

Power Series

Mathematical Methods in the Physical Sciences

Power Series

Mathematical Methods in the Physical Sciences

Steve Mazza

Naval Postgraduate School
Monterey, CA



SE3030, Winter/2014

Quantitative Methods of Systems Engineering

Introduction

Power series are series where the n^{th} term is a constant times x^n or a constant times $(x - a)^n$ where a is also constant.

Definition

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \cdots$$

$$\sum_{n=0}^{\infty} a_n (x - a)^n = a_0 + a_1 (x - a) + a_2 (x - a)^2 + a_3 (x - a)^3 + \cdots$$

Examples

The following are two of the examples that can also be found in Boas: *Quantitative Methods of Systems Engineering* on page 20.

Example #1

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

Example #2

$$1 + \frac{(x+2)}{\sqrt{2}} + \frac{(x+2)^2}{\sqrt{3}} + \dots + \frac{(x+2)^n}{\sqrt{(n+1)}} + \dots$$

Interval of Convergence

Convergence of the power series depends on the value of x . We can use the ratio test to find values of x that cause the series to converge.

Example

$$\rho_n = \left| \frac{(-x)^{n+1}}{2^{n+1}} \div \frac{(-x)^n}{2^n} \right|$$
$$\rho = \left| \frac{x}{2} \right|$$

Since the series will converge for values $\rho < 1$, we can see that it holds for all values $|x| < 2$ and diverges for all values $|x| > 2$.

Theorems About Power Series

There are four theorems about power series that we want to introduce.

Theorem #1

A power series can be integrated and differentiated.

It is convenient that the resulting power series converges to the derivative or integral of the original power series's functional equivalent and, furthermore, it does so within the same interval.

Theorems About Power Series (continued)

Theorem #2

Power series may be added, subtracted, multiplied, or divided.

The resulting series will converge at least in the common interval of convergence.

No Division by Zero!

Division of power series holds only so long as the denominator series is not zero at $x = 0$.

Theorems About Power Series (continued)

Theorem #3

One series may be substituted in another.

This holds so long as the values of the substituted series are in the interval of convergence or the other.

Theorems About Power Series (continued)

Theorem #4

The power series of a function is unique.

For any function there is exactly one converging power series of the form $\sum_{n=0}^{\infty} a_n x^n$.

Expanding Functions in Power Series

We wish to derive a power series that represents a given function. We begin this by assuming that the power series exists and we write

Step #1

$$\sin x = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n + \cdots$$

We then select coefficients such that the function's value is preserved at $x = 0$.

Step #2

$$a_0 = 0 \text{ and } \sin 0 = 0$$

Next we differentiate term by term.

Step #3

$$\cos x = a_1 + 2a_2x + 3a_3x^2 + \cdots$$

Expanding Functions in Power Series (continued)

We continue setting $x = 0$ and differentiating as follows

Continuing...

$$-\sin x = 2a_2 + 3 \cdot 2a_3x + 4 \cdot 3a_4x^2 + \dots$$

$$-\cos x = 3 \cdot 2a_3 + 4 \cdot 3 \cdot 2a_4x + \dots$$

$$\sin x = 4 \cdot 3 \cdot 2a_4 + 5 \cdot 4 \cdot 3 \cdot 2a_5x + \dots$$

$$\cos x = 5 \cdot 4 \cdot 3 \cdot 2a_5 + \dots$$

We can see that this results in the values $a_2 = 0$, $a_3 = -\frac{1}{3!}$, $a_4 = 0$, $a_5 = \frac{1}{5!}$, etc. Lastly, we perform substitution back into the original equation.

Substitution

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

Techniques for Obtaining Power Series Expansions

We outlay and demonstrate several additional methods of obtaining power series expansions to provide alternatives to the differentiation-substitution method.

- Multiplying a series by polynomial or by another series
- Division of two series or of a series by a polynomial
- Binomial series
- Substitution of a polynomial or series for the variable in another series
- Combination of methods
- Taylor series using the basic Maclaurin series
- Using a computer

Techniques for Obtaining Power Series Expansions

Basic Series Formula

The textbook strongly recommends memorizing the following:

Save for Reference

	converge
$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$	$\forall x$
$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$	$\forall x$
$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$	$\forall x$
$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$	$\forall x : \{-1 < x \leq 1\}$
$(1+x)^p = \sum_{n=0}^{\infty} \binom{p}{n} x^n = 1 + px + \frac{p(p-1)}{2!} x^2 + \frac{p(p-1)(p-2)}{3!} x^3 + \dots$	$\forall x : \{ x < 1\}$

Techniques for Obtaining Power Series Expansions

Multiplying a Series by a Polynomial or by Another Series

This is very straight forward and is carried out by simply performing the multiplication and collecting the terms.

Multiplication by a Polynomial

$$\begin{aligned}(x+1)\sin x &= (x+1) \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots \right) \\ &= x + x^2 - \frac{x^3}{3!} - \frac{x^4}{3!} + \frac{x^5}{5!} - \frac{x^6}{5!} \cdots\end{aligned}$$

Techniques for Obtaining Power Series Expansions

Division of Two Series or of a Series by a Polynomial

Techniques for Obtaining Power Series Expansions

Binomial Series

Techniques for Obtaining Power Series Expansions

Substitution of a Polynomial or a Series for the Variable in Another Series

Techniques for Obtaining Power Series Expansions

Combination of Methods

Techniques for Obtaining Power Series Expansions

Taylor Series Using the Basic Maclaurin Series

The Maclaurin series provides us with an alternative method to the formulas for obtaining a Taylor series.

Maclaurin Series

$$\ln x = \ln [1 + (x - 1)]$$

Then we replace x with $(x - 1)$

Substitution

$$\begin{aligned}\ln x &= \ln [1 + (x - 1)] \\ &= (x - 1) - \frac{1}{2}(x - 1)^2 + \frac{1}{3}(x - 1)^3 - \frac{1}{4}(x - 1)^4 + \dots\end{aligned}$$

Techniques for Obtaining Power Series Expansions

Using a Computer

Accuracy of Series Approximations

Some Uses of Series