

Operations on Power Series

If

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{0}{0}$$

or

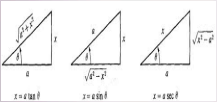
$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{\infty}{\infty}$$

Then

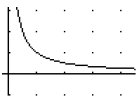
$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

provided that the latter limit exists.

$$\begin{aligned} f(x) &= f(x_0) + f'(x_0)(x-x_0) + \frac{f''(x_0)}{2!}(x-x_0)^2 \\ &\quad + \frac{f'''(x_0)}{3!}(x-x_0)^3 + \frac{f^{(4)}(x_0)}{4!}(x-x_0)^4 + \dots \\ &= \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!}(x-x_0)^n. \end{aligned}$$



$$\ln(x) = \int_1^x \frac{1}{t} dt \Rightarrow \ln(2) = \int_1^2 \frac{1}{t} dt \cong 0.69315$$



$$\int u dv = uv - \int v du$$

where it comes from:

the product rule for differentiation

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$$

put into reverse

$$\int \frac{d}{dx}(uv) = \int \left(u \frac{dv}{dx} + v \frac{du}{dx} \right)$$

and then

$$uv = \int u \frac{dv}{dx} + v \int \frac{du}{dx}$$

rearranged

$$\int u \frac{dv}{dx} = uv - \int v \frac{du}{dx}$$

$$\frac{1}{1-x} = 1+x+x^2+x^3+\dots \quad -1 < x < 1$$

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

Operations on Power Series

Think of a power series as a polynomial with infinitely many terms.

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

Theorem A

Let $S(x) = \sum_{n=0}^{\infty} a_n x^n$ on the interval, I .

If x is interior to I , then

$$1) S'(x) = \sum_{n=0}^{\infty} D_x(a_n x^n) = \sum_{n=0}^{\infty} n a_n x^{n-1}$$

$$2) \int_0^x S(t) dt = \sum_{n=0}^{\infty} \int_0^x a_n t^n dt = \sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1}$$

EX 1 We know

(assume $n=0$ case is 1) $1 + x + x^2 + x^3 + \dots = \sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$ $x \in (-1, 1)$ I (interval of convergence)

let's integrate.

$$\begin{aligned} \int_0^x \sum_{n=0}^{\infty} t^n dt &= \sum_{n=0}^{\infty} \int_0^x t^n dt \\ &= \sum_{n=0}^{\infty} \left(\frac{t^{n+1}}{n+1} \Big|_0^x \right) \\ &= \sum_{n=0}^{\infty} \left(\frac{x^{n+1}}{n+1} - 0 \right) \\ &= \sum_{n=0}^{\infty} \left(\frac{x^{n+1}}{n+1} \right) \end{aligned}$$

$$\begin{aligned} \text{Also } \int_0^x \frac{1}{1-t} dt &= \frac{\ln|1-t|}{-1} \Big|_0^x \\ &= -\ln|1-x| - (-\ln|1|) \\ &= -\ln|1-x| \end{aligned}$$

$$\Rightarrow \text{Since } \frac{1}{1-x} = \sum_{n=0}^{\infty} x^n \text{ when } |x| < 1$$

$$\text{then } \int_0^x \frac{1}{1-t} dt = \int_0^x \sum_{n=0}^{\infty} t^n dt$$

$$-\ln|1-x| = \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1} = x + \frac{x^2}{2} + \frac{x^3}{3} + \dots$$

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

$$\text{EX 2 Show } S'(x)=S(x) \text{ for } S(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} \dots$$

$$= \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

You must first demonstrate convergence, then solve $S'(x)=S(x)$.

Notice $S(0) = 1$.

show convergence (use ART to find conv. set)

$$\text{ART: } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right|$$

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

\Rightarrow the convergence set for this power series is \mathbb{R} (or $(-\infty, \infty)$)

claim $S(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!} \Rightarrow S'(x) = S(x)$.

Pf $S'(x) = D_x \left(\sum_{n=0}^{\infty} \frac{x^n}{n!} \right)$

$$= D_x \left(1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots \right)$$

$$= 1 + x + \frac{3x^2}{3!} + \frac{4x^3}{4!} + \dots$$

$$= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$= S(x) \quad \checkmark$$

\Rightarrow convergence set for $S'(x)$ is \mathbb{R}

notice: $S(0) = 1 + 0 + \frac{0^2}{2!} + \frac{0^3}{3!} + \dots = 1$

what fn do we know of that meets these conditions? ① $S(0) = 1$

② $S'(x) = S(x)$

$\Rightarrow S(x) = e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$ for all $x \in \mathbb{R}$.

EX 3 Find the power series for $f(x) = \frac{x}{1+x^2}$.

