

MTH 133-60 Lecture Notes

118 Power Series :-

$\sum ar^n \equiv$ Geometric Series

$$a + ar + ar^2 + \dots = \frac{a}{1-r}, \quad |r| < 1 \quad \left[\sum_{n=1}^{\infty} \frac{3 \cdot 2^n}{3(3^{2n})} \right]$$

$$a_0 + a_1 r + a_2 r^2 + a_3 r^3 + \dots = \sum_{n=0}^{\infty} a_n r^n \quad (\text{Power Series})$$

$$f(r) = \sum_{n=0}^{\infty} a_n r^n, \quad \text{wherever the R.H.S. series converges.}$$

✓ $f(x) = a_0 + a_1 x + a_2 x^2 + \dots$ (Polynomial with infinite terms)

If $a_n = a$ for all n .

Power series \equiv Geometric Series.

In general, $\sum_{n=0}^{\infty} a_n (x-c)^n$ is a power series centered at

c , or power series ~~around~~ around c .

$\sum_{n=0}^{\infty} a_n x^n$ is convergent for $x=0$. Any other value?

Exm:- $\sum_{n=1}^{\infty} \frac{(x-2)^n}{n}$ $a_n = \frac{(x-2)^n}{n}$

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(x-2)^{n+1}}{(x-2)^n} \cdot \frac{n}{n+1} \right| \rightarrow |x-2| \quad \text{as } n \rightarrow \infty$$

(2)

So, by ratio test, the series is AC. if

$$|x-2| < 1$$

$$\Rightarrow 1 < x < 3$$

So, the series converges for $1 < x < 3$ and diverges when $x \leq 1$ or $x > 3$

The ratio test fails for $|x-2| = 1$ i.e. $x = 3$ or 1 .

If $x = 3$, $\sum \frac{1}{n}$ diverges.

if $x = 1$, $\sum (-1)^n \frac{1}{n}$ converges by Leibnitz test.

Convergence :- $\sum_{n=0}^{\infty} a_n (x-c)^n$ Three possibilities:

i) The series is convergent for ~~only~~ $x = c$.

ii) The series converges for all x .

iii) There is a +ve R such that, it converges if $|x-c| < R$ and diverges if $|x-c| > R$.

$\Rightarrow R$ is called the radius of convergence.

i) $R = 0$.

ii) $R = \infty$

iii) For, $|x-c| = R$, we cannot say definitely!

Test we use: Ratio test: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = l$.

③

Exm :-
$$\sum_{n=0}^{\infty} \frac{(-3)^n x^n}{\sqrt{n+1}}$$

$$a_n = \frac{(-3)^n x^n}{\sqrt{n+1}}$$

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

By ratio test, the series converges if $|3x| < 1$

$\Rightarrow |x| < \frac{1}{3}$ and

diverges if $|x| > \frac{1}{3}$.

Radius of convergence = $\frac{1}{3}$.

Now, let, $|x| = \frac{1}{3}$.

If $x = -\frac{1}{3}$, $\sum_{n=0}^{\infty} \frac{(-3x)^n}{\sqrt{n+1}} = \sum_{n=0}^{\infty} \frac{1}{\sqrt{n+1}}$ diverges.

If $x = \frac{1}{3}$, $\sum_{n=0}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$ converges by Leibnitz test.

Exm :-
$$\sum \frac{x^n}{n!}$$

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{x^{n+1}}{x^n} \right| \frac{n!}{(n+1)!} = \frac{|x|}{n+1} \rightarrow 0 \text{ as } n \rightarrow \infty$$

So, the power series converges for all x . $R = \infty$.

④

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

$$a_n = \frac{(-1)^n (x-2)^{2n+1}}{n^2 \ln(n)}, \quad c=2.$$

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \left| \frac{(-1)^{n+1} (x-2)^{2n+3}}{(n+1)^2 \ln(n+1)} \cdot \frac{n^2 \ln(n)}{(-1)^n (x-2)^{2n+1}} \right| \\ &= (x-2)^2 \frac{n^2}{(n+1)^2} \frac{\ln(n)}{\ln(n+1)} \rightarrow (x-2)^2 \text{ as } n \rightarrow \infty \end{aligned}$$

The power series converges if $(x-2)^2 < 1 \Rightarrow |x-2| < 1$.

So, $R=1$. and domain of convergence $-1 \leq x \leq 3$,
for $|x-2|=1$ the series becomes $\sum_{n=2}^{\infty} \frac{(-1)^n}{n^2 \ln n}$. AC so

convergent.

Ex 4:
$$\sum_{n=0}^{\infty} \frac{(2x+4)^{3n}}{3^n} = \sum_{n=0}^{\infty} \left(\frac{2^3}{3} \right)^n (x+2)^{3n}$$

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(2^3)^{n+1} (x+2)^{3n+3}}{3^{n+1} 2^{3n} (x+2)^{3n}} \right| = \left| \frac{8}{3} (x+2)^3 \right| \rightarrow \frac{8}{3} |x+2|^3$$

So, PS. converges if $\frac{8}{3} |x+2|^3 < 1$

$$\Rightarrow |x+2| < \frac{\sqrt[3]{3}}{2} = R$$

⑤

Suppose $\sum a_n x^n$ converges at $x = -3$ and diverges at $x = 8$.
What can you say?

