

Last Time: (*) $\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k = 1 + x + x^2 + \dots, |x| < 1$

Ex: Use this to find the Maclaurin series for $\arctan x$ & find the interval of convergence.

Solⁿ: Use $\frac{d}{dx} \arctan x = \frac{1}{1+x^2} \Leftrightarrow \arctan x = \int \frac{1}{1+x^2} dx$

Sub $-x^2$ for x in (*): $\frac{1}{1+x^2} = \sum_{k=0}^{\infty} (-1)^k x^{2k} = 1 - x^2 + x^4 - \dots$

which is true for $| -x^2 | < 1 \Leftrightarrow |x| < 1$.

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

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

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

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

To get C , let $x=0$, $\arctan 0 = C \Rightarrow C=0$.

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

The radius of convergence doesn't change with integration $\Rightarrow R=1$.

(Series in (*) is divergent at endpoints).

Check endpoints:

$x=1$: $\sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1}$ which converges by the AST.

$x=-1$: $\sum_{k=0}^{\infty} \frac{(-1)^k (-1)^{2k+1}}{2k+1} = \sum_{k=0}^{\infty} \frac{(-1)^{k+1}}{2k+1}$ which converges by AST.

Put $x=1$ into the series

$$\arctan 1 = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$$

$$\Rightarrow \frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} + \dots$$

Exercise: Find the Maclaurin Series for $\ln(1+x)$ and its interval of convergence.

The Binomial Series

If k is any real number, then $(1+x)^k = 1 + kx + \frac{k(k-1)}{2!}x^2 + \frac{k(k-1)(k-2)}{3!}x^3 + \dots$ for $|x| < 1$

(This is the Taylor Series about 0 for $(1+x)^k$)

We can use the binomial series expansion for $g(u) = \frac{1}{\sqrt{1+u}}$ to find the Taylor Polynomial.

$P_{7,0}(x)$ for $f(x) = \arcsin x$.

$$g(u) = (1+u)^{-1/2} = 1 - \frac{1}{2}u + \frac{(-\frac{1}{2})(-\frac{3}{2})}{2!}u^2 + \dots$$

Since $\frac{d}{dx} \arcsin x = \frac{1}{\sqrt{1-x^2}}$, then $\arcsin x = \int \frac{1}{\sqrt{1-x^2}} dx$,

So first substitute $-x^2$ for u above and then integrate.

$$\dots p_{7,0}(x) = x + \frac{1}{6}x^3 + \frac{3}{40}x^5 + \frac{5}{112}x^7$$

(converges for $|-x^2| < 1 \Rightarrow |x| < 1$)

The Big-O Order Symbol

- Gives us a concise way to express Taylor Series.
- Helps compute Taylor Polynomial for complicated functions (products, compositions)

Defn: Given two functions f & g , we say:

" f is of order g as $x \rightarrow x_0$ " and write:

$$f(x) = O(g(x)) \text{ as } x \rightarrow x_0.$$

Is there exists a constant $A > 0$ such that:

$$|f(x)| \leq A |g(x)|$$

on some interval around x_0 .

Examples: 1) Since $|x^2| \leq |x|$ ($A=1$) on $[-1, 1]$,
then $x^2 = O(x)$ as $x \rightarrow 0$.

Also, $x^2 = O(x^2)$ as $x \rightarrow 0$,
 $x^2 = O(1)$ as $x \rightarrow 0$
 $\quad \quad \quad \uparrow$
 $\quad \quad \quad \text{const.}$

But $|x^2| \leq |x^3|$ on $[-1, 1]$ so $x^2 \neq O(x^3)$

$$2) \sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots \quad |\sin x| \leq |x| \quad \forall x.$$

$\sin x = O(x)$ as $x \rightarrow 0$ (all higher terms $\rightarrow 0$ faster than the first).

Note: $10 \sin x$, $10^5 \sin x$ are also of order x .

Magnitude irrelevant - only rate of growth.

Big-O & Taylor's Inequality

Recall $f(x) = P_{n, x_0}(x) + R_n(x)$

$$\text{where } |R_n(x)| \leq \frac{K}{(n+1)!} |x - x_0|^{n+1}$$

We can write this as $R_n(x) = O[(x - x_0)^{n+1}]$

Has advantage of identifying the power of $(x - x_0)$ without computing K .

Ex. 1) $e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$

$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + O(x^4) \quad \text{as } x \rightarrow 0$$

$$\sin x = x - \frac{x^3}{3!} + O(x^5) \text{ as } x \rightarrow 0$$

Then $P_{4,0}(x)$ for $e^x + \sin x$ is:

$$\begin{aligned} e^x + \sin x &= \left(1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + O(x^4)\right) + \left(x - \frac{x^3}{3!} + O(x^5)\right) \\ &= 1 + 2x + \frac{x^2}{2} + O(x^4) + \underbrace{O(x^5)}_{\leftarrow \text{redundant}} \\ &= 1 + 2x + \frac{x^2}{2} + O(x^4) \text{ as } x \rightarrow 0. \end{aligned}$$