

Power Series

Previously we have been using polynomials to approximate functions. We have seen that the higher degree of the polynomial used, the more accurate the approximation becomes.

- When considering taking a polynomial's approximation to infinity, this is an infinite series, which exactly represents the function in question.

Definition of Power Series

If x is a variable, then an infinite series of the form

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

is called a **power series** centered at 0. More generally, an infinite series of the form

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

is called a **power series centered at c** , where c is a constant.

Notice that a power series is actually a **function of x**, much different from the series we have studied previously. Depending on the value of x plugged in, the series may converge or diverge.

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

- The **domain** of f is the set of all x values for which the power series **converges**.

- Every power series **converges at its center c** . Consider $f(c) = a_0 + a_1(0) + a_2(0)^2 + \dots = a_0$

Convergence of a Power Series

For a power series centered at c , precisely one of the following is true.

1. The series converges **only at c** .
2. There exists a real number $R > 0$ such that the series **converges absolutely for $|x - c| < R$** and **diverges for $|x - c| > R$** .
3. The series converges absolutely **for all x**.

The number R is the **radius of convergence** of the power series.

- If the series converges only at c , the radius of convergence is **$R = 0$** .
- If the series converges for all x , the radius of convergence is **$R = \infty$** .
- The set of all values of x for which the power series converges is the **interval of convergence**.

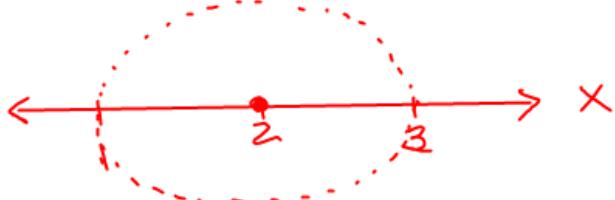
Example 1: Find the radius of convergence of $\sum_{n=0}^{\infty} 3(x-2)^n$

Geometric $\sum ar^n \rightarrow$ Converges when $|r| < 1$

$\sum_{n=0}^{\infty} 3(x-2)^n$ Converges when $|x-2| < 1$

- $R = 1$

*◦ Interval of Convergence: $1 < x < 3$



Example 2: Find the radius of convergence of $\sum_{n=1}^{\infty} n! (2x+1)^n = \sum_{n=1}^{\infty} n! \cdot 2^n (x + \frac{1}{2})^n$

$$\lim_{n \rightarrow \infty} \left| \frac{(n+1)! (2x+1)^{n+1}}{n! (2x+1)^n} \right|$$

$$\lim_{n \rightarrow \infty} \left| \frac{(n+1) \cancel{n!} (2x+1)^n \cdot (2x+1)}{\cancel{n!} (2x+1)^n} \right|$$

$$|2x+1| \cdot \lim_{n \rightarrow \infty} |n+1| = |2x+1| \cdot \infty = \infty > 1$$

$\therefore R = 0$, $\sum_{n=1}^{\infty} n! (2x+1)^n$ converges @ $x = -\frac{1}{2}$

Example 3: Find the radius of convergence of $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$

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

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

$$|x^2| \cdot \lim_{n \rightarrow \infty} \left| \frac{1}{(2n+3)(2n+2)} \right| = |x^2| \cdot 0 = 0 < 1$$

$$\therefore R = \infty$$

Example 4: Find the radius of convergence of $\sum_{n=1}^{\infty} (-1)^n \frac{n(x+3)^n}{4^n}$

$$\lim_{n \rightarrow \infty} \sqrt[n]{\left| \frac{n(x+3)^n}{4^n} \right|}$$

$$\lim_{n \rightarrow \infty} \left| \frac{\sqrt[n]{n} (x+3)}{4} \right|$$

$$\left| \frac{x+3}{4} \right| \cdot \lim_{n \rightarrow \infty} \sqrt[n]{n} = \left| \frac{x+3}{4} \right|$$

Converge when $\left| \frac{x+3}{4} \right| < 1$
 $|x+3| < 4$
 $\therefore R = 4$

Example 5: Find the radius of convergence of

$$\sum_{n=1}^{\infty} \frac{2^n}{n} (4x-8)^n$$

$$\lim_{n \rightarrow \infty} \sqrt[n]{\left| \frac{2^n}{n} (4x-8)^n \right|}$$

$$\lim_{n \rightarrow \infty} \left| \frac{2}{\sqrt[n]{n}} (4x-8) \right|$$

$$|2(4x-8)| \cdot \lim_{n \rightarrow \infty} \left| \frac{1}{\sqrt[n]{n}} \right| = |2(4x-8)|$$

Converges: $|8(x-2)| < 1$

$$|x-2| < 1/8$$

$$\therefore R = 1/8$$

Example 6: Find the radius of convergence of

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

Root

$$\lim_{n \rightarrow \infty} \sqrt[n]{\left| \frac{x^{2n}}{3^n} \right|}$$

Ratio

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

Geometric: $|r| = \left| \frac{x^2}{3} \right|$

$$\left| \frac{x^2}{3} \right| < 1$$

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$$|x^2| < 3$$

$$|x| < \sqrt{3}$$

$$\therefore R = \sqrt{3}$$

Example 7: Consider the function $f(x) = \ln(e + x)$.

