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- MAT112 -Mr. José Pabón
Recitation will start soon.

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- MAT112 T.A. Mr. José Pabón

We will be courteous, civil to
each other.

NO SUCH THING AS AN
OBVIOUS QUESTION

ask ask ask any doubt to clear up

Power Series and Convergence

We begin with the formal definition, which specifies the notation and terminology used for power series.

DEFINITIONS A **power series about $x = 0$** is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + \cdots + c_n x^n + \cdots. \quad (1)$$

A **power series about $x = a$** is a series of the form

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

in which the **center** a and the **coefficients** $c_0, c_1, c_2, \dots, c_n, \dots$ are constants.

Power Series for $\frac{1}{1-x}$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n, \quad |x| < 1$$

Equation (1) is the special case obtained by taking $a = 0$ in Equation (2). We will see that a power series defines a function $f(x)$ on a certain interval where it converges. Moreover, this function will be shown to be continuous and differentiable over the interior of that interval.

EXAMPLE 1 Taking all the coefficients to be 1 in Equation (1) gives the geometric power series

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots.$$

This is the geometric series with first term 1 and ratio x . It converges to $1/(1-x)$ for $|x| < 1$. We express this fact by writing

$$\frac{1}{1-x} = 1 + x + x^2 + \cdots + x^n + \cdots, \quad -1 < x < 1. \quad (3)$$



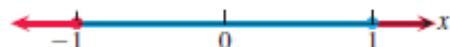
EXAMPLE 3 For what values of x do the following power series converge?

(a) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots$

Solution Apply the Ratio Test to the series $\sum |u_n|$, where u_n is the n th term of the power series in question.

(a) $\left| \frac{u_{n+1}}{u_n} \right| = \left| \frac{x^{n+1}}{n+1} \cdot \frac{n}{x^n} \right| = \frac{n}{n+1} |x| \rightarrow |x|.$

By the Ratio Test, the series converges absolutely for $|x| < 1$ and diverges for $|x| > 1$. At $x = 1$, we get the alternating harmonic series $1 - 1/2 + 1/3 - 1/4 + \dots$, which converges. At $x = -1$, we get $-1 - 1/2 - 1/3 - 1/4 - \dots$, the negative of the harmonic series, which diverges. Series (a) converges for $-1 < x \leq 1$ and diverges elsewhere.



We will see in Example 6 that this series converges to the function $\ln(1 + x)$ on the interval $(-1, 1]$ (see Figure 10.19).

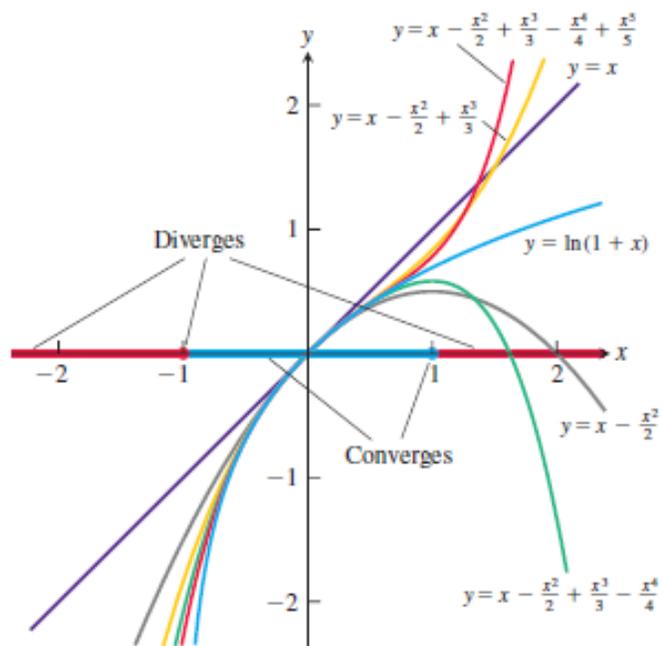


FIGURE 10.19 The power series $x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$ converges on the interval $(-1, 1]$.

