

Math 132.5. Representations of functions as power series (11.9); Taylor series and Maclaurin Series (11.10)

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1 Section 11.9

1.1 Geometric series

The formula for the geometric series gives the basic formula

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots \text{ for } |x| < 1. \quad (\star)$$

1.2 Differentiation and Integration of power series

Let

$$\sum_{n=0}^{\infty} c_n(x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \cdots$$

be a power series centered at $x = a$ with radius of convergence $R > 0$. Then the function $f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n$ on the interval $(a-R, a+R)$ is continuous and differentiable, and

$$f'(x) = \sum_{n=1}^{\infty} n c_n(x-a)^{n-1} = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + \cdots$$

$$\int f(x)dx = \left(\sum_{n=0}^{\infty} c_n \frac{(x-a)^{n+1}}{n+1} \right) + c = c + c_0(x-a) + c_1 \frac{(x-a)^2}{2} + c_2 \frac{(x-a)^3}{3} + \cdots$$

That is, the derivative and integral of f can be computed term-by-term. Moreover, these power series have the same radius of convergence R as the original series.

Example 1.1.

$$\frac{1}{(1-x)^2} = \frac{d}{dx} \left(\frac{1}{1-x} \right) = \frac{d}{dx} (1+x+x^2+\cdots) = 1+2x+3x^2+\cdots = \sum_{n=0}^{\infty} (n+1)x^n$$

valid for $|x| < 1$, where we have used (\star) .

Example 1.2.

$$\begin{aligned} \ln(1+x) &= \int \frac{1}{1+x} dx = \int \frac{1}{1-(-x)} dx = \int \sum_{n=0}^{\infty} (-x)^n dx \\ &= \int 1 - x + x^2 - x^3 + \cdots dx = x - \frac{x^2}{2} + \frac{x^3}{3} - \cdots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n}, \end{aligned}$$

valid for $|-x| < 1$, that is, $|x| < 1$. Here we have used (\star) with x replaced by $-x$, and the constant of integration $c = 0$ because $\ln(1+0) = \ln 1 = 0$.

Example 1.3.

$$\begin{aligned} \tan^{-1}(x) &= \int \frac{1}{1+x^2} dx = \int \frac{1}{1-(-x^2)} dx = \int \sum_{n=0}^{\infty} (-x^2)^n dx \\ &= \int 1 - x^2 + x^4 - \cdots dx = x - \frac{x^3}{3} + \frac{x^5}{5} - \cdots = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2k+1} \end{aligned}$$

valid for $|-x^2| < 1$, that is, $|x| < 1$. Here we have used (\star) with x replaced by $-x^2$, and the constant of integration $c = 0$ because $\tan^{-1}(0) = 0$.

1.3 Substitution

Note that we can get power series expansions of new functions by substitution.

Example 1.4.

$$\frac{x^7}{(5+x^3)^2} = \frac{x^7}{5^2} \cdot \frac{1}{(1-(-x^3/5))^2} = \frac{x^7}{5^2} \sum_{n=0}^{\infty} (n+1) \left(\frac{-x^3}{5} \right)^n$$

$$= \frac{x^7}{5^2} \sum_{n=0}^{\infty} (-1)^n (n+1) \frac{x^{3n}}{5^n} = \sum_{n=0}^{\infty} (-1)^n (n+1) \frac{x^{3n+7}}{5^{n+2}}$$

valid for $|-x^3/5| < 1$, that is $|x| < \sqrt[3]{5}$. Here we used Example 1.1 with x replaced by $-x^3/5$.

2 Section 11.10

Suppose $f(x)$ is a function that has a power series expansion centered at $x = a$

$$f(x) = \sum_{n=0}^{\infty} c_n (x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \dots$$

with radius of convergence $R > 0$. Then the coefficients c_n of the power series are given by

$$c_n = \frac{f^{(n)}(a)}{n!}$$

where $f^{(n)}(x)$ denotes the n th derivative of $f(x)$. (This is proved by repeatedly differentiating the power series expansion as in section 1.2.) So the power series expansion is given by the formula

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n = f(a) + f'(a)(x-a) + \frac{f''(a)}{2} (x-a)^2 + \frac{f'''(a)}{6} (x-a)^3 + \dots$$

This is the *Taylor series* for $f(x)$ (also called the *Maclaurin series* when $a = 0$).

Example 2.1.

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$$

$$\sin x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!} = x - \frac{x^3}{6} + \frac{x^5}{120} - \dots$$

$$\cos x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{(2k)!} = 1 - \frac{x^2}{2} + \frac{x^4}{24} - \dots$$

These power series expansions are valid for all x .

Example 2.2. Let $f(x) = \frac{1}{\sqrt{1+x}}$. We assume f has a power series expansion and compute it using Taylor's formula. We have

$$f(x) = (1+x)^{-1/2}$$

$$f'(x) = \frac{-1}{2}(1+x)^{-3/2}$$

$$f''(x) = \frac{-1}{2} \frac{-3}{2}(1+x)^{-5/2}$$

etc. So

$$f^{(n)}(x) = \frac{-1}{2} \frac{-3}{2} \frac{-5}{2} \cdots \frac{-(2n-1)}{2} (1+x)^{-(2n+1)/2} = (-1)^n \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2^n} (1+x)^{-(2n+1)/2}$$

for all $n \geq 0$. So

$$f^{(n)}(0) = (-1)^n \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2^n}$$

and

$$\frac{1}{\sqrt{1+x}} = \sum_{n=0}^{\infty} (-1)^n \frac{1 \cdot 3 \cdots (2n-1)}{2^n n!} x^n = 1 - \frac{x}{2} + \frac{3x^2}{8} - \frac{15x^3}{48} + \cdots$$

by Taylor's formula. Using the ratio test, we find that this power series expansion has radius of convergence $R = 1$.