

# Calculus II

## Power series, full lecture

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2019

# Outline

## 1 Power Series

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- 1 Power Series
- 2 Power Series as Functions
  - Differentiation and Integration of Power Series

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  - Differentiation and Integration of Power Series
- 3 Taylor and Maclaurin Series

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# Power Series

## Definition (Power Series)

A power series is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots$$

where  $x$  is a variable and the  $c_n$ 's are constants called the coefficients of the series.

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- $f$  resembles a polynomial, except it has infinitely many terms.

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- If  $x = a$ , then all terms are 0 for  $n \geq 1$ , so the series always converges when  $x = a$ .

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- If  $x \neq 0$ , then

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)!x^{n+1}}{n!x^n} \right|$$

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- Therefore the series only converges for  $x = 0$ .



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- Therefore the domain of the function is  $(-\infty, \infty)$ , or  $\mathbb{R}$ .

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- Therefore by the Ratio Test the series **converges absolutely** if and diverges if

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## Theorem (Convergence of Power Series)

*For a power series  $\sum c_n(x - a)^n$ , there are three possibilities:*

- 1 The series converges only when  $x = a$ .*
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- Except for their domains, the functions  $g(x)$  and  $f(x)$  coincide.

Recall the geometric series formula:

$$\frac{1}{1-y} = \sum_{n=0}^{\infty} y^n = 1 + y + y^2 + y^3 + \dots \quad \text{if \& only if } |y| < 1.$$

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Write  $\frac{1}{1+x^2}$  as a power series and find the interval of convergence.

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$$\frac{1}{1+x^2} = \frac{1}{1-(-x^2)}$$

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Therefore the interval of convergence is  $x \in (-2, 2)$ .

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- The interval of convergence is again  $x \in (-2, 2)$ .



# Differentiation and Integration of Power Series

## Theorem (Differentiation and Integration of Power Series)

If a power series  $\sum c_n(x - a)^n$  has radius of convergence  $R > 0$ , then the function  $f$  defined by

$$f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \cdots = \sum_{n=0}^{\infty} c_n(x - a)^n$$

is differentiable (and therefore continuous) on the interval  $(a - R, a + R)$  and

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

$$\begin{aligned} \textcircled{2} \quad \int f(x) \, dx &= C + c_0(x - a) + c_1 \frac{(x - a)^2}{2} + c_2 \frac{(x - a)^3}{3} + \cdots \\ &= C + \sum_{n=0}^{\infty} c_n \frac{(x - a)^{n+1}}{n+1}. \end{aligned}$$

- This is called term-by-term differentiation and integration.
- Another way of saying it is

$$\begin{aligned}\frac{d}{dx} \left[ \sum_{n=0}^{\infty} c_n (x-a)^n \right] &= \sum_{n=0}^{\infty} \frac{d}{dx} [c_n (x-a)^n] \\ \int \left[ \sum_{n=0}^{\infty} c_n (x-a)^n \right] dx &= \sum_{n=0}^{\infty} \int [c_n (x-a)^n] dx\end{aligned}$$

- We can treat power series like polynomials with infinitely many terms.

## Example

Find the derivative of the Bessel function

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} (n!)^2}$$

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- $J_0(x)$  is defined everywhere.
- Therefore its derivative  $J_0'(x)$  is also defined everywhere.



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- To find  $C$ , plug in  $x = 0$ :  $C = ?$

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- To find  $C$ , plug in  $x = 0$ :  $C = 0$ .
- Therefore the theorem on integrating power series implies that

$$\ln(1 - x) = - \sum_{n=1}^{\infty} \frac{x^n}{n}, \text{ for } |x| < 1.$$

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Find a power series for  $\ln(1 - x)$  and state its radius of convergence.

$$\begin{aligned}\ln(1 - x) &= \int d(\ln(1 - x)) = \int (\ln(1 - x))' dx && \left| \text{up to const.} \right. \\ &= \int \left( -\frac{1}{1 - x} \right) dx \\ &= - \int \left( 1 + x + x^2 + x^3 + \dots \right) dx && \left| \text{for } |x| < 1 \right. \\ &= - \left( x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots \right) + C \\ &= C - \sum_{n=1}^{\infty} \frac{x^n}{n}\end{aligned}$$

- To find  $C$ , plug in  $x = 0$ :  $C = 0$ .
- Therefore the theorem on integrating power series implies that

$$\ln(1 - x) = - \sum_{n=1}^{\infty} \frac{x^n}{n}, \text{ for } |x| < 1.$$

- By the same theorem, the radius of convergence remains  $R = 1$ .

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Find a power series for  $\arctan x$  and state its radius of convergence.