R is the Radius of convergence.

$$|x| < R. \text{ then, } -3 \leq R < 8.$$

So, $\sum a_n 4^n$ is non-conclusive.

but, $\sum a_n 2^n$ is convergent.

$\sum_{n=0}^{\infty} n! (x-6)^n$.

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(n+1)! (x-6)^{n+1}}{n! (x-6)^n} \right| = (n+1) |x-6| \rightarrow \infty \text{ as } n \rightarrow \infty \text{ for } x \neq 6.$$

So, divergent except $x = 6$.

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

$$\left| \frac{a_{n+1}}{a_n} \right| = 2^2 \left(x - \frac{3}{2}\right)^2 \cdot \frac{n^{3/2}}{(n+1)^{3/2}} \rightarrow 4 \left(x - \frac{3}{2}\right)^2$$

Convergent if $4 \left(x - \frac{3}{2}\right)^2 < 1 \Rightarrow |x - \frac{3}{2}| < \frac{1}{2}$

$$R = \frac{1}{2}, \quad 1 < x < 2.$$

(6)

$$1+x+x^2+\dots = \frac{1}{1-x}, \quad |x| < 1.$$

$$\begin{aligned} \frac{x^2}{4+x^2} &= \frac{x^2}{4} \cdot \frac{1}{1+x^2/4} = \frac{x^2}{4} \left(1 + \frac{x^2}{4}\right)^{-1} \quad (1-r)^{-1}, \quad r = -\frac{x^2}{4}. \\ &= \frac{x^2}{4} \sum_{n=0}^{\infty} \left(-\frac{x^2}{4}\right)^n \quad \text{for } \left|-\frac{x^2}{4}\right| < 1. \\ &= \sum_{n=0}^{\infty} (-1)^n \left(\frac{x^2}{4}\right)^{n+1} = \sum_{n=0}^{\infty} \frac{(-1)^n}{4^{n+1}} x^{2n+2} \end{aligned}$$

R $|x^2| < 4$ i.e. $|x| < 2$

R=2

Differentiation & Integration :-

Let, $\sum_{n=0}^{\infty} a_n (x-c)^n$ has RC $R > 0$, then,

$$f(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + \dots = \sum_{n=0}^{\infty} a_n (x-c)^n.$$

f is differentiable on ~~$(-R, R)$~~ , $(c-R, c+R)$ and

$$i) \quad f'(x) = \sum_{n=1}^{\infty} n a_n (x-c)^{n-1} \quad (\text{Term by term diff.})$$

$$ii) \quad \int f(x) dx = R + \sum_{n=0}^{\infty} a_n \frac{(x-c)^{n+1}}{n+1}$$

Radius of convergence of (i) & (ii) ~~is~~ ^{is} R .

(7)

$$\# \quad \frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$$

$$\frac{1}{(1-x)^2} = \sum_{n=1}^{\infty} n x^{n-1} = \sum_{n=0}^{\infty} (n+1) x^n \quad \dots (*)$$

for $|x| < 1$.

$$\# \quad \frac{1}{1+x} = (1+x)^{-1} = 1 - x + x^2 - x^3 + x^4 - \dots \quad \text{for } |x| < 1$$
$$= \sum_{n=0}^{\infty} (-x)^n$$

Integrate, $\int \frac{dx}{1+x} = K + x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$

$$\Rightarrow \ln|1+x| = K + x - \frac{x^2}{2} + \frac{x^3}{3} - \dots$$

Put $x=0 \Rightarrow 0 = K$

$$\therefore \ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \quad |x| < 1$$

$$\# \quad \frac{6}{(1-x)^3} = 6(1-x)^{-3} = 3 \cdot 2(1-x)^{-2} = 3 \sum_{n=2}^{\infty} n(n-1) x^{n-2}$$

$$= 6 + 18x + 36x^2 + \dots$$

Valid for $|x| < 1$.

$f(x) = \tan^{-1}(2x)$ as power series.

$$f'(x) = \frac{2}{1+4x^2} = 2(1+4x^2)^{-1}$$
$$= 2 - 8x^2 + 32x^4 - \dots \quad \text{for } |x| < \frac{1}{2}$$

$$\text{So, } 2 \int \frac{dx}{1+4x^2} = \int (2 - 8x^2 + 32x^4 - \dots) dx$$

$$\Rightarrow \tan^{-1}(2x) = k + 2x - \frac{8}{3}x^3 + \frac{32}{5}x^5 - \dots \quad \text{for } |x| < \frac{1}{2}$$

$k=0$ at $x=0$.

So,

$$\tan^{-1}(2x) = 2x - \frac{8}{3}x^3 + \frac{32}{5}x^5 - \dots \quad |x| < \frac{1}{2}$$