THEOREM 18—The Convergence Theorem for Power Series

If the power series

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \cdots \text{ converges at } x = c \neq 0, \text{ then it converges}$$

absolutely for all x with $|x| < |c|$. If the series diverges at $x = d$, then it diverges for all x with $|x| > |d|$.

Corollary to Theorem 18

The convergence of the series $\sum c_n(x - a)^n$ is described by one of the following three cases:

1. There is a positive number R such that the series diverges for x with $|x - a| > R$ but converges absolutely for x with $|x - a| < R$. The series may or may not converge at either of the endpoints $x = a - R$ and $x = a + R$.
2. The series converges absolutely for every x ($R = \infty$).
3. The series converges at $x = a$ and diverges elsewhere ($R = 0$).

How to Test a Power Series for Convergence

1. Use the Ratio Test (or Root Test) to find the largest open interval where the series converges absolutely,

$$|x - a| < R \quad \text{or} \quad a - R < x < a + R.$$

2. If R is finite, test for convergence or divergence at each endpoint, as in Examples 3a and b. Use a Comparison Test, the Integral Test, or the Alternating Series Test.
3. If R is finite, the series diverges for $|x - a| > R$ (it does not even converge conditionally) because the n th term does not approach zero for those values of x .

THEOREM 19—Series Multiplication for Power Series

If $A(x) = \sum_{n=0}^{\infty} a_n x^n$ and $B(x) = \sum_{n=0}^{\infty} b_n x^n$ converge absolutely for $|x| < R$, and

$$c_n = a_0 b_n + a_1 b_{n-1} + a_2 b_{n-2} + \cdots + a_{n-1} b_1 + a_n b_0 = \sum_{k=0}^n a_k b_{n-k},$$

then $\sum_{n=0}^{\infty} c_n x^n$ converges absolutely to $A(x)B(x)$ for $|x| < R$:

$$\left(\sum_{n=0}^{\infty} a_n x^n \right) \left(\sum_{n=0}^{\infty} b_n x^n \right) = \sum_{n=0}^{\infty} c_n x^n.$$

THEOREM 22—Term-by-Term Integration

Suppose that

$$f(x) = \sum_{n=0}^{\infty} c_n(x - a)^n$$

converges for $a - R < x < a + R$ ($R > 0$). Then

$$\sum_{n=0}^{\infty} c_n \frac{(x - a)^{n+1}}{n + 1}$$

converges for $a - R < x < a + R$ and

$$\int f(x) dx = \sum_{n=0}^{\infty} c_n \frac{(x - a)^{n+1}}{n + 1} + C$$

for $a - R < x < a + R$.**EXAMPLE 6** The series

$$\frac{1}{1 + t} = 1 - t + t^2 - t^3 + \cdots$$

converges on the open interval $-1 < t < 1$. Therefore,

$$\begin{aligned} \ln(1 + x) &= \int_0^x \frac{1}{1 + t} dt = \left[t - \frac{t^2}{2} + \frac{t^3}{3} - \frac{t^4}{4} + \cdots \right]_0^x \\ &= x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots \end{aligned}$$

Theorem 22

or

$$\ln(1 + x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^n}{n}, \quad -1 < x < 1.$$

It can also be shown that the series converges at $x = 1$ to the number $\ln 2$, but that was not guaranteed by the theorem. A proof of this is outlined in Exercise 61. ■

Alternating Harmonic Series Sum

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

Intervals of Convergence

In Exercises 1–36, (a) find the series' radius and interval of convergence. For what values of x does the series converge (b) absolutely, (c) conditionally?

$$32. \sum_{n=1}^{\infty} \frac{(3x + 1)^{n+1}}{2n + 2}$$

Intervals of Convergence

In Exercises 1–36, (a) find the series' radius and interval of convergence. For what values of x does the series converge (b) absolutely, (c) conditionally?

