

Week 10: Tutorial Handout on series

- (Stirling's formula) We have $n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$ (i.e. $\lim_{n \rightarrow \infty} \frac{n!}{\sqrt{2\pi n} \left(\frac{n}{e}\right)^n} = 1$).
- A series converges uniformly when $\left\| \sum^N f_k - \sum f_k \right\|_{\infty} = \left\| \sum_{k \geq N} f_k \right\|_{\infty} \rightarrow 0$.
- (Weierstrass M-test) If $\|f_k\|_{\infty} \leq M_k$ and $\sum M_k < \infty$, then $\sum f_k(x)$ converges uniformly.
- (Hadamard's theorem) For power series $\sum a_k x^k$ if $\limsup_{k \rightarrow \infty} |a_k|^{1/k} = \frac{1}{R}$, then the radius of convergence is R . If $\lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right| < \infty$, then $\lim_{k \rightarrow \infty} |a_k|^{1/k} = \lim_{k \rightarrow \infty} \left| \frac{a_{k+1}}{a_k} \right|$.
- (Calculus with power series) For power series $f(x) := \sum a_k x^k$ with interval of convergence $x \in (-R, R)$ we have

$$f'(x) = \sum a_k k x^{k-1} \text{ and } \int_0^x f(t) dt = \sum \frac{a_k}{k+1} x^{k+1}.$$

8.4 Series

1. Show that $\sum_{k=1}^{\infty} x^k e^{-kx}$ converges uniformly in $[0, A]$? What about for $A = \infty$?
2. Does $\sum_{k=1}^{\infty} \frac{1}{x^2 + n^2}$ converge uniformly on \mathbb{R} ?

8.4 Power series

3. Find the radius of convergence for the following power series:

- $\sum_{k=1}^{\infty} k^3 x^k$
- $\sum_{k=1}^{\infty} \frac{(-1)^k}{(2k)!} x^{2k}$
- $\sum_{k=1}^{\infty} \frac{k!}{k^k} x^k$.

4. Compute $f(x) = \sum_{k=1}^{\infty} \left(\frac{1}{(k-1)!} + k \right) x^{k-1}$.
5. Compute $f(x) = \sum_{k=1}^{\infty} (k+1)x^k$ and $\sum_{k=1}^{\infty} \frac{k}{3^k}$. Justify your method.