

Chapter 11 Infinite Sequences and Series

Stacie Pisano
University of Virginia

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11.1 Sequences

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Definition

A sequence is a list in a particular order.

1,2,3,4,5

5,3,1,2,4

The above two sequences are different.

Infinite Sequence

We will be concerned with infinite sequences of numbers, in which there is a pattern to the terms.

Examples:

1, 2, 3, 4, 5, ...

$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$

Sequence Descriptions

Here are multiple ways to describe the same infinite sequence:

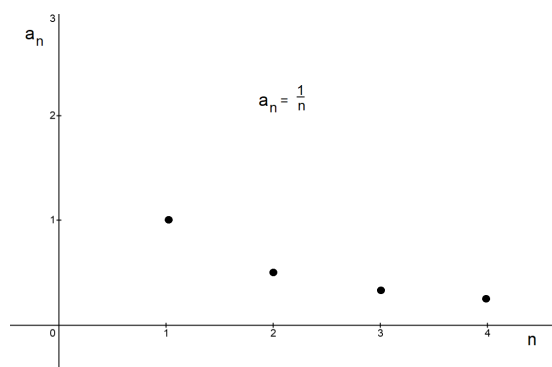
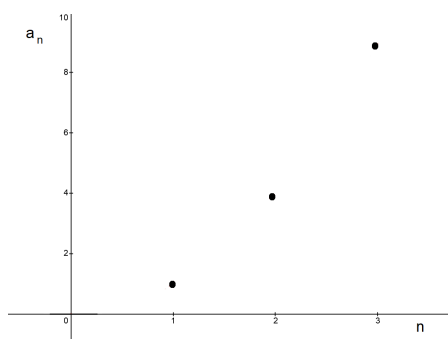
$$\left\{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots\right\}$$
$$\left\{\frac{1}{n}\right\}$$
$$\left\{\frac{1}{n}\right\}_{n=1}^{\infty}$$
$$\{a_n\}, a_n = \frac{1}{n}$$

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Graphing Sequences

Graphing a sequence involves plotting discrete points, rather than plotting curves.

Example: plot $\{n^2\}$ and $\left\{\frac{1}{n}\right\}$



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Convergence or Divergence

If $\lim_{n \rightarrow \infty} a_n = L$, and L is finite,
then $\{a_n\}$ converges to L ;
otherwise, the sequence diverges.

If $\lim_{n \rightarrow \infty} a_n = \infty$ (or $-\infty$),
then $\{a_n\}$ diverges to ∞ (or $-\infty$).

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Examples

$\left\{\frac{1}{n}\right\}$ converges to 0

$\{n^2\}$ diverges to ∞

$\{(-1)^n\} = \{-1, 1, -1, 1, \dots\}$ diverges (no corresponding function)

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Theorem

If $a_n = f(n)$, and $\lim_{x \rightarrow \infty} f(x) = L$, where L is finite, then $\{a_n\}$ converges to L .

If L is ∞ (or $-\infty$), then the sequence diverges to ∞ (or $-\infty$).

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Example

Is the sequence, $\left\{ \frac{\ln n}{n} \right\}$, convergent or divergent?

Solution:

$$f(x) = \frac{\ln x}{x}$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} \frac{\frac{1}{x}}{1} = 0$$

$$\lim_{n \rightarrow \infty} \frac{\ln n}{n} = 0$$

$\left\{ \frac{\ln n}{n} \right\}$ is convergent

Note that L'Hospital's Rule cannot be applied to a sequence, but can be applied to the corresponding continuous function.

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Another Example

Is the sequence, $\{\sin(2\pi n)\}$, convergent or divergent?

Solution:

$\lim_{x \rightarrow \infty} \sin(2\pi x)$ does not exist,

but

$\lim_{n \rightarrow \infty} \sin(2\pi n) = 0$, so the sequence is convergent.

Theorem 2

If $\lim_{n \rightarrow \infty} |a_n| = 0$, then $\lim_{n \rightarrow \infty} a_n = 0$

Example 1

Does the sequence, $\{(-1)^n \frac{1}{n}\}$, converge or diverge?

Solution:

$$|(-1)^n \frac{1}{n}| = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0, \text{ so } \lim_{n \rightarrow \infty} (-1)^n \frac{1}{n} = 0$$

$\{(-1)^n \frac{1}{n}\}$ converges to 0.

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Example 2

For what values of r does $\{r^n\}$ converge?

Solution:

$$\lim_{x \rightarrow \infty} r^x = \begin{cases} 0, & \text{for } 0 < r < 1 \\ 1, & \text{for } r = 1 \\ \infty, & \text{for } r > 1 \end{cases}$$

so

$$\lim_{n \rightarrow \infty} r^n = \begin{cases} 0, & \text{for } 0 < r < 1 \\ 1, & \text{for } r = 1 \\ \infty, & \text{for } r > 1 \end{cases}$$

Note that r^x is defined only for $r > 0$. What about $r \leq 0$?

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Example 2 Cont

$$\lim_{n \rightarrow \infty} r^n = 0 \text{ if } |r| < 1$$

$$\lim_{n \rightarrow \infty} r^n \text{ does not exist if } r \leq -1$$

For example:

$$\left\{ \left(-\frac{1}{2} \right)^n \right\} = \left\{ -\frac{1}{2}, \frac{1}{4}, -\frac{1}{8}, \frac{1}{16}, \dots \right\} \text{ convergent}$$

$$\{ (-1)^n \} = \{ -1, 1, -1, 1, \dots \} \text{ divergent}$$

$$\{ (-2)^n \} = \{ -2, 4, -8, 16, \dots \} \text{ divergent}$$

Summary for $\{r^n\}$

$\{r^n\}$ converges to 0 for $-1 < r < 1$

$\{r^n\}$ converges to 1 for $r = 1$

$\{r^n\}$ diverges otherwise

Try It

Show whether the following sequences converge or diverge.

$$\left\{ -3\left(\frac{2^{n+1}}{5^n}\right) \right\}$$

$$\left\{ -3\left(\frac{2^{n+1}}{5}\right) \right\}$$

$$\left\{ -3\left(\frac{2}{5^n}\right) \right\}$$

Try It

For what value of p does $\left\{ \frac{1}{n^p} \right\}$ converge?

Try It

Show whether the following sequences converge or diverge.

$$\{(-1)^n \frac{1}{\sqrt{n}}\}$$

$$\{\frac{n}{n+1}\}$$

$$\{(-1)^n \sqrt{n}\}$$

$$\{(-1)^n \frac{n}{n+1}\}$$

Try It

Show whether the following sequences converge or diverge.

$$\left\{ \frac{n \ln(e^4)}{3^n} \right\}$$

$$\{(-1)^{2n+1}\}$$

$$\left\{ \frac{(-1)^n + n}{(-1)^n - n} \right\}$$

Monotonic Theorem

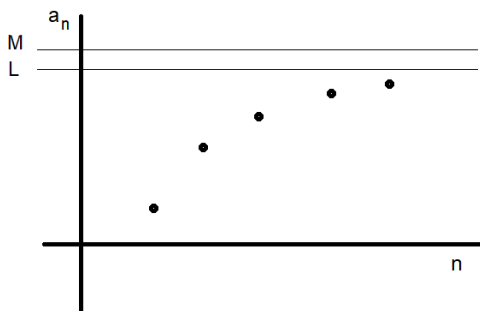
A monotonic bounded sequence converges.

monotonically increasing: $a_{n+1} \geq a_n$ for all n

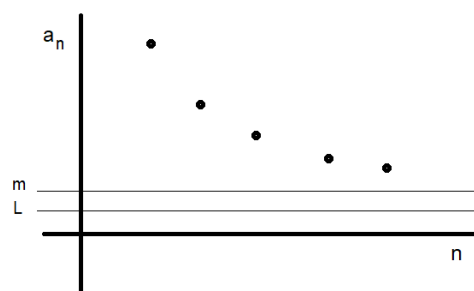
monotonically decreasing: $a_{n+1} \leq a_n$ for all n

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Explanation



Monotonically increasing sequence is always bounded below.



Monotonically decreasing sequence is always bounded above.

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Example

Does the sequence, $0.2, 0.22, 0.222, 0.2222, \dots$ converge?

Solution:

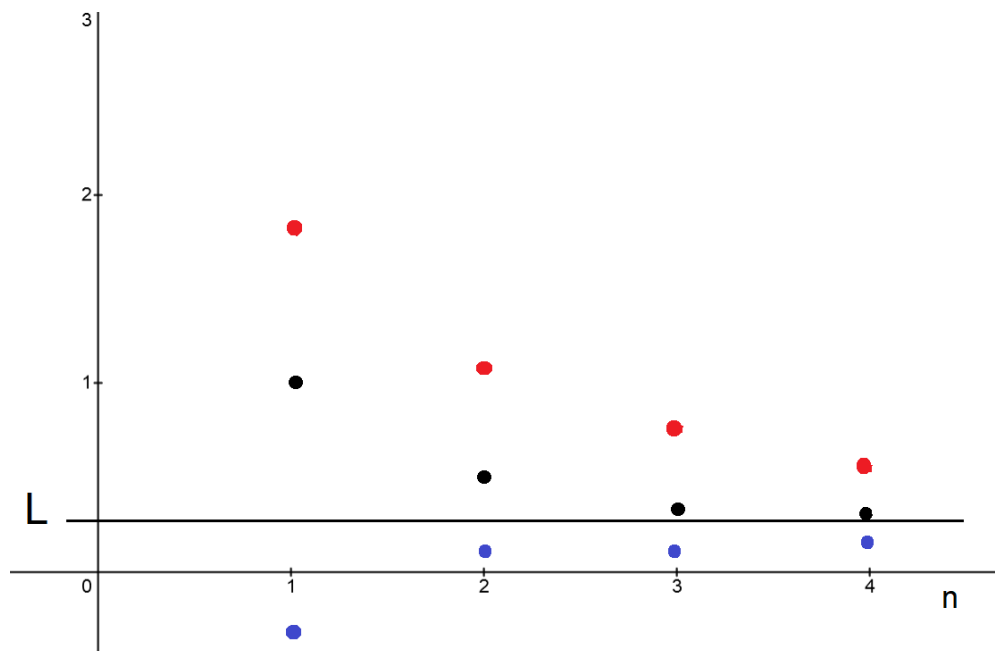
Sequence is monotonically increasing. It is bounded by 0.2 (below) and 0.3 (above). The sequence is convergent.