$$32. \sum_{n=1}^{\infty} \frac{(3x+1)^{n+1}}{2n+2}$$

$$32. \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| < 1 \Rightarrow \lim_{n \rightarrow \infty} \left| \frac{(3x+1)^{n+2}}{2n+4} \cdot \frac{2n+2}{(3x+1)^{n+1}} \right| < 1 \Rightarrow |3x+1| \lim_{n \rightarrow \infty} \left(\frac{2n+2}{2n+4} \right) < 1 \Rightarrow |3x+1| < 1 \Rightarrow -1 < 3x+1 < 1$$

$\Rightarrow -\frac{2}{3} < x < 0$; when $x = -\frac{2}{3}$ we have $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{2n+1}$, a conditionally convergent series; when $x = 0$

we have $\sum_{n=1}^{\infty} \frac{(1)^{n+1}}{2n+1} = \sum_{n=1}^{\infty} \frac{1}{2n+1}$, a divergent series

(a) the radius is $\frac{1}{3}$; the interval of convergence is $-\frac{2}{3} \leq x < 0$

(b) the interval of absolute convergence is $-\frac{2}{3} < x < 0$

(c) the series converges conditionally at $x = -\frac{2}{3}$

Conditional Convergence

If we replace all the negative terms in the alternating series in Example 3, changing them to positive terms instead, we obtain the geometric series $\sum 1/2^n$. The original series and the new series of absolute values both converge (although to different sums). For an absolutely convergent series, changing infinitely many of the negative terms in the series to positive values does not change its property of still being a convergent series. Other convergent series may behave differently. The convergent alternating harmonic series has infinitely many negative terms, but if we change its negative terms to positive values, the resulting series is the divergent harmonic series. So the presence of infinitely many negative terms is essential to the convergence of the alternating harmonic series. The following terminology distinguishes these two types of convergent series.

DEFINITION A series that is convergent but not absolutely convergent is called **conditionally convergent**.

The alternating harmonic series is conditionally convergent, or **converges conditionally**. The next example extends that result to the alternating p -series.

EXAMPLE 4 If p is a positive constant, the sequence $\{1/n^p\}$ is a decreasing sequence with limit zero. Therefore, the alternating p -series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^p} = 1 - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \cdots, \quad p > 0$$

converges.

If $p > 1$, the series converges absolutely as an ordinary p -series. If $0 < p \leq 1$, the series converges conditionally by the alternating series test. For instance,

$$\text{Absolute convergence } (p = 3/2): \quad 1 - \frac{1}{2^{3/2}} + \frac{1}{3^{3/2}} - \frac{1}{4^{3/2}} + \cdots$$

$$\text{Conditional convergence } (p = 1/2): \quad 1 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} - \frac{1}{\sqrt{4}} + \cdots \quad \blacksquare$$

We need to be careful when using a conditionally convergent series. We have seen with the alternating harmonic series that altering the signs of infinitely many terms of a conditionally convergent series can change its convergence status. Even more, simply changing the order of occurrence of infinitely many of its terms can also have a significant effect, as we now discuss.

Intervals of Convergence

In Exercises 1–36, (a) find the series' radius and interval of convergence. For what values of x does the series converge (b) absolutely, (c) conditionally?

$$34. \sum_{n=1}^{\infty} \frac{3 \cdot 5 \cdot 7 \cdots (2n+1)}{n^2 \cdot 2^n} x^{n+1}$$

Intervals of Convergence

In Exercises 1–36, (a) find the series' radius and interval of convergence. For what values of x does the series converge (b) absolutely, (c) conditionally?

$$34. \sum_{n=1}^{\infty} \frac{3 \cdot 5 \cdot 7 \cdots (2n+1)}{n^2 \cdot 2^n} x^{n+1}$$

$$34. \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| < 1 \Rightarrow \lim_{n \rightarrow \infty} \left| \frac{3 \cdot 5 \cdot 7 \cdots (2n+1)(2(n+1)+1)x^{n+2}}{(n+1)^2 2^{n+1}} \cdot \frac{n^2 2^n}{3 \cdot 5 \cdot 7 \cdots (2n+1)x^{n+1}} \right| < 1 \Rightarrow |x| \lim_{n \rightarrow \infty} \left(\frac{(2n+3)n^2}{2(n+1)^2} \right) < 1$$

\Rightarrow only $x = 0$ satisfies this inequality

(a) the radius is 0; the series converges only for $x = 0$

(b) the series converges absolutely only for $x = 0$

(c) there are no values for which the series converges conditionally

Taylor and Maclaurin Series

The series on the right-hand side of Equation (1) is the most important and useful series we will study in this chapter.

