W11 - Examples

Power series as functions

Geometric series: algebra meets calculus

Consider the geometric series as a power series functions:

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

Take the derivative of both sides of the *function*:

$$\frac{d}{dx}\left(\frac{1}{1-x}\right) \quad \gg \gg \quad \frac{1}{(1-x)^2} \quad \gg \gg \quad \left(\frac{1}{1-x}\right)^2$$

This means f satisfies the identity:

$$f' = f^2$$

Now compute the derivative of the *series*:

$$1 + x + x^2 + x^3 + \cdots \implies 1 + 2x + 3x^2 + 4x^3 + \cdots$$

On the other hand, compute the square of the series:

$$ig(1+x+x^2+x^3+\cdotsig)^2 \quad \gg \gg \quad 1+2x+3x^2+4x^3+\cdots$$

So we find that the *same relationship holds*, namely $f' = f^2$, for the closed formula and the series formula for this function.

Manipulating geometric series: algebra

Find power series that represent the following functions:

(a)
$$\frac{1}{1+x}$$
 (b) $\frac{1}{1+x^2}$ (c) $\frac{x^3}{x+2}$ (d) $\frac{3x}{2-5x}$

Solution

(a)
$$\frac{1}{1+x}$$

1. \equiv Rewrite in format $\frac{1}{1-u}$.

• Introduce double negative:

$$rac{1}{1+x} = rac{1}{1-(-x)}$$

• Choose u = -x.

2. \Rightarrow Plug u = -x into geometric series.

• Geometric series in *u*:

$$1+u+u^2+u^3+\cdots$$

• Plug in u = -x:

$$\gg \gg 1 + (-x) + (-x)^2 + (-x)^3 + \cdots$$

• Simplify:

 $\gg \gg 1-x+x^2-x^3+\cdots$

• Final answer:

$$rac{1}{1+x}=1-x+x^2-x^3+\cdots$$

(b) $\frac{1}{1+x^2}$

1. \equiv Rewrite in format $\frac{1}{1-u}$.

• Rewrite:

$$rac{1}{1+x^2} = rac{1}{1-(-x^2)}$$

• Choose $u = -x^2$.

2. $\exists Plug \ u = -x^2$ into geometric series.

• Geometric series in *u*:

$$1+u+u^2+u^3+\cdots$$

• Plug in $u = -x^2$:

$$\gg \gg 1 + (-x^2) + (-x^2)^2 + (-x^2)^3 + \cdots \gg \gg 1 - x^2 + x^4 - x^6 + \cdots$$

• Final answer:

$$rac{1}{1+x} = 1-x^2+x^4-x^6+\cdots$$

(c)
$$\frac{x^3}{x+2}$$

1. \exists Rewrite in format $Ax^3 \cdot \frac{1}{1-u}$.

• Rewrite:

$$\begin{array}{lll} \displaystyle \frac{x^3}{x+2} & \gg & x^3 \cdot \frac{1}{2+x} & \gg & x^3 \cdot \frac{1}{2\left(1+\frac{x}{2}\right)} \\ \\ \displaystyle \gg & \displaystyle \frac{1}{2}x^3 \cdot \frac{1}{1+\frac{x}{2}} & \gg & \displaystyle \frac{1}{2}x^3 \cdot \frac{1}{1-\left(-\frac{x}{2}\right)} \end{array}$$

• Choose $u = -\frac{x}{2}$. Here $Ax^3 = \frac{1}{2}x^3$.

2. \Rightarrow Plug $u = -x^2$ into geometric series.

• Geometric series in *u*:

$$1+u+u^2+u^3+\cdots$$

• Plug in $u = -\frac{x}{2}$:

$$>> 1 + (-\frac{x}{2}) + (-\frac{x}{2})^2 + (-\frac{x}{2})^3 + \cdots$$
$$>> 1 - \frac{1}{2}x + \frac{1}{4}x^2 - \frac{1}{8}x^3 + \cdots$$

• Obtain:

$$rac{1}{1-\left(-rac{x}{2}
ight)}=1-rac{1}{2}x+rac{1}{4}x^2-rac{1}{8}x^3+\cdots$$

3. \equiv Multiply by $\frac{1}{2}x^3$.