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Squeeze Theorem

If $a_n \leq b_n \leq c_n$ for all $n \geq n_0$, and

$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = L$, then $\lim_{n \rightarrow \infty} b_n = L$.



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Review

Factorial

$$0! = 1$$

$$n! = n(n-1)!$$

$$5! = 5 \times 4 \times 3 \times 2 \times 1$$

$$67! = 67 \times 66!$$

$$(n+2)! = (n+2)(n+1)n!$$

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Example

Does the sequence, $\{\frac{4^n}{n!}\}$, converge?

Solution:

n^{th} term:

$$\frac{4 \times 4 \times 4 \times 4 \times 4 \times 4 \cdot \times 4 \times 4}{1 \times 2 \times 3 \times 4 \times 5 \times 6 \times \cdot \times (n-1) \times n} \leq \frac{4 \times 4 \times 4 \times 4}{1 \times 2 \times 3 \times 4} \left(\frac{4}{n}\right)$$

for $n \geq 5$

$$0 \leq \frac{4^n}{n!} \leq \frac{1024}{24n} \text{ for } n \geq 5$$

AND

$$\lim_{n \rightarrow \infty} \frac{1024}{24n} = 0$$

So $\frac{4^n}{n!} = 0$ by the squeeze theorem

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11.2 Series

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Definition

A series is the sum of the terms of an infinite sequence.

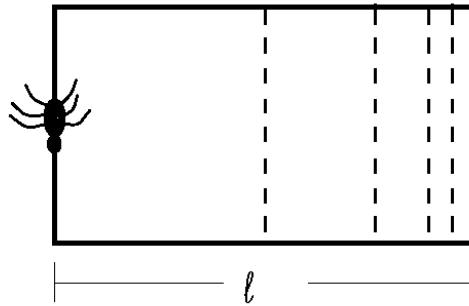
$$a_1 + a_2 + a_3 + \cdots + a_n + \cdots = \sum_{n=1}^{\infty} a_n = \sum a_n$$

A series can have a finite sum.

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Example

Consider: A bug crosses a room by jumping half ($\frac{1}{2}$) of the remaining distance with each jump.



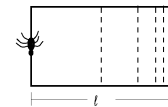
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Example Cont.

Distance covered:

$$d = \frac{1}{2}\ell + \frac{1}{2}\left(\frac{1}{2}\right)\ell + \frac{1}{2}\left(\frac{1}{2}\right)\left(\frac{1}{2}\right)\ell + \cdots + \left(\frac{1}{2}\right)^n\ell + \cdots = ?$$

$$d = \sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n \ell = \ell \text{ (intuitively)}$$



So a series, an infinite sum, can be finite.

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Partial Sum

Definition: $s_n = \sum_{i=1}^n a_i = a_1 + a_2 + a_3 + \cdots + a_{n-1} + a_n$

$$s_1 = a_1$$

$$s_2 = a_1 + a_2$$

$$s_3 = a_1 + a_2 + a_3$$

Partial sums form a sequence, $\{s_n\}$.

Convergence of Series

If $\{s_n\}$ is convergent, then

$\lim_{n \rightarrow \infty} s_n = s$ is a real number,

series $\sum a_n$ is convergent, and

$\sum_{n=1}^{\infty} a_n = s$ (sum of series).

Otherwise, the series is divergent.

(Thus, series have two associated sequences. These are the sequence of terms, $\{a_n\}$, and the sequence of partial sums, $\{s_n\}$.)

Geometric Series

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + ar^3 + \dots + ar^{n-1} + \dots$$

Geometric series are distinguished by having a common ratio, r , of subsequent terms.

Example:

$$\sum_{n=1}^{\infty} 3\left(\frac{1}{4}\right)^{n-1} = 3 + 3\left(\frac{1}{4}\right) + 3\left(\frac{1}{4}\right)^2 + 3\left(\frac{1}{4}\right)^3 + \dots + 3\left(\frac{1}{4}\right)^{n-1} + \dots$$

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Convergence of Geometric Series

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + ar^3 + \dots + ar^{n-1} + \dots$$

For what values of r is the series convergent?

$$s_n = a + ar + ar^2 + ar^3 + \dots + ar^{n-1}$$

If $r = 1$, then $s_n = na$. Clearly, $\lim_{n \rightarrow \infty} s_n = \pm\infty$, and series is divergent.

Now check other values of r ...

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Convergence of Geometric Series Cont.

$$s_n = a + ar + ar^2 + ar^3 + \cdots + ar^{n-1} \quad \text{Equation 1}$$

$$rs_n = ar + ar^2 + ar^3 + \cdots + ar^{n-1} + ar^n \quad \text{Equation 2}$$

$$s_n - rs_n = a - ar^n \quad \text{Equation 1} - \text{Equation 2}$$

$$s_n(1 - r) = a(1 - r^n)$$

$$s_n = \frac{a}{1-r}(1 - r^n) \text{ if } r \neq 1$$

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Convergence of Geometric Series Cont.

$$s_n = \frac{a}{1-r}(1 - r^n) \text{ if } r \neq 1$$

$$\text{If } |r| < 1 \text{ then } \lim_{n \rightarrow \infty} s_n = \frac{a}{1-r} \text{ (Convergent)}$$

$$\text{If } r > 1 \text{ then } \lim_{n \rightarrow \infty} s_n = \pm\infty \text{ (Divergent)}$$

$$\text{If } r \leq -1 \text{ then } \lim_{n \rightarrow \infty} s_n \text{ does not exist. (Divergent)}$$

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Summary

The geometric series,

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + ar^3 + \dots + ar^{n-1} + \dots$$

is convergent if $|r| < 1$.

Otherwise, the series is divergent.

If convergent, the sum is $\frac{a}{1-r}$.

Bug Example Conclusion

$$d = \sum_{n=1}^{\infty} \ell \left(\frac{1}{2}\right)^n = \sum_{n=1}^{\infty} \left(\frac{1}{2}\ell\right) \left(\frac{1}{2}\right)^{n-1}$$

$r = \frac{1}{2}$, $a = \left(\frac{1}{2}\right)\ell$, r is the common ratio, and a is the first term.

$$d = s = \frac{\left(\frac{1}{2}\right)\ell}{1 - \frac{1}{2}} = \ell, \text{ as expected.}$$

Try It

Determine whether the following series are convergent or divergent. Find the sum of convergent geometric series.

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

$$\sum_{n=0}^{\infty} \frac{1}{(\sqrt{2})^n}$$

$$\sum (0.0001n)^2$$

$$\sum_{n=1}^{\infty} \frac{e^n}{3^{n-1}}$$

$$\sum (-1)^n \left(\frac{4}{\pi}\right)^{n-1}$$

$$\sum \frac{n}{n+2}$$

Example

$$\begin{aligned} 0.22\bar{2} &= 0.2 + 0.02 + 0.002 + 0.0002 + \cdots \\ &= \frac{2}{10} + \frac{2}{100} + \frac{2}{1000} + \frac{2}{10000} + \cdots \\ &= \frac{2}{10} + \frac{2}{10} \left(\frac{1}{10}\right) + \frac{2}{10} \left(\frac{1}{10}\right)^2 + \frac{2}{10} \left(\frac{1}{10}\right)^3 + \cdots \\ &= \frac{\frac{2}{10}}{1 - \frac{1}{10}} \\ &= \frac{2}{10-1} \\ 0.22\bar{2} &= \frac{2}{9} \end{aligned}$$

Theorem

If the series, $\sum_{n=1}^{\infty} a_n$, is convergent, then $\lim_{n \rightarrow \infty} a_n = 0$.

This means that, in order for a series to be convergent, the terms must have a limit of 0.

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Example

$$a_n = \frac{n}{n+1}$$

$$\lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$$

$\{a_n\}$ is convergent.

$\sum a_n$ is divergent.

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Example

$$a_n = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$\{a_n\}$ is convergent.

$\sum a_n$??? Not necessarily convergent. Stay tuned for the answer.

Divergence Test

If $\lim_{n \rightarrow \infty} a_n \neq 0$, then the series, $\sum_{n=1}^{\infty} a_n$, is divergent.

(This test is a consequence of the theorem.)

Limit Laws

If $\sum a_n$ and $\sum b_n$ are convergent, and $\sum a_n = a$ and $\sum b_n = b$, then $\sum ca_n$, $\sum(a_n + b_n)$, and $\sum(a_n - b_n)$ are convergent, and

i) $\sum ca_n = ca$

ii) $\sum(a_n + b_n) = a + b$

iii) $\sum(a_n - b_n) = a - b$

Summary

If $\lim_{n \rightarrow \infty} a_n = L$, and L is finite, then $\{a_n\}$ is convergent.

If $\lim_{n \rightarrow \infty} a_n \neq 0$, then $\sum a_n$ is divergent.

A geometric series is convergent if the magnitude of the common ratio is less than 1.

If a geometric series is convergent, the sum is $s = \frac{a}{1-r}$, where r is the common ratio and a is the first term.

11.3 The Integral Test and Estimates of Sums

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Quiz

True (A) or False (B)?

1) If $\lim_{n \rightarrow \infty} a_n = 0$, then $\{a_n\}$ is convergent.

2) If $\lim_{n \rightarrow \infty} a_n = 2$, then $\{a_n\}$ is divergent.

3) If $\lim_{n \rightarrow \infty} a_n = 0$, then $\sum a_n$ is convergent.

4) If $\lim_{n \rightarrow \infty} a_n = 2$, then $\sum a_n$ is divergent.

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Series With Positive Terms

If the terms of a series are all positive, then $\{s_n\}$ is an increasing sequence. So it is either bounded, and therefore converges to a finite positive number, or it is unbounded, and therefore diverges to ∞ .

Therefore, a series with only positive terms is either convergent, or diverges to ∞ . This simplifies the study of positive series.

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The Integral Test

Let $a_n = f(n)$, where $f(x)$ is a continuous, positive, and decreasing function on $[1, \infty)$.

i) If $\int_1^{\infty} f(x)dx$ is convergent, then $\sum_{n=1}^{\infty} a_n$ is convergent.

ii) If $\int_1^{\infty} f(x)dx$ is divergent, then $\sum_{n=1}^{\infty} a_n$ is divergent.