DEFINITIONS Let f be a function with derivatives of all orders throughout some interval containing a as an interior point. Then the **Taylor series generated by f at $x = a$** is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(a) + f'(a)(x - a) + \frac{f''(a)}{2!} (x - a)^2 + \cdots + \frac{f^{(n)}(a)}{n!} (x - a)^n + \cdots.$$

The **Maclaurin series of f** is the Taylor series generated by f at $x = 0$, or

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(0) + f'(0)x + \frac{f''(0)}{2!} x^2 + \cdots + \frac{f^{(n)}(0)}{n!} x^n + \cdots.$$

The Maclaurin series generated by f is often just called the Taylor series of f .

EXAMPLE 1 Find the Taylor series generated by $f(x) = 1/x$ at $a = 2$. Where, if anywhere, does the series converge to $1/x$?

Solution We need to find $f(2), f'(2), f''(2), \dots$. Taking derivatives we get

$$f(x) = x^{-1}, \quad f'(x) = -x^{-2}, \quad f''(x) = 2!x^{-3}, \dots, \quad f^{(n)}(x) = (-1)^n n! x^{-(n+1)},$$

so that

$$f(2) = 2^{-1} = \frac{1}{2}, \quad f'(2) = -\frac{1}{2^2}, \quad \frac{f''(2)}{2!} = 2^{-3} = \frac{1}{2^3}, \dots, \quad \frac{f^{(n)}(2)}{n!} = \frac{(-1)^n}{2^{n+1}}.$$

The Taylor series is

$$\begin{aligned} f(2) + f'(2)(x-2) + \frac{f''(2)}{2!}(x-2)^2 + \dots + \frac{f^{(n)}(2)}{n!}(x-2)^n + \dots \\ = \frac{1}{2} - \frac{(x-2)}{2^2} + \frac{(x-2)^2}{2^3} - \dots + (-1)^n \frac{(x-2)^n}{2^{n+1}} + \dots \end{aligned}$$

This is a geometric series with first term $1/2$ and ratio $r = -(x-2)/2$. It converges absolutely for $|x-2| < 2$ and its sum is

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

In this example the Taylor series generated by $f(x) = 1/x$ at $a = 2$ converges to $1/x$ for $|x-2| < 2$ or $0 < x < 4$. ■

Taylor Polynomials

The linearization of a differentiable function f at a point a is the polynomial of degree one given by

$$P_1(x) = f(a) + f'(a)(x - a).$$

In Section 3.11 we used this linearization to approximate $f(x)$ at values of x near a . If f has derivatives of higher order at a , then it has higher-order polynomial approximations as well, one for each available derivative. These polynomials are called the Taylor polynomials of f .

DEFINITION Let f be a function with derivatives of order k for $k = 1, 2, \dots, N$ in some interval containing a as an interior point. Then for any integer n from 0 through N , the **Taylor polynomial of order n** generated by f at $x = a$ is the polynomial

$$P_n(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2!}(x - a)^2 + \cdots \\ + \frac{f^{(k)}(a)}{k!}(x - a)^k + \cdots + \frac{f^{(n)}(a)}{n!}(x - a)^n.$$

We speak of a Taylor polynomial of *order* n rather than *degree* n because $f^{(n)}(a)$ may be zero. The first two Taylor polynomials of $f(x) = \cos x$ at $x = 0$, for example, are $P_0(x) = 1$ and $P_1(x) = 1$. The first-order Taylor polynomial has degree zero, not one.

Just as the linearization of f at $x = a$ provides the best linear approximation of f in the neighborhood of a , the higher-order Taylor polynomials provide the “best” polynomial approximations of their respective degrees. (See Exercise 44.)