• Distribute:

$$\frac{1}{2}x^{3} \cdot \frac{1}{1 - \left(-\frac{x}{2}\right)} \qquad \gg \gg \qquad \frac{1}{2}x^{3} - \frac{1}{4}x^{4} + \frac{1}{8}x^{5} - \frac{1}{16}x^{6} + \cdots$$

• Final answer:

$$rac{x^3}{x+2} = rac{1}{2}x^3 - rac{1}{4}x^4 + rac{1}{8}x^5 - rac{1}{16}x^6 + \cdots$$

(d)
$$\frac{3x}{2-5x}$$

1. \exists Rewrite in format $Ax \cdot \frac{1}{1-u}$.

• Rewrite:

$$\frac{3x}{2-5x} \implies 3x \cdot \frac{1}{2-5x}$$
$$\implies 3x \cdot \frac{1}{2(1-\frac{5x}{2})} \implies \frac{3}{2}x \cdot \frac{1}{1-\frac{5x}{2}}$$

• Choose $u = \frac{5x}{2}$. Here $Ax = \frac{3}{2}x$.

2. $\exists Plug \ u = \frac{5x}{2}$ into geometric series.

• Geometric series in *u*:

$$1+u+u^2+u^3+\cdots$$

• Plug in $u = \frac{5x}{2}$:

$$\gg 1 + \left(\frac{5x}{2}\right) + \left(\frac{5x}{2}\right)^2 + \left(\frac{5x}{2}\right)^3 + \cdots$$
$$\gg 1 + \frac{5}{2}x + \frac{25}{4}x^2 + \frac{125}{8}x^3 + \cdots$$

• Obtain:

$$rac{1}{1-rac{5x}{2}}=1+rac{5}{2}x+rac{25}{4}x^2+rac{125}{8}x^3+\cdots$$

3. \equiv Multiply by $\frac{3}{2}x$.

• Distribute:

$$\frac{3}{2}x \cdot \frac{1}{1 - \frac{5x}{2}} \qquad \gg \gg \qquad \frac{3}{2}x + \frac{15}{4}x^2 + \frac{75}{8}x^3 + \frac{375}{16}x^4 + \cdots$$

• Final answer:

$$\frac{3x}{2-5x} = \frac{3}{2}x + \frac{15}{4}x^2 + \frac{75}{8}x^3 + \frac{375}{16}x^4 + \cdots$$

Manipulating geometric series: calculus

Find a power series that represents $\ln(1+x)$.

Solution

- $1. \equiv$ Differentiate to obtain similarity to geometric sum formula.
 - Differentiate $\ln(1+x)$:

$$\frac{d}{dx}\ln(1+x) = \frac{1}{1+x} \qquad \gg \gg \qquad \frac{1}{1-(-x)}$$

2. \equiv Find power series of differentiated function.

• Power series by modifying $\frac{1}{1-u}$ with u = -x:

$$rac{1}{1-(-x)} = 1-x+x^2-x^3+x^4-\cdots$$

3. \Rightarrow Integrate series to find original function.

• Integrate both sides:

$$\int rac{1}{1-(-x)}\,dx = \int 1-x+x^2-x^3+x^4-\cdots\,dx$$
 $\ln(1+x) = D+x-rac{1}{2}x^2+rac{1}{3}x^3-rac{1}{4}x^4+\cdots$

• Use known point to solve for *D*:

 $\ln(1+0) = D + 0 + 0 + \cdots \gg \gg 0 = D$

• Final answer:

$$\ln(1+x) = x - rac{1}{2}x^2 + rac{1}{3}x^3 - rac{1}{4}x^4 + \cdots$$

Recognizing and manipulating geometric series: Part I

(a) Evaluate $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$. (Hint: consider the series of $\ln(1-x)$.)