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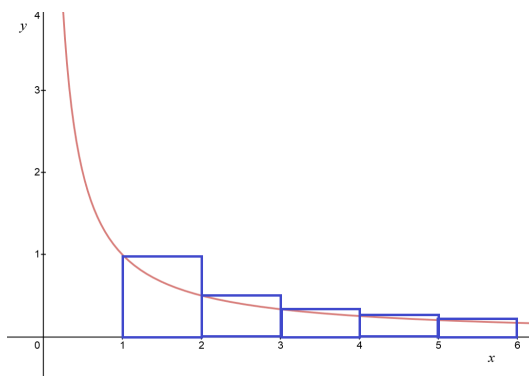
Graphical Explanation

$$\sum_{n=1}^{\infty} a_n \geq \int_1^{\infty} f(x) dx$$

If $\int_1^{\infty} f(x) dx$ diverges,
then so does the series.

$$\int_1^{\infty} \frac{1}{x} dx \text{ diverges,}$$

so $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges.



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Graphical Explanation - 2

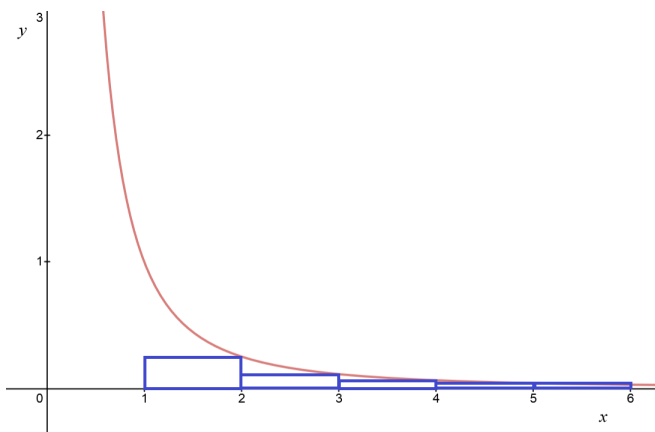
$$\sum_{n=2}^{\infty} a_n \leq \int_1^{\infty} f(x) dx$$

$$\sum_{n=1}^{\infty} a_n \leq a_1 + \int_1^{\infty} f(x) dx$$

If $\int_1^{\infty} f(x) dx$ converges,
then so does the series.

$$\int_1^{\infty} \frac{1}{x^2} dx \text{ converges,}$$

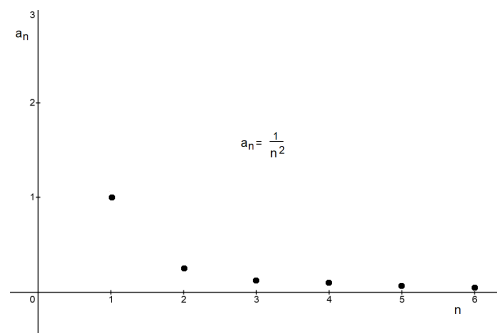
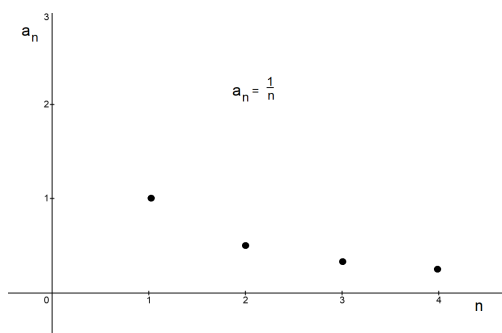
so $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges.



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What's the Difference?

$\frac{1}{n^2}$ decreases faster than $\frac{1}{n}$



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Example

For what values of p does the series, $\sum_{n=1}^{\infty} \frac{1}{n^p}$, converge?

$f(x) = \frac{1}{x^p}$ is continuous, positive, and decreasing if $p > 0$;

so $\int_1^{\infty} \frac{1}{x^p} dx$ converges if $p > 1$; diverges otherwise.

Therefore,

$\sum_{n=1}^{\infty} \frac{1}{n^p}$ converges for $p > 1$ by Integral Test;
diverges for $0 < p \leq 1$ by Integral Test;
diverges for $p \leq 0$ by the Divergence Test.

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P-Series Test

$\sum_{n=1}^{\infty} \frac{1}{n^p}$ converges for $p > 1$; diverges otherwise.

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Note

As with all series, convergence depends only on behavior of the "tail".

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Examples

Determine if the following series converge or diverge.

$$\sum_{n=3}^{\infty} \frac{1}{n^4}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^{-4}}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^{\frac{1}{4}}}$$

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Try It

Show whether the following series converge or diverge. Pay careful attention to notation. Justify all steps.

$$\sum_{n=1}^{\infty} ne^{-n}$$

$$\sum \frac{e^n}{n}$$

$$\sum \frac{1}{3n}$$

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

$$\sum \frac{n^2}{n^2+5}$$

$$\sum \frac{1}{n^2+5}$$

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11.4 The Comparison Tests

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Introduction

For $\sum_{n=2}^{\infty} \frac{1}{n-1}$, $\frac{1}{n-1}$ behaves like $\frac{1}{n}$ when n is large. Suspect divergence.

For $\sum_{n=1}^{\infty} \frac{1}{2^{n+1}}$, $\frac{1}{2^{n+1}}$ behaves like $\frac{1}{2^n}$ when n is large. Suspect convergence.

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Comparison Test

Suppose that there exists $M > 0$ such that $0 \leq a_n \leq b_n$ for $n \geq M$.

i) If $\sum b_n$ is convergent, then $\sum a_n$ is also convergent.

ii) If $\sum a_n$ is divergent, then $\sum b_n$ is also divergent.

Note:

1) Both series must have non-negative terms.

2) We only compare two series that converge or two series that diverge.

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Example

For $\sum_{n=2}^{\infty} \frac{1}{n-1}$

$$a_n = \frac{1}{n}$$

$$b_n = \frac{1}{n-1}$$

$$0 \leq a_n \leq b_n \text{ for all } n \geq 2$$

$\sum a_n$ is a divergent p-series, $p = 1 \not> 1$

$\therefore \sum_{n=2}^{\infty} b_n$ is divergent by CT(Comparison Test)

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Steps

- 1) Identify series to compare to.
- 2) Check criteria.
- 3) Execute test.
- 4) Show convergence results for comparison series.
- 5) State conclusion.

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Repeat Example

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

$$a_n = \frac{1}{n}; b_n = \frac{1}{n-1} \quad \boxed{1}$$

$$0 \leq a_n \leq b_n \text{ for all } n \geq 2 \quad \boxed{2} \quad \boxed{3}$$

$$\sum a_n \text{ is a divergent p-series, } p = 1 \not> 1 \quad \boxed{4}$$

$$\therefore \sum_{n=2}^{\infty} b_n \text{ is divergent by CT(Comparison Test)} \quad \boxed{5}$$

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Example 2

$$\sum_{n=2}^{\infty} \frac{1}{2^{n+1}}$$

$$a_n = \frac{1}{2^{n+1}}; b_n = \frac{1}{2^n} \quad \boxed{1}$$

$$0 \leq a_n \leq b_n \text{ for all } n \geq 1 \quad \boxed{2} \quad \boxed{3}$$

$$\sum b_n \text{ is a convergent geometric series, } |r| = \frac{1}{2} < 1 \quad \boxed{4}$$

$$\therefore \sum_{n=2}^{\infty} a_n \text{ is convergent by CT(Comparison Test)} \quad \boxed{5}$$

Example 3

$$\sum_{n=1}^{\infty} \frac{\cos^2 n}{n^3}$$

$$0 \leq \frac{\cos^2 n}{n^3} \leq \frac{1}{n^3} \text{ for all } n \quad \boxed{1} \quad \boxed{2} \quad \boxed{3}$$

$$\sum \frac{1}{n^3} \text{ is a convergent p-series, } p = 3 > 1 \quad \boxed{4}$$

$$\therefore \sum_{n=1}^{\infty} \frac{\cos^2 n}{n^3} \text{ is convergent by CT(Comparison Test)} \quad \boxed{5}$$

Example 4

For $\sum_{n=3}^{\infty} \frac{1}{n^2-5}$, suspect convergence, but $\frac{1}{n^2-5} \not\sim \frac{1}{n^2}$.

What to do?

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Limit Comparison Test

Suppose that $\sum a_n$ and $\sum b_n$ are series with positive terms. If

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$$

where c is a finite number and $c > 0$, then either both series converge or both diverge.

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Return to Example 4

$$\sum_{n=3}^{\infty} \frac{1}{n^2-5}$$

Compare $\frac{1}{n^2-5}$ to $\frac{1}{n^2}$ 1

$$\frac{1}{n^2-5} \geq 0 \text{ and } \frac{1}{n^2} \geq 0 \quad \boxed{2}$$

$$\lim_{n \rightarrow \infty} \frac{\frac{1}{n^2-5}}{\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \frac{n^2}{n^2-5} = 1 \text{ (finite and not 0)} \quad \boxed{3}$$

$\sum \frac{1}{n^2}$ is a convergent p-series, $p = 2 > 1$ 4

$\therefore \sum_{n=3}^{\infty} \frac{1}{n^2-5}$ is convergent by LCT (Limit Comparison Test) 5

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Example 5

$$\sum_{n=3}^{\infty} \frac{n^2+99n+3}{3n^3+n^2-n-1}$$

Compare $\frac{n^2+99n+3}{3n^3+n^2-n-1}$ to $\frac{n^2}{3n^3} = \frac{1}{3n}$ 1

$$\frac{n^2+99n+3}{3n^3+n^2-n-1} \geq 0 \text{ and } \frac{1}{3n} \geq 0 \quad \boxed{2}$$

$$\lim_{n \rightarrow \infty} \frac{\frac{n^2+99n+3}{3n^3+n^2-n-1}}{\frac{1}{3n}} = \lim_{n \rightarrow \infty} \frac{3n^3 + 297n^2 + 9n}{3n^3 + n^2 - n - 1} = 1 \text{ (finite and not 0)} \quad \boxed{3}$$

$\sum \frac{1}{3n}$ is a divergent p-series, $p = 1 \not> 1$ 4

$\therefore \sum_{n=3}^{\infty} \frac{n^2+99n+3}{3n^3+n^2-n-1}$ is divergent by LCT (Limit Comparison Test) 5

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Try It

$$\sum_{n=1}^{\infty} \frac{5+2n^3}{(1+n^2)^2}$$

$$\sum_{n=1}^{\infty} \frac{1}{3^n-1}$$

$$\sum_{n=1}^{\infty} \frac{e^n}{n}$$

Try It

$$\sum_{n=1}^{\infty} \left(\frac{\sin n}{n}\right)^2$$

$$\sum_{n=1}^{\infty} \frac{n+8}{\sqrt{n^6+n^4+1}}$$

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

11.5 Alternating Series and Absolute Convergence

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Recap

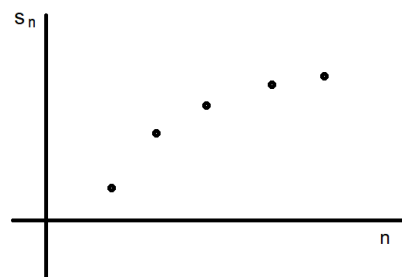
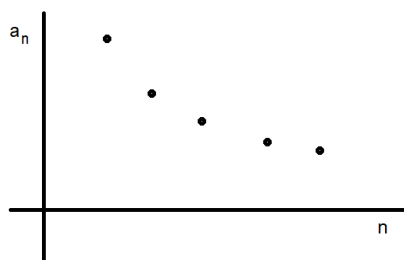
All of these tests require positive terms:

Integral Test

P-Series Test

Comparison Test

Limit Comparison Test



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What If?

