

8.1 Introduction. Radius of Convergence

Power Series : $\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots$

Theorem : Radius of Convergence

- For each power series $\sum a_n x^n$, there is a unique $R \geq 0$ such that $\sum a_n x^n$ converges absolutely for $|x| < R$, diverges for $|x| > R$

* the number R is called the radius of convergence. By convention, we say $R = \infty$ if the series is absolutely convergent for all x

* $R = \sup A$

8.2 Convergence at the Endpoints. Abel Summation

- One must replace the real variable x by the complex variable z ; the function on the right is not defined when $z = \pm i$, so the complex series can only converge for $|z| < 1$, which means in turn that the real series can only converge when $|x| < 1$

Abel Summation :

- Suppose $\sum a_n x^n = f(x)$, for $|x| < 1$, where $f(x)$ is defined and continuous at $x=1$, but the series diverges at 1. Then we say the series $\sum a_n$ is Abel-summable to $f(1)$, and write $\sum a_n = f(1)$

8.3 Operations on Power Series : addition

- Power series can be formally manipulated by the operations of algebra or calculus - added, multiplied, differentiated, or integrated

Theorem : Linearity Theorem for Power Series

- If $\sum a_n x^n = f(x)$ and $\sum b_n x^n = g(x)$, for $|x| < K$, then for any constants p and q ,

$$\sum (pa_n + qb_n) x^n = pf(x) + qg(x), \text{ for } |x| < K$$

8.4 Multiplication of Power Series

Theorem : Multiplication of Power Series

$$\sum a_n x^n = f(x) \text{ and } \sum b_n x^n = g(x) \Rightarrow \sum c_n x^n = f(x)g(x), \text{ where } c_n = a_0 b_n + a_1 b_{n-1} + \dots + a_n b_0 = \sum_{i+j=n} a_i b_j$$

Theorem : Multiplication Theorem for Series

- Suppose $\sum a_n$ and $\sum b_n$ converge absolutely, to the sums A and B respectively, Then if we put

$$c_n = a_0 b_n + a_1 b_{n-1} + \dots + a_n b_0 = \sum_{i+j=n} a_i b_j, \text{ the series } \sum c_n \text{ converges absolutely to the sum } A \cdot B$$