(a) Write the first four non-zero terms and the general term of the Maclaurin series of $f(x)$.

(b) What is the radius of convergence?

(c) Use the Lagrange form of the remainder to show $|f\left(\frac{1}{2}\right) - P_4\left(\frac{1}{2}\right)| < \frac{1}{160}$.

(d) Use the first three terms of that series to estimate the value of $\int_0^1 \ln(e + x) dx$.

$$(a) f(x) = \ln(e + x) \quad f(0) = 1$$

$$f'(x) = (e+x)^{-1} \quad f'(0) = \frac{1}{e}$$

$$f''(x) = -(e+x)^{-2} \quad f''(0) = -\frac{1}{e^2}$$

$$f'''(x) = 2(e+x)^{-3} \quad f'''(0) = \frac{2}{e^3}$$

$$f(x) \approx 1 + \frac{1}{e}x + \frac{-1}{e^2} \cdot \frac{x^2}{2!} + \frac{2}{e^3} \cdot \frac{x^3}{3!} + \dots$$

$$\approx 1 + \frac{x}{e} - \frac{x^2}{2e^2} + \frac{x^3}{3e^3} + \dots + (-1)^{n+1} \frac{x^n}{ne^n}$$

$$(b) \lim_{n \rightarrow \infty} \sqrt[n]{|(-1)^{n+1} \frac{x^n}{ne^n}|}$$

$$\lim_{n \rightarrow \infty} \left| \frac{x}{\sqrt[n]{n} \cdot e} \right|$$

$$\left| \frac{x}{e} \right| \cdot \lim_{n \rightarrow \infty} \left| \frac{1}{\sqrt[n]{n}} \right| = \left| \frac{x}{e} \right|$$

$$\left| \frac{x}{e} \right| < 1$$

$$|x| < e$$

$$R = e$$

$$(c) |f\left(\frac{1}{2}\right) - P_4\left(\frac{1}{2}\right)| \leq \left| \frac{\left(\frac{1}{2}\right)^5}{5!} \cdot \max f^{(5)}(z) \right|$$

$$0 \leq z \leq \frac{1}{2} \quad f^{(5)}(x) = 24(e+x)^{-5}$$

$$\max @ x=0 \\ f^{(5)}(0) = \frac{24}{e^5}$$

$$|R_4\left(\frac{1}{2}\right)| \leq \left| \frac{1}{2^5} \cdot \frac{1}{5 \cdot 4!} \cdot \frac{24}{e^5} \right|$$

$$|R_4\left(\frac{1}{2}\right)| \leq \left| \frac{1}{160e^5} \right| < \frac{1}{160}$$

$$(d) \ln(e+x) \approx 1 + \frac{1}{e}x - \frac{1}{2e^2}x^2$$

$$\int_0^1 \ln(e+x) dx \approx \int_0^1 \left(1 + \frac{1}{e}x - \frac{1}{2e^2}x^2\right) dx = \left[x + \frac{x^2}{2e} - \frac{x^3}{6e^2}\right]_0^1 = 1 + \frac{1}{2e} - \frac{1}{6e^2}$$

Example 8: Given a function g such that $g(3) = 1$ and $g^{(n)}(3) = \frac{(-1)^n n!}{(2n+1)2^n}$.

- (a) Write the first four nonzero terms and the general term of the Taylor series for g centered at $x=3$.
- (b) Find the radius of convergence of the Taylor Series
- (c) Show that the third-degree Taylor polynomial approximates $g(4)$ to within 0.01.

$$(a) g(3) = 1$$

$$g'(3) = \frac{-1 \cdot 1}{(3) \cdot 2} = -\frac{1}{6}$$

$$g''(3) = \frac{1 \cdot 2!}{5 \cdot 2^2} = \frac{1}{10}$$

$$g'''(3) = \frac{-1 \cdot 3!}{7 \cdot 2^3} = -\frac{3}{28}$$

$$g(x) \approx 1 + \frac{-1}{6}(x-3) + \frac{1}{10} \frac{(x-3)^2}{2!} + \frac{-3}{28} \frac{(x-3)^3}{3!} + \dots + \frac{(-1)^n n!}{(2n+1) \cdot 2^n} \frac{(x-3)^n}{n!}$$

$$\approx 1 - \frac{1}{6}(x-3) + \frac{1}{20}(x-3)^2 - \frac{1}{56}(x-3)^3 + \dots + \frac{(-1)^n}{(2n+1) \cdot 2^n} (x-3)^n$$

$$(b) \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} (x-3)^{n+1}}{(2n+3) \cdot 2^{n+1}} \cdot \frac{(2n+1) \cdot 2^n}{(-1)^n (x-3)^n} \right| = \left| \frac{x-3}{2} \right| \cdot \lim_{n \rightarrow \infty} \left| \frac{2n+1}{2n+3} \right| = \left| \frac{x-3}{2} \right| \quad \left| \frac{x-3}{2} \right| < 1 \quad R=2$$

$$\left| \frac{x-3}{2} \right| < 2$$

(c) $g(x)$ is represented by an alternating series. So, we can use alternating series remainder.

$$\left| R_3(4) \right| \leq \frac{(4-3)^4}{(2(4)+1) \cdot 2^4} = \frac{1}{144} < \frac{1}{100}$$