What if the terms are not positive?

Examples:

$$\sum -\left(\frac{1}{n}\right) = -1 - \frac{1}{2} - \frac{1}{3} - \frac{1}{4} - \dots$$

$$\sum -\left(\frac{1}{n^2}\right) = -1 - \frac{1}{4} - \frac{1}{9} - \frac{1}{16} - \dots$$

What if the terms are alternating in sign?

Examples:

$$\sum (-1)^{n-1} \frac{1}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$$

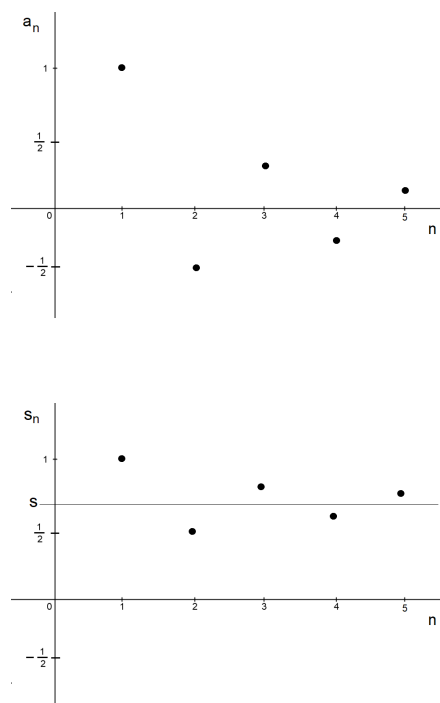
$$\sum (-1)^{n-1} \frac{1}{n^2} = 1 - \frac{1}{4} + \frac{1}{9} - \frac{1}{16} + \dots$$

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Example

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

n	a_n	s_n
1	1	1
2	$-\frac{1}{2}$	$1 - \frac{1}{2} = \frac{1}{2}$
3	$\frac{1}{3}$	$\frac{1}{2} + \frac{1}{3} = \frac{5}{6}$
4	$-\frac{1}{4}$	$\frac{5}{6} - \frac{1}{4} = \frac{7}{12}$
5	$\frac{1}{5}$	$\frac{7}{12} + \frac{1}{5} = \frac{47}{60}$
\vdots	\vdots	\vdots



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Alternating Series Test

$$\text{If } \sum_{n=1}^{\infty} (-1)^{n-1} b_n = b_1 - b_2 + b_3 - b_4 + b_5 - \cdots,$$

with $b_n > 0$,

satisfies

i) $b_{n+1} \leq b_n$

ii) $\lim_{n \rightarrow \infty} b_n = 0$ for all n

then the series is convergent.

(b_n is the absolute value of the series term.)

Note

The Alternating Series Test (AST) is a test for convergence only.

Example

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

$$b_n = |(-1)^{n-1} \frac{1}{n}| = \frac{1}{n}$$

$$b_{n+1} \leq b_n, \left(\frac{1}{n+1} \leq \frac{1}{n}\right), \text{ for all } n$$

$$\lim_{n \rightarrow \infty} b_n = 0, \left(\lim_{n \rightarrow \infty} \frac{1}{n} = 0\right)$$

$$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n} \text{ is convergent by the AST}$$

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Example 2

$$\sum_{n=1}^{\infty} \frac{\cos n\pi}{2n^2} = -\frac{1}{2} + \frac{1}{8} - \frac{1}{18} + \frac{1}{32} - \dots$$

$$a_n = \frac{\cos n\pi}{2n^2} = \frac{(-1)^n}{2n^2}$$

$$b_n = |a_n| = \frac{1}{2n^2}$$

$$b_{n+1} \leq b_n \text{ for all } n, \left(\frac{1}{2(n+1)^2} \leq \frac{1}{2n^2}\right)$$

$$\lim_{n \rightarrow \infty} b_n = 0$$

$$\sum_{n=1}^{\infty} \frac{\cos n\pi}{2n^2} \text{ is convergent by the AST}$$

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Example 3

For $\sum_{n=1}^{\infty} (-1)^n e^{(\frac{1}{n})}$

$$a_n = (-1)^n e^{\frac{1}{n}} \quad b_n = |a_n| = e^{\frac{1}{n}}$$

Decreasing?

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

$$f'(x) = -\frac{1}{x^2} e^{(\frac{1}{x})}, \text{ (negative for all } x \text{ in domain)}$$

$$b_{n+1} \leq b_n \text{ for all } n \text{ in } [1, \infty)$$

$$\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} e^{(\frac{1}{n})} = 1$$

$$\lim_{n \rightarrow \infty} (-1)^n e^{\frac{1}{n}} \neq 0 \quad (\text{does not exist})$$

$\sum_{n=1}^{\infty} (-1)^n e^{\frac{1}{n}}$ is divergent by Divergence Test. (Remember that AST is a convergence test only.)

Alternating Series Estimation Theorem

If $s = \sum_{n=1}^{\infty} (-1)^{n-1} b_n$, where $b_n > 0$, is the sum of an alternating series that satisfies

i) $b_{n+1} \leq b_n$

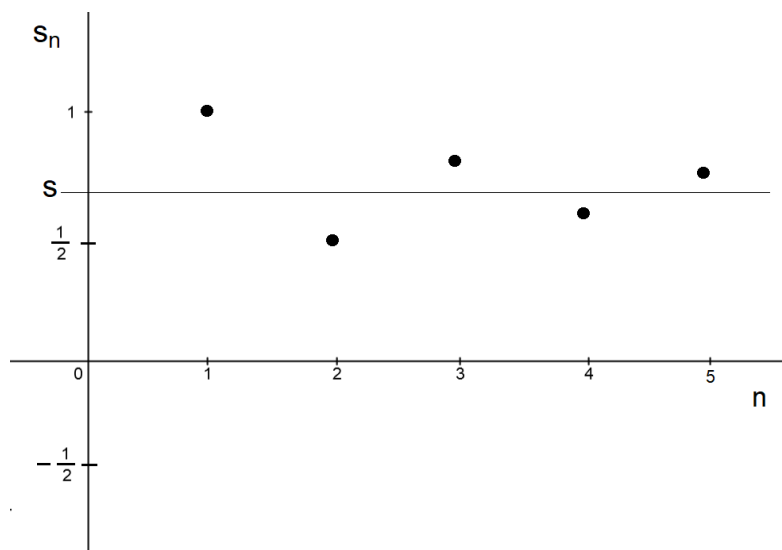
ii) $\lim_{n \rightarrow \infty} b_n = 0$ for all n

$$\text{then } |E_n| = |s - s_n| \leq b_{n+1}$$

where $|E_n|$ is the magnitude of the error in the estimate.

Interpretation

If we use s_n to estimate the sum, s , of an alternating series that converges by AST, then $|error|$ is less than the magnitude of the first term that is left out of the estimated sum.



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Estimation Example

For $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$, what is the maximum error if 5 terms are used to approximate the sum?

$$s = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \cdots$$

$$s \approx s_5 = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5}, \quad |error| \leq b_6$$

$$s \approx 0.78\bar{3}, \quad |error| \leq \frac{1}{6} = 0.1\bar{6}$$

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Try It

How large should n be (how many terms) to insure that $|error| \leq 0.01$, where s_n is used to approximate $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$?

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Definition

A series $\sum a_n$ is absolutely convergent if the series of absolute values $\sum |a_n|$ is convergent.

A series $\sum a_n$ is conditionally convergent if $\sum a_n$ is convergent, but $\sum |a_n|$ is divergent.

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Examples

$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$ is conditionally convergent

$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n^2}$ is absolutely convergent

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Theorem

Absolute convergence implies convergence.

(If $\sum |a_n|$ converges, then $\sum a_n$ converges.)

We can test for absolute convergence, using the tests that require positive terms.

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Example

$\sum_{n=1}^{\infty} \frac{\cos n}{n^2}$: Not alternating and not positive for all n ; therefore CT, LCT, Integral Test are not options. (but suspect convergence)

$$a_n = \frac{\cos n}{n^2}$$

$$|a_n| = \frac{|\cos n|}{n^2}$$

$$|a_n| \leq \frac{1}{n^2}, \text{ positive terms}$$

$\sum \frac{1}{n^2}$ is convergent p-series, $p = 2 > 1$

$\sum |a_n|$ is convergent by CT so $\sum a_n$ is absolutely convergent (and therefore convergent).

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Try It

Show whether these series are absolutely convergent, conditionally convergent, or divergent.

1) $\sum (-1)^n \frac{1}{\sqrt{n}}$

2) $\sum (-1)^{n+2} \frac{1}{n^3+2}$

3) $\sum (-1)^n \frac{5^n}{n^5}$

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Quiz

Absolutely Convergent (A), conditionally convergent (C), or Divergent (D)?

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

4) $\sum_{n=1}^{\infty} (-1)^n \frac{n}{n+1}$

2) $\sum_{n=1}^{\infty} \frac{1}{n+1}$

5) $\sum_{n=1}^{\infty} (-1)^{n-1} \tan^{-1} n$

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

6) $\sum_{n=1}^{\infty} (-1)^{n-1} \sin\left(\frac{1}{n}\right)$

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Quiz

For what values of p does the series, $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n^p}$, converge?

A) $p \geq 0$

B) $p > 0$

C) $p \geq 1$

D) $p > 1$

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Quiz

For what values of p is the series, $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n^p}$, absolutely convergent?

A) $p \geq 0$

B) $p > 0$

C) $p \geq 1$

D) $p > 1$

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Quiz

For what values of p is the series, $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n^p}$, conditionally convergent?