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

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

$$\Rightarrow \frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-x^2)^n \quad |-x^2| < 1$$
$$(\heartsuit = -x^2) = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad (\Leftrightarrow |x| < 1)$$

$$\Rightarrow f(x) = \frac{x}{1+x^2} = x \left(\frac{1}{1+x^2} \right) = x \sum_{n=0}^{\infty} (-1)^n x^{2n}$$

$$f(x) = \sum_{n=0}^{\infty} (-1)^n x^{2n+1}, |x| < 1$$

Theorem B

If $f(x) = \sum a_n x^n$ and $g(x) = \sum b_n x^n$ with both series converging

for $|x| < r$, we can perform arithmetic operations and the resulting series will converge for $|x| < r$. (If $b_0 \neq 0$, the result holds for division, but we can guarantee its validity only for $|x|$ sufficiently small.)

EX 4 Find a power series for $f(x) = \sinh(x)$.

$$f(x) = \sinh x = \frac{e^x - e^{-x}}{2} = \frac{1}{2} (e^x - e^{-x})$$

know

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad x \in \mathbb{R}$$

$$\begin{aligned} \text{so } e^{-x} &= \sum_{n=0}^{\infty} \frac{(-x)^n}{n!}, \quad x \in \mathbb{R} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n x^n}{n!} \end{aligned}$$

$$\begin{aligned} \Rightarrow e^x - e^{-x} &= \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \dots \right) \\ &\quad - \left(1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} - \frac{x^5}{5!} + \dots \right) \end{aligned}$$

$$= x - (-x) + \frac{x^3}{3!} - \left(-\frac{x^3}{3!}\right) + \frac{x^5}{5!} - \left(-\frac{x^5}{5!}\right) + \dots$$

$$= 2x + 2\left(\frac{x^3}{3!}\right) + 2\left(\frac{x^5}{5!}\right) + \dots$$

$$\Rightarrow \frac{1}{2}(e^x - e^{-x}) = \frac{1}{2} \left[2x + 2\left(\frac{x^3}{3!}\right) + 2\left(\frac{x^5}{5!}\right) + \dots \right]$$

$$= x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} + \dots$$

$n=0 \quad n=1 \quad n=2 \quad n=3$

$$\sinh x = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}, \quad x \in \mathbb{R}$$

EX 5 Find the power series for $f(x) = \frac{\arctan(x)}{1+x^2+x^4}$.

(given: $\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$
 $= \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1}, |x| < 1$)

$$f(x) = \frac{x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots}{1+x^2+x^4}$$

do long division!

$$\begin{array}{r}
 \overline{) x - \frac{4}{3}x^3 + \frac{8}{15}x^5 + \dots} \quad |x| < 1 \\
 \underline{-(x + x^3 + x^5)} \\
 \frac{11}{3}x^3 - \frac{14}{5}x^5 - \frac{x^7}{7} \\
 \underline{-(\frac{4}{3}x^3 - \frac{14}{5}x^5 - \frac{11}{5}x^7)} \\
 \frac{8}{15}x^5 + \frac{25}{21}x^7
 \end{array}$$

$$\begin{array}{l}
 \frac{11}{3} - \frac{4}{3} = \frac{8}{3} \\
 \frac{8}{3} - \frac{14}{5} = \frac{8}{15} \\
 \frac{8}{15} - \frac{1}{7} = \frac{25}{21}
 \end{array}$$

EX 6 Find these sums.

$$a) 1 + x^2 + x^4 + x^6 + x^8 + \dots = \sum_{n=0}^{\infty} x^{2n} = \sum_{n=0}^{\infty} (x^2)^n$$

know: $\frac{1}{1-\heartsuit} = \sum_{n=0}^{\infty} \heartsuit^n, |\heartsuit| < 1$ = $\frac{1}{1-x^2}, |x| < 1$

$$b) \overset{n=1}{\cos x} + \overset{n=2}{\cos^2 x} + \overset{n=3}{\cos^3 x} + \overset{n=4}{\cos^4 x} + \dots$$

$$= \sum_{n=1}^{\infty} (\cos x)^n = \sum_{n=0}^{\infty} (\cos x)^n - 1$$

$$= \frac{1}{1-\cos x} - 1, |\cos x| < 1$$

$$\cos x + \cos^2 x + \cos^3 x + \cos^4 x + \dots$$

$$= \frac{1}{1-\cos x} - 1 \quad \text{whenever} \\ |\cos x| < 1$$

$$\Leftrightarrow x \in \mathbb{R}, \\ x \neq n\pi \quad n \in \mathbb{Z}$$

Conclusion

- we can arithmetically manipulate power series we know to create new power series (w/ same convergence set)
- we can differentiate or integrate power series term-wise; we get new power series (w/ same convergence set)