a}{24} = \frac{1}{120}$$
(12)

Solving the equation yields  $\tan x = x + x^3/3 + 2x^5/15 + \dots$ 

(b)

$$e^{\ln(1+x)} = 1 + \ln(1+x) + \frac{\ln(1+x)^2}{2} + \frac{\ln(1+x)^3}{6} + \dots$$

$$= 1 + \left(x - \frac{x^2}{2} + \frac{x^3}{3} - \dots\right) + \frac{1}{2}\left(x - \frac{x^2}{2} + \frac{x^3}{3} - \dots\right)^2 + \frac{1}{6}\left(x - \frac{x^2}{2} + \frac{x^3}{3} - \dots\right)^3 + \dots$$

$$= 1 + x - \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^2 - x^3}{2} + \frac{x^3}{6} + \dots$$

$$= 1 + x$$

$$(13)$$

as expected from the actual value of  $e^{\ln(1+x)} = 1 + x$ .

C4 Integration of a power series

$$\int_{0}^{1} \frac{\sin x}{x} dx = \int_{0}^{1} 1 - \frac{x^{2}}{3!} + \frac{x^{4}}{5!} - \frac{x^{6}}{7!} + \dots dx$$

$$= \left[ x - \frac{x^{3}}{18} + \frac{x^{5}}{600} - \frac{x^{8}}{35280} + \dots \right]_{0}^{1}$$

$$= 0.9461$$
(14)

The next term yields a contribution of the value  $3 \times 10^{-7}$  so it does not affect the result up to four significant digits.

C5 Continuity and differentiability

- (a) The function is continuous but is not smooth or differentiable at x = 0.
- (b) The function is continuous and smooth across the domain.
- (c) The function is discontinuous at x = 0 and not differentiable.
- (d) The function is continuous but is not smooth or differentiable at x=0.

C6 Limits

(a)  $\lim_{x \to 0} \frac{\sin x}{x} = \lim_{x \to 0} \left( 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \frac{x^6}{7!} + \dots \right) = 1$  (15)

$$\lim_{x \to 0} \frac{1 - \cos^2 x}{x^2} = \lim_{x \to 0} \left(\frac{\sin x}{x}\right)^2 = 1 \tag{16}$$

$$\lim_{x \to 0} \frac{\sin x - x}{e^{-x} - 1 + x} = \lim_{x \to 0} \frac{-\frac{x^3}{3!} + \frac{x^5}{5!} - \dots}{\frac{x^2}{2!} - \frac{x^3}{3!} + \dots} = 0$$
 (17)

$$\lim_{x \to 0} \frac{\sin x}{x} = \lim_{x \to 0} \frac{\cos x}{1} = 1 \tag{18}$$

$$\lim_{x \to 0} \frac{1 - \cos^2 x}{x^2} = \lim_{x \to 0} \frac{\sin 2x}{2x} = 1 \tag{19}$$

$$\lim_{x \to 0} \frac{\sin x - x}{e^{-x} - 1 + x} = \lim_{x \to 0} \frac{\cos x - 1}{-e^{-x} + 1} = \lim_{x \to 0} \frac{-\sin x}{e^{-x}} = 0 \tag{20}$$

(c) For  $\lim_{x\to\infty} \sin x/x$ , the numerator is bounded while the denominator goes to infinity, so the limit is zero.

For  $\lim_{x\to\infty} (1-\cos^2 x)/x$ , the same logic applies and the limit is zero.

For  $\lim_{x\to\infty}(\sin x-x)/(e^{-x}-1+x)$ , we may ignore all terms except for the  $\pm x$  as x tends to infinity, and the limit is -1.

(d) 
$$\left[\ln\left(1+x\right)\right]^2 = \left(x - \frac{x^2}{2} + \frac{x^3}{3} + \dots\right)^2 = x^2 - x^3 + \frac{11}{12}x^4 + \dots$$
 (21)

i

$$\cos 2x + [\ln(1+x)]^2 = 1 + \frac{x^2}{2} - \frac{x^3}{6} + x^4 + \dots$$

$$\frac{d}{dx} \left\{ \cos 2x + [\ln(1+x)]^2 \right\} = x - \frac{x^2}{2} + 4x^3 + \dots$$

$$\frac{d^2}{dx^2} \left\{ \cos 2x + [\ln(1+x)]^2 \right\} = 1 - x + 12x^2 + \dots$$
(22)

Thus, at x = 0, the first derivative is zero and the second derivative is unity. Therefore, this is a minimum point.

$$\cos 2x + [\ln (1+x)]^2 = 1 - x^2 - x^3 + \frac{19}{12}x^4 + \dots$$

$$\frac{d}{dx} \left\{ \cos 2x + [\ln (1+x)]^2 \right\} = -2x - 3x^2 + \frac{19}{3}x^3 + \dots$$

$$\frac{d^2}{dx^2} \left\{ \cos 2x + [\ln (1+x)]^2 \right\} = -2 - 6x + 19x^2 + \dots$$
(23)

Thus, at x = 0, the first derivative is zero and the second derivative is -2. Therefore, this is a maximum point.

ii

$$\frac{\left[\ln\left(1+x\right)\right]^2}{x(1-\cos x)} = \frac{x-x^2+\frac{11}{12}x^3+\dots}{\frac{x^2}{2}-\frac{x^3}{6}+\dots}$$
(24)

This tends to positive infinity as  $x \to \infty$ .