

The equation relating the series for $\frac{\pi}{4}$ to the continued fraction for $\frac{4}{\pi}$, namely

$$1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots = \frac{1}{1 + \frac{1^2}{2 + \frac{3^2}{2 + \frac{5^2}{2 + \frac{7^2}{2 + \cdots}}}}}$$

follows immediately from a more general equation

$$\frac{1}{A} - \frac{1}{B} + \frac{1}{C} - \frac{1}{D} + \cdots = \frac{1}{A + \frac{A^2}{B - A + \frac{B^2}{C - B + \frac{C^2}{D - C + \cdots}}}}$$

proved by Euler (1748a), p. 311. The following exercises give a proof of Euler's result.

Exercise 1 (8.4.3). *Check that*

$$\frac{1}{A} - \frac{1}{B} = \frac{1}{A + \frac{A^2}{B - A}}$$

Exercise 2 (8.4.4). *When $\frac{1}{B}$ on the left side in Exercise 8.4.3 is replaced by $\frac{1}{B} - \frac{1}{C}$, which equals $\frac{1}{B - \frac{B^2}{C - B}}$ by Exercise 8.4.3, show that B on the right should be replaced by $B + \frac{B^2}{C - B}$. Hence show that*

$$\frac{1}{A} - \frac{1}{B} + \frac{1}{C} - \frac{1}{D} + \cdots = \frac{1}{A + \frac{A^2}{B - A + \frac{B^2}{C - B}}}$$

Thus when we modify the tail end of the series (replacing $\frac{1}{B}$ by $\frac{1}{B} - \frac{1}{C}$), only the tail end of the continued fraction is affected. This situation continues:

Exercise 3 (8.4.5). *Generalize your argument in Exercise 8.4.4 to obtain a continued fraction for a series with n terms, and hence prove Euler's equation.*

Exercise 8.5.2 shows why the inverse function $x = e^y - 1$ has a power series that begins

$$y + \frac{1}{2}y^2 + \frac{1}{6}y^3 + \cdots$$

Exercise 4 (8.5.3). *Show that the binomial series gives*

$$\frac{1}{\sqrt{1-t^2}} = 1 + \frac{1}{2}t^2 + \frac{1 \cdot 3}{2 \cdot 4}t^4 + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6}t^6 + \cdots .$$

Exercise 5 (8.5.4). *Use Exercise 8.5.3 and $\sin^{-1} x = \int_0^x dt/\sqrt{1-t^2}$ to derive Newton's series for $\sin^{-1} x$.*