A) $p > 0$

B) $0 \leq p < 1$

C) $0 < p \leq 1$

D) $p > 1$

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11.6 The Ratio Test & Root Test

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Ratio Test

i) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L < 1$, then $\sum a_n$ is absolutely convergent.

ii) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L > 1$ or $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$, then $\sum a_n$ is divergent.

iii) If $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 1$, then the Ratio Test is inconclusive. (The series may be convergent or divergent.)

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When to Use

Use the Ratio Test when there is a factorial in the series terms or when there is a combination of geometric and power factors.

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Example

$$\text{For } \sum_{n=1}^{\infty} \frac{3^n}{n!}, a_n = \frac{3^n}{n!}, |a_n| = \frac{3^n}{n!}, |a_{n+1}| = \frac{3^{n+1}}{(n+1)!}$$

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \frac{3^{n+1}}{(n+1)!} \times \frac{n!}{3^n} \\ &= \frac{3^{n+1}}{3^n} \times \frac{n!}{(n+1)!} \\ &= \frac{3}{n+1} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 0 < 1$$

$\sum a_n$ is absolutely convergent by the Ratio Test(and therefore convergent).

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Example

For $\sum_{n=1}^{\infty} (-1)^n \frac{e^n}{n^{100}}$, $a_n = (-1)^n \frac{e^n}{n^{100}}$, $|a_n| = \frac{e^n}{n^{100}}$, $|a_{n+1}| = \frac{e^{n+1}}{(n+1)^{100}}$

$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{e^{n+1}}{(n+1)^{100}} \times \frac{n^{100}}{e^n}$$

$$= \frac{e^{n+1}}{e^n} \times \frac{n^{100}}{(n+1)^{100}}$$

$$= e \left(\frac{n}{n+1} \right)^{100}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = e > 1$$

$\sum a_n$ is divergent by the Ratio Test.

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Example

For $\sum_{n=1}^{\infty} 4\left(\frac{2}{3}\right)^n$, $a_n = 4\left(\frac{2}{3}\right)^n$

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

$$= \frac{2}{3} < 1$$

$\sum a_n$ is convergent by Ratio Test, but Geometric Series Test is faster.

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Example

$$\text{For } \sum_{n=1}^{\infty} \frac{n^2}{n^3+3n}, a_n = \frac{n^2}{n^3+3n}$$

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \frac{(n+1)^2}{(n+1)^3+3(n+1)} \times \frac{n^3+3n}{n^2} \\ &= \left(\frac{n+1}{n} \right)^2 \times \frac{n^3+3n}{(n+1)^3+3(n+1)} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 1$$

The Ratio Test is inconclusive.

The Ratio Test is inconclusive when the series is like a p-series.

Use LCT to prove that the series is divergent.

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Root Test

i) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L < 1$, then $\sum a_n$ is absolutely convergent.

ii) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = L > 1$ or $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \infty$, then $\sum a_n$ is divergent.

iii) If $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = 1$, then the Root Test is inconclusive. (The series may be convergent or divergent.)

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When to Use

Use the Root Test for a series with terms of the form,
 $|a_n| = [f(n)]^n$, so that $\sqrt[n]{|a_n|} = f(n)$.

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Example

For $\sum_{n=1}^{\infty} (\frac{1}{n})^n$, $a_n = (\frac{1}{n})^n$

$$\sqrt[n]{|a_n|} = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0 < 1$$

$\sum a_n$ is absolutely convergent by the Root Test (and therefore convergent).

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Example

For $\sum_{n=1}^{\infty} (-1)^n \left(\frac{n}{2n+1}\right)^n$, $a_n = (-1)^n \left(\frac{n}{2n+1}\right)^n$

$$|a_n| = \left(\frac{n}{2n+1}\right)^n$$

$$\sqrt[n]{|a_n|} = \frac{n}{2n+1}$$

$$\lim_{n \rightarrow \infty} \frac{n}{2n+1} = \frac{1}{2} < 1$$

$\sum a_n$ is absolutely convergent by the Root Test (and therefore convergent).

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Example

For $\sum_{n=1}^{\infty} \left(\frac{3}{2}\right)^n$, $a_n = \left(\frac{3}{2}\right)^n$

$$\sqrt[n]{|a_n|} = \frac{3}{2} > 1$$

$\sum a_n$ is divergent by Root Test, but Geometric Series Test is faster.

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Try It

Test whether the following series are absolutely convergent, conditionally convergent, or divergent.

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

$$\sum_{n=1}^{\infty} \frac{(-1)^n (n+2)!}{10^n}$$

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

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

$$\sum_{n=1}^{\infty} \frac{n^2 4^n}{5^{n+2}}$$

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

11.8 Power Series

Example

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots + x^n + \cdots$$

Note: This is both a power series and a geometric series.

Convergent for $|x| < 1$



Interval of convergence: $(-1, 1)$

Radius of convergence, $R = 1$

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In General

Power Series in $(x - a)$

Power Series centered at a

Power Series about a

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

$$\text{For } \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots + x^n + \cdots$$

$$a = 0; c_n = 1 \text{ (for all } n)$$

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Example

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

Find the radius and interval of convergence.

$$a = 0; c_n = \frac{1}{n!}$$

$$\begin{aligned} \text{Use the Ratio Test: } \left| \frac{a_{n+1}}{a_n} \right| &= \frac{|x|^{n+1}}{(n+1)!} \times \frac{n!}{|x|^n} \\ &= \frac{|x|^{n+1}}{|x|^n} \times \frac{n!}{(n+1)!} \\ &= |x| \left(\frac{1}{n+1} \right) \end{aligned}$$

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Example - Continued

$$\left| \frac{a_{n+1}}{a_n} \right| = |x| \left(\frac{1}{n+1} \right)$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 0 \text{ for all } x$$

Interval of convergence: $(-\infty, \infty)$

Radius of convergence, $R = \infty$



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Example

$$\sum_{n=0}^{\infty} n!(x-3)^n = 1 + (x-3) + 2!(x-3)^2 + 3!(x-3)^3 \dots$$

Find the radius and interval of convergence:

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \frac{(n+1)!|x-3|^{n+1}}{n!|x-3|^n} \\ &= (n+1)|x-3| \end{aligned}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty \text{ unless } |x-3| = 0$$

Interval of convergence: $x = 3$

Radius of convergence, $R = 0$



Example

$$\sum_{n=0}^{\infty} \frac{3(x-2)^n}{n+1}$$

Find the interval and radius of convergence:

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \frac{3|x-2|^{n+1}}{n+2} \times \frac{n+1}{3|x-2|^n} \\ &= \frac{3|x-2|^{n+1}}{3|x-2|^n} \times \frac{n+1}{n+2} \\ &= |x-2| \times \frac{n+1}{n+2} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = |x-2|$$

Example - Continued

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = |x - 2|$$

Convergent for $|x - 2| < 1$

Divergent for $|x - 2| > 1$

What about $|x - 2| = 1$?

Ratio Test is inconclusive. Use another test.

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Example - Continued

$$\sum_{n=0}^{\infty} \frac{3(x-2)^n}{n+1} \quad \text{Checking } |x - 2| = 1$$

$$x - 2 = -1$$

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

Convergent

$$x - 2 = 1$$

$$\sum_{n=0}^{\infty} \frac{3}{n+1}$$

Divergent

Series is convergent for $-1 \leq x - 2 < 1$; $1 \leq x < 3$

Interval of convergence: $[1, 3)$

Radius of convergence, $R = 1$



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Theorem

For a given power series, $\sum_{n=0}^{\infty} c_n(x-a)^n$, there are only three possibilities:

- i) The series converges only when $x = a$.
- ii) The series converges for all x .
- iii) There is a positive number, R , such that the series converges if $|x - a| < R$ and diverges if $|x - a| > R$.

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Summarize

Series	Radius of Convergence	Interval of Convergence
$\sum_{n=0}^{\infty} x^n$	$R = 1$	$(-1, 1)$
$\sum_{n=0}^{\infty} \frac{x^n}{n!}$	$R = \infty$	$(-\infty, \infty)$
$\sum_{n=0}^{\infty} n!(x-3)^n$	$R = 0$	$x = 3$
$\sum_{n=0}^{\infty} \frac{3(x-2)^n}{n+1}$	$R = 1$	$[1, 3)$

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Interpret

The possible intervals of convergence for a power series centered at a , $\sum_{n=0}^{\infty} c_n(x - a)^n$, are:

$$x = a$$

$$(a - R, a + R]$$

$$[a - R, a + R)$$

$$[a - R, a + R]$$

$$(a - R, a + R)$$

$$(-\infty, \infty)$$

Try It 1

$$\sum_{n=1}^{\infty} \frac{10^n(x-1)^n}{n^2}$$

Find the radius and interval of convergence.

Try It 2

$$\sum_{n=1}^{\infty} \frac{(4x+1)^n}{n}$$

Find the radius and interval of convergence.

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Try It 3

If $\sum_{n=0}^{\infty} b_n 8^n$ is convergent and $\sum_{n=0}^{\infty} b_n 10^n$ is divergent, then what about

$$\sum_{n=0}^{\infty} b_n 2^n$$

$$\sum_{n=0}^{\infty} b_n (-10)^n$$

$$\sum_{n=0}^{\infty} b_n (-2)^n$$

$$\sum_{n=0}^{\infty} b_n 11^n$$

$$\sum_{n=0}^{\infty} b_n (-8)^n$$

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Try It 1 Solution 1

$$\begin{aligned}\left|\frac{a_{n+1}}{a_n}\right| &= \frac{10^{n+1}|x-1|^{n+1}}{(n+1)^2} \times \frac{n^2}{10^n|x-1|^n} \\&= \frac{10^{n+1}}{10^n} \times \frac{n^2}{(n+1)^2} \times \frac{|x-1|^{n+1}}{|x-1|^n} \\&= 10\left(\frac{n}{n+1}\right)^2|x-1|\end{aligned}$$

$$\lim_{n \rightarrow \infty} \left|\frac{a_{n+1}}{a_n}\right| = 10|x-1|$$

Series is convergent for $10|x-1| < 1$ OR $|x-1| < \frac{1}{10}$

Series is divergent for $10|x-1| > 1$ OR $|x-1| > \frac{1}{10}$

$$R = \frac{1}{10}$$

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Try It 1 Solution 2

Check $10|x-1| = 1$ OR $|x-1| = \frac{1}{10}$ (Ratio test inconclusive.)