EXAMPLE 2 Find the Taylor series and the Taylor polynomials generated by $f(x) = e^x$ at $x = 0$.

Solution Since $f^{(n)}(x) = e^x$ and $f^{(n)}(0) = 1$ for every $n = 0, 1, 2, \dots$, the Taylor series generated by f at $x = 0$ (see Figure 10.22) is

$$\begin{aligned} f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \cdots + \frac{f^{(n)}(0)}{n!}x^n + \cdots \\ = 1 + x + \frac{x^2}{2} + \cdots + \frac{x^n}{n!} + \cdots \\ = \sum_{k=0}^{\infty} \frac{x^k}{k!}. \end{aligned}$$

This is also the Maclaurin series for e^x . In the next section we will see that the series converges to e^x at every x .

EXAMPLE 3 Find the Taylor series and Taylor polynomials generated by $f(x) = \cos x$ at $x = 0$.

Solution The cosine and its derivatives are

$$\begin{array}{ll} f(x) = \cos x, & f'(x) = -\sin x, \\ f''(x) = -\cos x, & f^{(3)}(x) = \sin x, \\ \vdots & \vdots \\ f^{(2n)}(x) = (-1)^n \cos x, & f^{(2n+1)}(x) = (-1)^{n+1} \sin x. \end{array}$$

At $x = 0$, the cosines are 1 and the sines are 0, so

$$f^{(2n)}(0) = (-1)^n, \quad f^{(2n+1)}(0) = 0.$$

The Taylor series generated by f at 0 is

$$\begin{aligned} f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f^{(3)}(0)}{3!}x^3 + \cdots + \frac{f^{(n)}(0)}{n!}x^n + \cdots \\ = 1 + 0 \cdot x - \frac{x^2}{2!} + 0 \cdot x^3 + \frac{x^4}{4!} + \cdots + (-1)^n \frac{x^{2n}}{(2n)!} + \cdots \\ = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!}. \end{aligned}$$

This is also the Maclaurin series for $\cos x$. Notice that only even powers of x occur in the Taylor series generated by the cosine function, which is consistent with the fact that it is an even function. In Section 10.9, we will see that the series converges to $\cos x$ at every x .

Finding Taylor Series at $x = 0$ (Maclaurin Series)

Find the Maclaurin series for the functions in Exercises 11–24.

$$20. \sinh x = \frac{e^x - e^{-x}}{2}$$

Finding Taylor Series at $x = 0$ (Maclaurin Series)

Find the Maclaurin series for the functions in Exercises 11–24.

$$20. \quad \sinh x = \frac{e^x - e^{-x}}{2}$$

$$20. \quad \sinh x = \frac{e^x - e^{-x}}{2} = \frac{1}{2} \left[\left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots \right) - \left(1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} - \dots \right) \right] = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^6}{6!} + \dots = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$$

Finding Taylor Series at $x = 0$ (Maclaurin Series)

Find the Maclaurin series for the functions in Exercises 11–24.

$$22. \frac{x^2}{x+1}$$

Finding Taylor Series at $x = 0$ (Maclaurin Series)

Find the Maclaurin series for the functions in Exercises 11–24.

$$22. \frac{x^2}{x+1}$$

$$22. \quad f(x) = \frac{x^2}{x+1} \Rightarrow f'(x) = \frac{2x+x^2}{(x+1)^2}; \quad f''(x) = \frac{2}{(x+1)^3}; \quad f'''(x) = \frac{-6}{(x+1)^4} \Rightarrow f^{(n)}(x) = \frac{(-1)^n n!}{(x+1)^{n+1}};$$

$$f(0)=0, \quad f'(0)=0, \quad f''(0)=2, \quad f'''(0)=-6, \quad f^{(n)}(0)=(-1)^n n! \text{ if } n \geq 2 \Rightarrow x^2 - x^3 + x^4 - x^5 + \dots = \sum_{n=2}^{\infty} (-1)^n x^n$$

- Questions?

We're here to help.

Remember the tutoring center is
open!

Study hard, best of luck!

Be well stay safe & healthy.

