MATH 1080 Vagnozzi

11.2: Properties of Power Series

Learning Objectives. Upon successful completion of Section 11.2, you will be able to...

- Answer conceptual questions involving power series.
- Find the interval and radius of convergence of power series.
- Combine power series.
- Find a power series by integrating or differentiating a known power series.
- Write a power series representation of a given function.
- Find a function represented by a given power series.

Introduction

Recall the definition of a power series from the previous section.

Definition. A power series has the general form

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

where a and c_k are real numbers and x is a variable. The c_k 's are the **coefficients** of the power series and a is the **center** of the power series.

One of our goals in this section is to answer the question: When does a given power series converge?

- For each fixed x, the power series is an infinite sum of _____ that we can test for convergence or divergence.
- The power series $\sum_{k=0}^{\infty} c_k (x-a)^k$ will converge for some values of x and diverge for other values. We want to find ______ for which the series converges.
- The power series always converges at _______, because for x = a, $\sum_{k=0}^{\infty} c_k (x-a)^k = c_0$.
- The sum of the power series (instead of being a number S) is _____ whose domain is the set of all x-values for which the series converges.

Definition. The set of x-values for which a power series converges is called its **interval** of **convergence**.

Definition. The **radius of convergence** of a power series, denoted R, is the distance from the center of the series to the boundary of the interval of convergence.

Example. For what values of x does $\sum_{n=0}^{\infty} x^n$ converge?

Example. Find the interval of convergence and radius of convergence for $\sum_{n=0}^{\infty} \frac{x^n}{n!}$.

Example. Find the interval of convergence and radius of convergence for $\sum_{n=1}^{\infty} n!(2x-1)^n$.

In these three examples, we have actually observed the only three possible types of sets of x-values for which a power series is convergent. These possibilities are summarized in the theorem below.

Theorem. For a given power series $\sum_{n=0}^{\infty} c_n(x-a)^n$, there are three possibilities.

- 1 The series converges only when x = a.
- (2) The series converges for all x.
- (3) There is a positive number R (0 < R < ∞) such that the series converges if |x a| < R and diverges if |x a| > R.

Example. Find the interval of convergence and radius of convergence for $\sum_{n=1}^{\infty} \frac{3^n(x+4)^n}{\sqrt{n}}$.

Combining Power Series

Theorem. Suppose the power series $\sum c_k x^k$ and $\sum d_k x^k$ converge to f(x) and g(x), respectively, on an interval I.

- 1 Sums/Differences: The power series $\sum (c_k \pm d_k) x^k$ converges to $f(x) \pm g(x)$ on I.
- ② Multiplication by a Power: Suppose m is an integer such that $k+m \geq 0$, for all terms of the power series $x^m \sum c_k x^k = \sum c_k x^{k+m}$. This series converges to $x^m f(x)$, for all $x \neq 0$ in I. When x = 0, the series converges to $\lim_{x \to 0} x^m f(x)$.
- (3) **Composition:** If $h(x) = bx^m$, where m is a positive integer and b is a nonzero real number, the power series $\sum c_k (h(x))^k$ converges to the composite function f(h(x)), for all x such that h(x) is in I.
- **Example.** Given $\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k = 1 + x + x^2 + x^3 + \cdots$, for |x| < 1, find the power series and interval of convergence for the function...

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

(b)
$$\frac{x}{8-x^3}$$

Example. Find the function represented by the series $\sum_{k=0}^{\infty} \frac{x^{2k}}{4^k}$, and find the interval of convergence of the series.

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Differentiating and Integrating Power Series

Theorem. Suppose that the power series $\sum c_k(x-a)^k$ converges for |x-a| < R and defines a function f on that interval.

1 Then f is differentiable (which implies continuous) for |x - a| < R, and f' is found by differentiating the power series f term by term; that is,

$$f'(x) = \sum kc_k(x-a)^{k-1},$$

for |x - a| < R.

 \bigcirc The indefinite integral f is found by integrating the power series for f term by term; that is,

$$\int f(x) \, dx = \sum c_k \frac{(x-a)^{k+1}}{k+1} + C,$$

for |x - a| < R, where C is an arbitrary constant.

Example. Given $f(x) = \frac{1}{1-x} = \sum_{k=0}^{\infty} x^k = 1 + x + x^2 + x^3 + \cdots$, for |x| < 1...

(a) Find the power series for f'(x) and its interval of convergence. Also identify what function the power series represents.

- **Example (continued).** Given $f(x) = \frac{1}{1-x} = \sum_{k=0}^{\infty} x^k$, for |x| < 1...
 - (b) Find the power series for $\int f(x) dx$ and its interval of convergence. Also identify what function the power series represents.

Example. Find the power series representation for $g(x) = -\frac{1}{(1+x)^2}$ centered at 0 by differentiating or integrating the power series for $f(x) = \frac{1}{1+x}$.

Example. We found a power series representation for $\frac{1}{1+x^2}$ on page 148:

$$\frac{1}{1+x^2} = \sum_{k=0}^{\infty} (-1)^k x^{2k}$$

(a) Use this power series to find a power series representation centered at 0 for $\arctan(x)$. Give the interval of convergence for the resulting series.

(b) Use the series in Part (a) to find a power series representation centered at 0 for $f(x) = \arctan(4x^2)$ and find the interval of convergence.