This corresponds to $x-1 = -\frac{1}{10}$ AND $x-1 = \frac{1}{10}$

(That is, $x = \frac{9}{10}$ AND $x = \frac{11}{10}$)

For $x = \frac{9}{10}$

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

Convergent

$$I = \left[\frac{9}{10}, \frac{11}{10}\right], R = \frac{1}{10}$$

For $x = \frac{11}{10}$

$$\sum_{n=1}^{\infty} \frac{1}{n^2}$$

Divergent

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Try It 2 Solution 1

$$\begin{aligned}\text{Rewrite as } \sum_{n=1}^{\infty} \frac{4^n(x+\frac{1}{4})^n}{n}, \quad \left| \frac{a_{n+1}}{a_n} \right| &= \frac{4^{n+1}|x+\frac{1}{4}|^{n+1}}{n+1} \times \frac{n}{4^n|x+\frac{1}{4}|^n} \\&= \frac{4^{n+1}}{4^n} \times \frac{n}{n+1} \times \frac{|x+\frac{1}{4}|^{n+1}}{|x+\frac{1}{4}|^n} \\&= 4\left(\frac{n}{n+1}\right)|x+\frac{1}{4}| \\ \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| &= 4|x+\frac{1}{4}|\end{aligned}$$

Series is convergent for $4|x+\frac{1}{4}| < 1$ OR $|x+\frac{1}{4}| < \frac{1}{4}$

Series is divergent for $4|x+\frac{1}{4}| > 1$ OR $|x+\frac{1}{4}| > \frac{1}{4}$

$$R = \frac{1}{4}$$

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Try It 2 Solution 2

Check $4|x+\frac{1}{4}| = 1$ OR $|x+\frac{1}{4}| = \frac{1}{4}$ (Ratio test inconclusive.)

This corresponds to $x+\frac{1}{4} = -\frac{1}{4}$ AND $x+\frac{1}{4} = \frac{1}{4}$

(That is, $x = -\frac{1}{2}$ AND $x = 0$)

For $x = -\frac{1}{2}$

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

Convergent

$$I = [-\frac{1}{2}, 0), R = \frac{1}{4}$$

For $x = 0$

$$\sum_{n=1}^{\infty} \frac{1}{n}$$

Divergent

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Try It 3 Solutions

If $\sum_{n=0}^{\infty} b_n 8^n$ is convergent and $\sum_{n=0}^{\infty} b_n 10^n$ is divergent, then what about

$$\sum_{n=0}^{\infty} b_n 2^n \quad \text{C}$$

$$\sum_{n=0}^{\infty} b_n (-10)^n \quad ?$$

$$\sum_{n=0}^{\infty} b_n (-2)^n \quad \text{C}$$

$$\sum_{n=0}^{\infty} b_n 11^n \quad \text{D}$$

$$\sum_{n=0}^{\infty} b_n (-8)^n \quad ?$$

11.9 Representations of Functions

Geometric Power Series

$$1 + x + x^2 + x^3 + \cdots + x^n + \cdots = \frac{1}{1-x} \text{ if } |x| < 1$$

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots + x^n + \cdots = \sum_{n=0}^{\infty} x^n \text{ if } |x| < 1$$

What does it mean that a function is equal to a series?

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Substitution

We find more functions with power series representations by substitution into a known function and associated power series:

$$\frac{1}{1-x^2} = \sum_{n=0}^{\infty} (x^2)^n = \sum_{n=0}^{\infty} x^{2n} = 1 + x^2 + x^4 + \cdots$$

Then use substitution to find interval of convergence:

$$|x^2| < 1$$

$$|x| < 1$$

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More Substitution

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

$$\frac{1}{1+2x} = \sum_{n=0}^{\infty} (-1)^n 2^n x^n \text{ for } |-2x| < 1 \text{ or } |x| < \frac{1}{2}$$

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Multiplication

We find more functions with power series representations by multiplying a known function and associated power series by a constant or by a power of x . This does not affect the interval of convergence.

$$\frac{5}{1-x} = 5\left(\frac{1}{1-x}\right) = 5 \sum_{n=0}^{\infty} x^n = \sum_{n=0}^{\infty} 5x^n \text{ for } |x| < 1$$

$$\frac{x}{1-x} = x\left(\frac{1}{1-x}\right) = x \sum_{n=0}^{\infty} x^n = \sum_{n=0}^{\infty} x^{n+1} \text{ for } |x| < 1$$

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Multiplication and Substitution

$$\frac{1}{3-x} = \frac{1}{3(1-\frac{x}{3})} = \frac{1}{3} \left(\frac{1}{1-\frac{x}{3}} \right) = \frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{x}{3} \right)^n$$

$$\frac{1}{3-x} = \sum_{n=0}^{\infty} \frac{1}{3^{n+1}} x^n \text{ for } \left| \frac{x}{3} \right| < 1 \text{ or } |x| < 3$$

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Try It 1

Find power series representations for the following functions, and determine the interval of convergence:

$$\frac{1}{1-8x^3}$$

$$\frac{7}{2+3x}$$

$$\frac{3}{2-5x}$$

$$\frac{2x^3}{1-x^2}$$

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Theorem

If the power series, $\sum_{n=0}^{\infty} c_n(x-a)^n$, has radius of convergence, $R > 0$, then the function, $f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n$, is differentiable, and therefore continuous, on the interval $(a-R, a+R)$ and

$$\text{i) } f'(x) = \sum_{n=1}^{\infty} n c_n (x-a)^{n-1}$$

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

The radii of convergence of the power series in equations i) and ii) are also R , but the interval of convergence might be different from that of the original power series.

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Interpretation

Power series representations of functions can be integrated or differentiated term by term to yield power series for other functions

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Differentiation Example

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

$$\frac{d(\frac{1}{1-x})}{dx} = 1 + 2x + 3x^2 + \cdots + nx^{n-1} + \cdots \quad R = 1$$

$$\frac{1}{(1-x)^2} = \sum_{n=1}^{\infty} nx^{n-1} = \sum_{n=0}^{\infty} (n+1)x^n, \quad R = 1$$

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Integration Example

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

$$\int \frac{1}{1-x} dx = C + x + \frac{x^2}{2} + \frac{x^3}{3} + \cdots + \frac{x^n}{n} + \cdots \quad R = 1$$

$$-\ln|1-x| = C + \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1}, \quad R = 1$$

Now find C...

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Integration Example Cont.

$$-\ln|1-x| = C + \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1}, \quad R = 1$$

Substitute $x = 0$:

$$-\ln|1-0| = C + \sum_{n=0}^{\infty} \frac{0^{n+1}}{n+1}$$

$$0 = C + 0$$

$$C = 0$$

$$\text{So, } \ln|1-x| = \sum_{n=0}^{\infty} -\frac{x^{n+1}}{n+1}, \quad R = 1$$

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Integration Example Cont.

What about endpoints?

At $x = -1$:

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

Series is convergent.

At $x = 1$:

$$\sum_{n=0}^{\infty} -\frac{1}{n+1}$$

Series is divergent.

Interval of convergence for series is $[-1, 1)$ but series is only guaranteed to be equal to the function within $R, (-1, 1)$.

It can be shown that the series converges to the function for x in $[-1, 1)$.

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Note

$$\ln(1 - x) = \sum_{n=0}^{\infty} -\frac{x^{n+1}}{n+1} \text{ on } [-1, 1)$$

$$\text{Also, } \ln(1 - x) \approx \sum_{i=0}^n -\frac{x^{i+1}}{i+1} \text{ for } x \text{ close to } 0.$$

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Example

Find a series representation for $\ln(2/3)$.

$$\ln(1 - x) = \sum_{n=0}^{\infty} -\frac{x^{n+1}}{n+1}, \quad R = 1$$

$$\ln\left(1 - \frac{1}{3}\right) = \sum_{n=0}^{\infty} -\frac{\left(\frac{1}{3}\right)^{n+1}}{n+1}$$

$$\ln \frac{2}{3} = \sum_{n=1}^{\infty} \frac{-1}{3^n n}$$

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Example

What is the sum of the convergent series: $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n}$

Solution:

$$-\sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1} = \ln(1-x) \text{ for } x \text{ in } [-1, 1) \text{ (Previously derived.)}$$

$$\sum_{n=1}^{\infty} -\frac{x^n}{n} = \ln(1-x) \text{ (Adjust the index.)}$$

$$\sum_{n=1}^{\infty} -\frac{(-1)^n}{n} = \ln(1 - (-1)) \text{ (Plug in } x = -1.)$$

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

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Quiz 1

Find the sum of the series $\sum_{n=0}^{\infty} -\frac{(\frac{1}{4})^{n+1}}{n+1}$

A) $-\ln(1/4)$

B) $\ln(1/4)$

C) $\ln(3/4)$

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Quiz 2

Find the sum of the series $\sum_{n=0}^{\infty} (-1)^{n+1} \frac{1}{5^{n+1}(n+1)}$

A) $\ln(4/5)$

B) $\ln(6/5)$

C) $\ln(5/6)$

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Example

Find a power series representation for $\tan^{-1} x$

First, find a power series representation for $\frac{1}{1+x^2}$

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

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

Then, integrate to find power series representation for $\tan^{-1} x$

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Example Cont.

$$\tan^{-1} x = C + \int \frac{1}{1+x^2} dx$$

$$= C + \int \left(\sum_{n=0}^{\infty} (-1)^n x^{2n} \right) dx = C + \int (1 - x^2 + x^4 - x^6 + \dots) dx$$

$$\tan^{-1} x = C + \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = C + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$$

Solve for C using $x = 0$:

$$\tan^{-1} 0 = C + 0 - \frac{0^3}{3} + \frac{0^5}{5} - \frac{0^7}{7} + \dots$$

$$C = 0$$

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Example Cont.

$$\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}, \quad R = 1$$

Note: It can be proven that this series converges to the function within the interval $[-1, 1]$. Thus

$$\tan^{-1} 1 = \sum_{n=0}^{\infty} (-1)^n \frac{1^{2n+1}}{2n+1}$$

$$\frac{\pi}{4} = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$$

$$\pi = 4\left(1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots\right) = 4 - \frac{4}{3} + \frac{4}{5} - \frac{4}{7} + \dots$$

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Try It 2

$$\pi = 4 - \frac{4}{3} + \frac{4}{5} - \frac{4}{7} + \cdots$$

How many terms need to be added to approximate π to within 0.001?