$\arctan(x)$

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- Let  $f$  be a function that can be represented by a power series:
- $f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \dots$

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

## Theorem (Coefficients of a Power Series)

*If  $f$  has a power series representation at  $a$ , that is, if*

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n, \quad |x-a| < R,$$

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## Definition (Taylor Series)

This series is called the Taylor series of  $f$ .

The case when  $a = 0$  is special enough to have its own name:

### Definition (Maclaurin Series)

The Maclaurin series of  $f$  is the Taylor series of  $f$  centered at  $a = 0$ . In other words, it is the series

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 + \frac{f'''(0)}{3!} x^3 + \dots$$

## Example

Find the Maclaurin series of  $f(x) = e^x$  and its radius of convergence.

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- $f^{(n)}(x) = e^x.$

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## Example

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- Just like the Maclaurin series, this series also represents  $e^x$ .

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$$= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!}$$

Recall that  $e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!}$

Set  $y = x - 3$

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$$\begin{aligned} e^x &= e^{x-3+3} = e^3 e^{x-3} \\ &= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!} \\ &= \sum_{n=0}^{\infty} \frac{e^3}{n!} (x-3)^n \end{aligned} \quad \left| \begin{array}{l} \text{Recall that } e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!} \\ \text{Set } y = x - 3 \end{array} \right.$$

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Find the Taylor series for  $f(x) = e^x$  at  $a = 3$ .

$$\begin{aligned} e^x &= e^{x-3+3} = e^3 e^{x-3} \\ &= e^3 \sum_{n=0}^{\infty} \frac{(x-3)^n}{n!} \\ &= \sum_{n=0}^{\infty} \frac{e^3}{n!} (x-3)^n \end{aligned} \quad \left| \begin{array}{l} \text{Recall that } e^y = \sum_{n=0}^{\infty} \frac{y^n}{n!} \\ \text{Set } y = x - 3 \end{array} \right.$$

The radius of convergence was already computed to be  $R = \infty$ .

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Find the Maclaurin series of  $f(x) = \sin x$  and its radius of convergence.

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Use the Ratio Test to find  $R$ .

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{2n+3}}{(2n+3)!} \cdot \frac{(2n+1)!}{(-1)^n x^{2n+1}} \right|$$



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

Use the Ratio Test to find  $R$ .

$$\begin{aligned}
 \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| &= \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{2n+3}}{(2n+3)!} \cdot \frac{(2n+1)!}{(-1)^n x^{2n+1}} \right| \\
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## Example

Find the Maclaurin series of  $f(x) = \sin x$  and its radius of convergence.

$$\begin{array}{ll}
 f(x) &= \sin x & f(0) &= 0 \\
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Therefore  $R = \infty$ . It can be shown that this series sums to  $\sin x$ .

## Example

Find the sum of the series

$$\sum_{n=0}^{\infty} (-1)^n \frac{\pi^{2n+1}}{2^{2n+1} (2n+1)!} = \frac{\pi}{2} - \frac{\pi^3}{8 \cdot 3!} + \frac{\pi^5}{32 \cdot 5!} - \frac{\pi^7}{128 \cdot 7!} + \dots$$

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Find the Maclaurin series for  $\cos x$ .

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The series for  $\sin x$  converges everywhere, so the series for  $\cos x$  does too.

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Here is a table of some important Maclaurin series we have learned:

Function	Series	$R$
$\frac{1}{1-x}$	$= \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots$	1
$\arctan x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$	1
$e^x$	$= \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$	$\infty$
$\sin x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$	$\infty$
$\cos x$	$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$	$\infty$

## Example

Use a power series to find  $\lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x^2}$ .

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$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \lim_{x \rightarrow 0} \left( \frac{1}{6} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots \right)$$



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$$x - \sin x = \frac{x^3}{3!} - \frac{x^5}{5!} + \frac{x^7}{7!} - \dots$$

$$\frac{x - \sin x}{x^3} = \frac{1}{3!} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \lim_{x \rightarrow 0} \left( \frac{1}{6} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots \right) =$$

## Example

Use a power series to find  $\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3}$ .

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$-\sin x = -x + \frac{x^3}{3!} - \frac{x^5}{5!} + \frac{x^7}{7!} - \dots$$

$$x - \sin x = \frac{x^3}{3!} - \frac{x^5}{5!} + \frac{x^7}{7!} - \dots$$

$$\frac{x - \sin x}{x^3} = \frac{1}{3!} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \lim_{x \rightarrow 0} \left( \frac{1}{6} - \frac{x^2}{5!} + \frac{x^4}{7!} - \dots \right) = \frac{1}{6}$$