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Quiz

Find the sum of the series $\sum_{n=0}^{\infty} (-1)^n \frac{\sqrt{3}^{2n+1}}{3^{2n+1}(2n+1)}$

- A) No sum (divergent)
- B) $\frac{\pi}{6}$
- C) $\frac{\pi}{3}$

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Try It 1 Solutions

$$\frac{1}{1-8x^3} = \sum_{n=0}^{\infty} 8^n x^{3n}, I = \left(-\frac{1}{2}, \frac{1}{2}\right)$$

$$\frac{3}{2-5x} = \sum_{n=0}^{\infty} \frac{3(5^n)}{2^{n+1}} x^n, I = \left(-\frac{2}{5}, \frac{2}{5}\right)$$

$$\frac{7}{2+3x} = \sum \frac{7(-1)^n 3^n}{2^{n+1}} x^n, I = \left(-\frac{2}{3}, \frac{2}{3}\right)$$

$$\frac{2x^3}{1-x^2} = \sum_{n=0}^{\infty} 2x^{2n+3}, I = (-1, 1)$$

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Try It 2 Solution

$$\pi = \sum_{n=0}^{\infty} \frac{(-1)^n 4}{2n+1}$$

Find the term that has a magnitude of less than or equal to 0.001.
That will be the error term.

For what values of n is $\frac{4}{2n+1} \leq \frac{1}{1000}$?

$$2n + 1 \geq 4000$$

$$2n \geq 3999$$

$$n \geq 1999.5$$

$$n \geq 2000$$

So, the $n = 2000$ term will be the error term. Include terms 0 through 1999. That is 2000 terms.

$$\pi \approx \sum_{n=0}^{1999} \frac{(-1)^n 4}{2n+1}$$

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11.10 Taylor and Maclaurin Series

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Other Functions

How can we find power series representations for functions that are not related to $\frac{1}{1-x}$?

Answer: Use Taylor or MacLaurin Series.

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Theorem

If a function, $f(x)$, has a power series about a , then the series will have the form,

$$T(x) = \sum_{n=0}^{\infty} c_n(x-a)^n \text{ where } c_n = \frac{f^{(n)}(a)}{n!}$$

This is a Taylor Series.

If $a = 0$, then the series is also known as a Maclaurin Series.

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Why?

If $f(x) = T(x)$, then all derivatives should be equal at a .

$$f(x) = T(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + c_3(x-a)^3 + \dots$$

$$f(a) = T(a) \rightarrow f(a) = c_0$$

$$T'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + 4c_4(x-a)^3 + \dots$$

$$f'(a) = T'(a) \rightarrow f'(a) = c_1$$

$$T''(x) = 2c_2 + 3 \cdot 2c_3(x-a) + 4 \cdot 3c_4(x-a)^2 + \dots$$

$$f''(a) = T''(a) \rightarrow f''(a) = 2c_2 \rightarrow c_2 = \frac{f''(a)}{2}$$

$$T^{(3)}(x) = 3 \cdot 2c_3 + 4 \cdot 3 \cdot 2c_4(x-a) + \dots$$

$$f^{(3)}(a) = T^{(3)}(a) \rightarrow f^{(3)}(a) = 3 \cdot 2c_3 \rightarrow c_3 = \frac{f^{(3)}(a)}{3 \cdot 2}$$

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Coefficients

$$c_0 = f(a)$$

$$c_1 = f'(a)$$

$$c_2 = \frac{f''(a)}{2}$$

$$c_3 = \frac{f^{(3)}(a)}{3 \cdot 2}$$

$$\text{In general, } c_n = \frac{f^{(n)}(a)}{n!}$$

These are the coefficients that insure that the derivatives of $T(x)$ and of $f(x)$ at a are equal. Finding a Taylor/Maclaurin Series for a function is a matter of finding these coefficients.

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Example

Find the Maclaurin series for $f(x) = e^x$

Solution:

$$T(x) = \sum_{n=0}^{\infty} c_n x^n$$

Now find coefficients...

n	$f^{(n)}(x)$	$f^{(n)}(0)$	$c_n = \frac{f^{(n)}(0)}{n!}$
0	e^x	1	1
1	e^x	1	1
2	e^x	1	$\frac{1}{2}$

$$c_n = \frac{1}{n!}$$

$$T(x) = \sum_{n=0}^{\infty} \frac{1}{n!} x^n$$

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Theorem

Let $I = (a - R, a + R)$, where $R > 0$. Suppose there exists $K > 0$ such that all derivatives of f are bounded by K on I :

$$|f^{(i)}(x)| \leq K \text{ for all } i \geq 0 \text{ and } x \in I$$

Then $f(x)$ is represented by its Taylor series in I :

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n \text{ for all } x \in I$$

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Radius of Convergence

$$f(x) = e^x$$

$$f^{(n)}(x) = e^x$$

For all $R > 0$, $|f^{(i)}(x)| \leq e^{a+R}$ for $x \in (a - R, a + R)$

Use $K = e^{a+R}$

$T(x)$ converges to $f(x)$ for all $x \in (a - R, a + R)$

Since R is arbitrary, $T(x)$ converges to $f(x)$ for all x .

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Summary

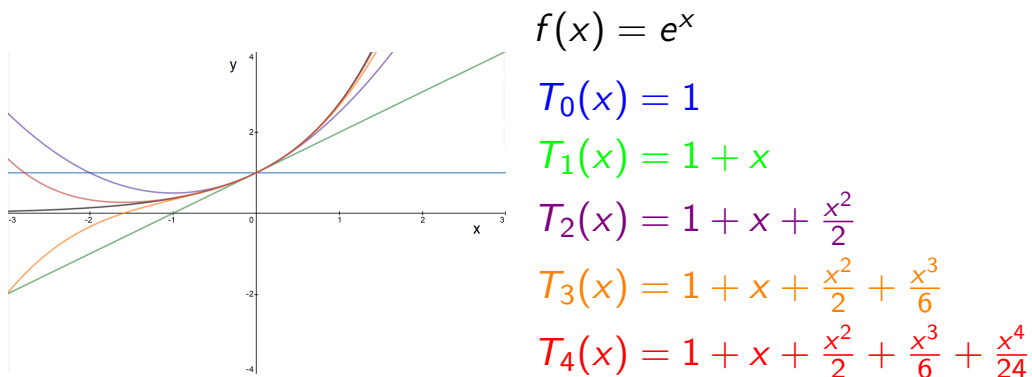
$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad R = \infty$$

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Interpretation

$$e^x = T(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \cdots \text{ for all } x$$

$$e^x \approx T_n(x) = \sum_{i=0}^n \frac{x^i}{i!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \cdots + \frac{x^n}{n!} \text{ for } x \text{ close to } 0$$



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Interpretation Cont.

$$e = e^1 = T(1) = \sum_{n=0}^{\infty} \frac{1^n}{n!} = 1 + 1 + \frac{1}{2} + \frac{1}{3!} + \cdots$$

$$e \approx 1$$

$$e \approx 1 + 1 = 2$$

$$e \approx 1 + 1 + \frac{1}{2} = 2.5$$

$$e \approx 1 + 1 + \frac{1}{2} + \frac{1}{6} = 2.\bar{6}$$

The more terms that are included, the better the approximation.

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Quiz

Use substitution and multiplication to find the Maclaurin series for $f(x) = x^2 e^{-5x}$

A) $\sum_{n=0}^{\infty} \frac{(-5)^n x^{n+2}}{n!}$

B) $\sum_{n=0}^{\infty} \frac{(-5)^n x^{2n}}{n!}$

C) $\sum_{n=0}^{\infty} \frac{-5x^{n+2}}{n!}$

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Quiz

$$f(x) = x^2 e^{-5x}$$

Find $f^{(25)}(0)$

A) 0

B) $\frac{1}{25!}$

C) $\frac{-(25!)5^{23}}{23!}$

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Maclaurin Series for $\cos(x)$

i	$f^{(i)}(x)$	$f^{(i)}(0)$	$c_i = \frac{f^{(i)}(0)}{i!}$
0	$\cos x$	1	1
1	$-\sin x$	0	0
2	$-\cos x$	-1	$-\frac{1}{2}$
3	$\sin x$	0	0
4	$\cos x$	1	$\frac{1}{4!}$

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Coefficients for $\cos(x)$

$$\cos x = 1 + 0 - \frac{1}{2}x^2 + 0 + \frac{1}{4!}x^4 + 0 + \dots$$

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

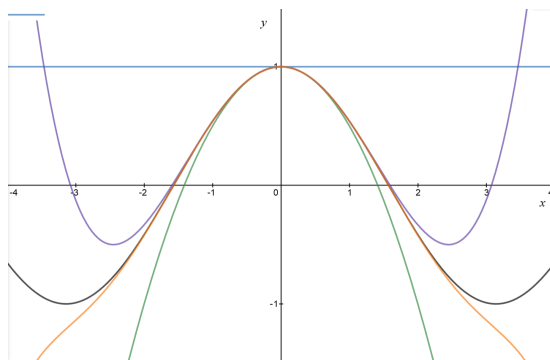
Note that the Taylor series includes only even terms, so it is an even function, just as $\cos x$ is an even function. It can be shown that $R = \infty$.

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

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Graphical Interpretation

The partial sums are Taylor Polynomials.



$$f(x) = \cos x$$

$$T_0(x) = 1$$

$$T_2(x) = 1 - \frac{x^2}{2!}$$

$$T_4(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!}$$

$$T_6(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!}$$

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Example

$$\cos(0.01) = \sum_{n=0}^{\infty} (-1)^n \frac{(0.01)^{2n}}{(2n)!} = 1 - \frac{(0.01)^2}{2} + \frac{(0.01)^4}{4!} - \frac{(0.01)^6}{6!} + \dots$$

$$\cos(0.01) \approx T_0(0.01) = 1$$

$$\cos(0.01) \approx T_2(0.01) = 1 - \frac{(0.01)^2}{2} = .99995$$

$$\cos(0.01) \approx T_4(0.01) = 1 - \frac{(0.01)^2}{2} + \frac{(0.01)^4}{24} = .9999500004$$

$$\text{Using } T_4(0.01), |error| \leq \frac{(0.01)^6}{6!} = 1.4 \times 10^{-15}$$

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Quiz

Find the Maclaurin Series for $f(x) = x^2 \cos x^3$

$$\text{A) } T(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{12n}}{(12n)!}$$

$$\text{B) } T(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{12n}}{(2n)!}$$

$$\text{C) } T(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{6n+2}}{(2n)!}$$

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Quiz

If $f(x) = x^2 \cos x^3$, find $f^{(43)}(0)$

A) $\frac{1}{43!}$

B) $-\frac{1}{43!}$

C) 0

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Example

Find the Maclaurin Series for $\sin(x)$:

Solution: Instead of starting from scratch, we will use differentiation.

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

Now, differentiate...

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Example Cont.

$$\begin{aligned}\frac{d}{dx}(\cos x) &= \frac{d}{dx} \left[\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} \right] \\&= \sum_{n=1}^{\infty} (-1)^n \frac{1}{(2n)!} (2n) x^{2n-1} \\&= \sum_{n=1}^{\infty} (-1)^n \frac{x^{2n-1}}{(2n-1)!} \\&= \sum_{n=0}^{\infty} (-1)^{n+1} \frac{x^{2(n+1)-1}}{(2(n+1)-1)!} \\-\sin x &= \sum_{n=0}^{\infty} (-1)^{n+1} \frac{x^{2n+1}}{(2n+1)!} \\ \sin x &= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \quad R = \infty\end{aligned}$$

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Summarize

$$\begin{aligned}\frac{1}{1-x} &= \sum_{n=0}^{\infty} x^n \quad R = 1 \quad (-1, 1) \\ \ln(1-x) &= \sum_{n=0}^{\infty} -\frac{x^{n+1}}{n+1} \quad R = 1 \quad [-1, 1) \\ \tan^{-1} x &= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} \quad R = 1 \quad [-1, 1] \\ e^x &= \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad R = \infty \\ \cos x &= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} \quad R = \infty \\ \sin x &= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \quad R = \infty\end{aligned}$$

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Try It 1

Find the sum of the following series:

$$\sum_{n=0}^{\infty} (-1)^n \frac{\pi^{2n+1}}{4^{2n+1}(2n+1)!}$$

$$\sum_{n=0}^{\infty} \frac{2^{2n}}{n!}$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n (\pi)^{2n+2}}{3^{2n+1}(2n)!}$$

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Try It 1 Solution

Find the sum of the following series:

$$\sum_{n=0}^{\infty} (-1)^n \frac{\pi^{2n+1}}{4^{2n+1}(2n+1)!} = \sin\left(\frac{\pi}{4}\right) = \frac{\sqrt{2}}{2}$$

$$\sum_{n=0}^{\infty} \frac{2^{2n}}{n!} = e^{(2^2)} = e^4$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n (\pi)^{2n+2}}{3^{2n+1}(2n)!} = \frac{\pi^2}{3} \sum_{n=0}^{\infty} \frac{(-1)^n (\pi)^{2n}}{3^{2n}(2n)!} = \frac{\pi^2}{3} \cos \frac{\pi}{3} = \frac{\pi^2}{6}$$

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Linear Approximation

We know that we can approximate a function, $y = f(x)$, near $x = a$, by finding an equation for the line tangent to the curve at $x = a$.

$$L(x) = f(a) + f'(a)(x - a)$$

This linearization has the same value and the same first derivative at $x = a$ as the function, $y = f(x)$.

Linearization

$$\text{If } L(x) = f(a) + f'(a)(x - a),$$

$$\text{then } L(a) = f(a) \text{ and } L'(a) = f'(a).$$

Same value, same slope.

$$\text{Also, } f(x) \approx L(x) \text{ near } x = a.$$

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Example

$$\text{If } f(x) = \ln x, \text{ then } f(1) = 0, f'(x) = \frac{1}{x}, \text{ and } f'(1) = 1.$$

$$L(x) = 0 + 1(x - 1)$$

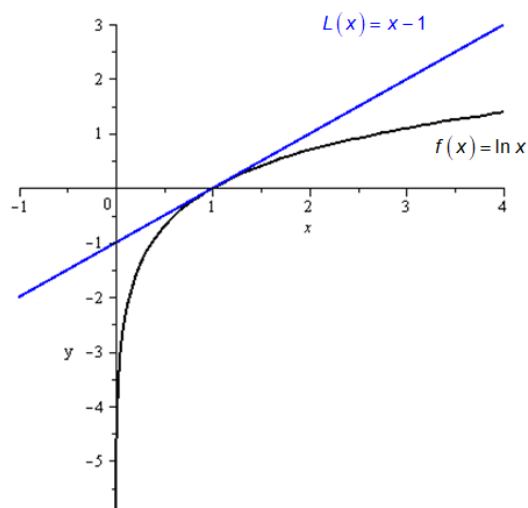
$$L(x) = x - 1$$

Same value, same slope at $x = 1$.

$$L(x) \approx f(x) \text{ near } x = 1.$$

$$L(0.9) = -0.100000$$

$$f(0.9) = -0.105361$$



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Improve?

Can we make a better approximation by making a quadratic function, $Q(x)$, such that

$$Q(a) = f(a)$$

$$Q'(a) = f'(a)$$

and $Q''(a) = f''(a)$???

Yes.

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Quadratic Approximation

If $f(x) = \ln x$, then $Q(x) = 0 + 1(x - 1) - \frac{1}{2}(x - 1)^2$

or $Q(x) = x - 1 - \frac{1}{2}(x - 1)^2$

Compare derivatives:

$$f(x) = \ln x \qquad Q(x) = x - 1 - \frac{1}{2}(x - 1)^2$$

$$f(1) = 0 \qquad Q(1) = 0$$

$$f'(x) = \frac{1}{x} \qquad Q'(x) = 1 - (x - 1)$$

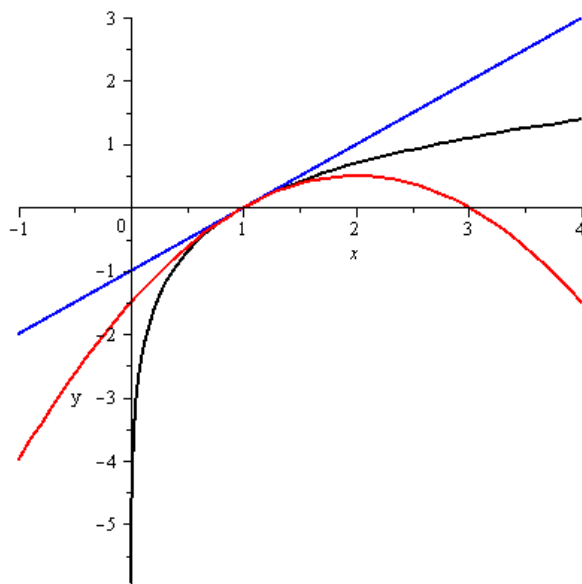
$$f'(1) = 1 \qquad Q'(1) = 1$$

$$f''(x) = -\frac{1}{x^2} \qquad Q''(x) = -1$$

$$f''(1) = -1 \qquad Q''(1) = -1$$

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Continued



$$Q(x) \approx f(x) \text{ near } x = 1$$

Compare:

$$L(0.9) = -0.100000$$

$$Q(0.9) = -0.105000$$

$$f(0.9) = -0.105361$$

$$|error| \approx 0.000361$$

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Improvement?

Can we improve this approximation by making a polynomial of degree n , such that the derivatives of the polynomial and the function agree at $x = a$ through the n^{th} derivative?

Yes. This is the Taylor polynomial of degree n .

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Taylor Polynomial

The Taylor Polynomial approximation of degree n for the function $f(x)$, near $x = a$, is

$$T_n(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \cdots + c_n(x - a)^n$$

where $c_n = \frac{f^n(a)}{n!}$, and these are the coefficients that make the derivatives agree.

The Taylor polynomial is a partial sum of the Taylor series.

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Requirements

$f(x)$ is defined on an open interval, I .

All derivatives, $f^{(k)}(x)$, exist on I .

$a \in I$

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Error Bound Theorem

Assume that $f^{(n+1)}(x)$ exists and is continuous. Let M be a number such that $|f^{(n+1)}(u)| \leq M$ for all u between a and x , then

$$|R_n(x)| = |f(x) - T_n(x)| \leq M \frac{|x - a|^{n+1}}{(n+1)!}$$

where $T_n(x)$ is the n th Taylor polynomial centered at $x = a$.

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Estimation Example 1

If $T_2(0.9)$ is used to approximate $\ln(0.9)$, what does the error bound formula guarantee?

Solution:

$$T_2(x) = x - 1 - \frac{1}{2}(x - 1)^2 \text{ (centered at } a = 1)$$

Find M :

$$f^{(3)}(x) = \frac{2}{x^3}$$

$$|f^{(3)}(u)| = \frac{2}{u^3} \leq \frac{2}{0.9^3} \text{ for } u \text{ between } 1 \text{ and } 0.9$$

$$\text{so } M = \frac{2000}{9^3}$$

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Solution - Continued

$$|f(0.9) - T_2(0.9)| \leq \frac{2000}{9^3} \frac{|0.9-1|^3}{(2+1)!}$$

$$|error| \leq \frac{1}{9^3 \cdot 3} = 0.000457$$

We found that $|error| \approx 0.000361$.

$$0.000361 < 0.000457$$

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Estimation Example 2

Now, if a Maclaurin polynomial is to be used to approximate $\sin(0.02)$ to within 10^{-6} , how many terms must be included?

Solution:

$$\sin(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

This is an alternating series so use the alternating series estimation theorem.

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

$$\begin{aligned} \sin(0.02) &= 0.02 - \frac{0.02^3}{3!} + \frac{0.02^5}{5!} - \dots \\ &= 0.02 - 1.\bar{3} \times 10^{-6} + 2.\bar{6} \times 10^{-11} - \dots \end{aligned}$$

Two terms needed.

$$\sin(0.02) \approx 0.019998\bar{6}, \quad |error| \leq 2.\bar{6} \times 10^{-11}$$

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Estimation Example 3

Approximate $\int_0^{0.3} e^{-x^2} dx$ with $|error| \leq 0.00001$ using a Taylor polynomial.

Solution:

$$\begin{aligned}\int_0^{0.3} e^{-x^2} dx &= \int_0^{0.3} \left[\sum_{n=0}^{\infty} \frac{(-x^2)^n}{n!} \right] dx \\&= \int_0^{0.3} \left[1 - x^2 + \frac{x^4}{2} - \frac{x^6}{6} + \cdots \right] dx \\&= \left[x - \frac{x^3}{3} + \frac{x^5}{5 \cdot 2} - \frac{x^7}{7 \cdot 6} + \cdots \right] \Big|_0^{0.3} \\&= \left[0.3 - \frac{0.3^3}{3} + \frac{0.3^5}{5 \cdot 2} - \frac{0.3^7}{7 \cdot 6} + \cdots \right] - 0 \\&\approx 0.3 - \frac{0.3^3}{3} + \frac{0.3^5}{5 \cdot 2} \quad |error| \leq \frac{0.3^7}{7 \cdot 6} < 1 \times 10^{-5} \\ \int_0^{0.3} e^{-x^2} dx &\approx 0.291243\end{aligned}$$