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

Solution

(a) Evaluate
$$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$$
. (Hint: consider the series of $\ln(1-x)$.)

- 1. \models Find the series representation of $\ln(1-x)$ following the hint.
 - ! Notice that $\frac{d}{dx}\ln(1-x) = \frac{-1}{1-x}$.
 - We know the series of $\frac{-1}{1-x}$:

$$rac{-1}{1-x} = -(1+x+x^2+\cdots) = -1-x-x^2-\cdots$$

- Notice that $\int \frac{-1}{1-x} dx = \ln(1-x) + C$; this is the desired function when C = 0.
- Integrate the series term-by-term:

$$\int \frac{-1}{1-x} \, dx = \int -1 - x - x^2 - \cdots \, dx \qquad \gg \gg \qquad \ln(1-x) = D - x - \frac{x^2}{2} - \frac{x^3}{3} - \cdots$$

• Solve for D using $\ln(1-0) = 0$, so $0 = D - 0 - 0 - \cdots$ and thus D = 0. So:

$$\ln(1-x) = -x - rac{x^2}{2} - rac{x^3}{3} - \cdots = \sum_{n=1}^\infty -rac{x^n}{n!}$$

- 2. ! Notice the similar formula.
 - The series formula $\sum_{n=1}^{\infty} -\frac{x^n}{n!}$ looks similar to the formula $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$.
- 3. \equiv Choose x = -1 to recreate the desired series.
 - We obtain equality by setting x = -1 because $-(-1)^n = (-1)^{n+1} = (-1)^{n-1}$.
- 4. \equiv Final answer is $\ln(1 1) = \ln 2$.
- (b) Find a series approximation for $\ln(2/3)$.

- 1. \equiv Observe that $\ln(2/3) = \ln(1 1/3)$.
 - Therefore we can use the series $\ln(1-x) = -x rac{x^2}{2} rac{x^3}{3} \cdots$
- 2. \equiv Plug x = 1/3 into the series for $\ln(1-x)$.
 - Plug in and simplify:

$$\ln(2/3) = \ln(1 - 1/3) = -1/3 - \frac{(1/3)^2}{2} - \frac{(1/3)^3}{3} - \cdots$$
$$= -\frac{1}{3} - \frac{1}{3^2 \cdot 2} - \frac{1}{3^3 \cdot 3} - \cdots$$

Recognizing and manipulating geometric series: Part II

- (a) Find a series representing $\tan^{-1}(x)$ using differentiation.
- (b) Find a series representing $\int \frac{dx}{1+x^4}$.

Solution

- (a) Find a series representing $\tan^{-1}(x)$.
- 1. \triangle Notice that $\frac{d}{dx} \tan^{-1}(x) = \frac{1}{1+x^2}$.
- 2. \equiv Obtain the series for $\frac{1}{1+x^2}$.
 - Let $u = -x^2$:

$$rac{1}{1+x^2}$$
 >>> $rac{1}{1-u} = 1+u+u^2+\cdots$

3. \boxdot Integrate the series for $\frac{1}{1+x^2}$ by terms.

• Set up the strategy. We know:

$$\int rac{1}{1+x^2}\,dx = an^{-1}(x) + C$$

and:

$$rac{1}{1+x^2} = 1-x^2+x^4-x^6+x^8-\cdots$$

• Integrate term-by-term:

$$\gg \gg \int 1 - x^2 + x^4 - x^6 + x^8 - \cdots dx$$

 $\gg \gg D + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$

• Conclude that:

$$an^{-1}(x) + C = D + x - rac{x^3}{3} + rac{x^5}{5} - rac{x^7}{7} + \cdots$$

4. \equiv Solve for D - C by testing at $\tan^{-1}(0) = 0$.

• Plugging in, obtain:

$$an^{-1}(0) = D - C + 0 + \dots + 0$$

so D - C = 0.

5. = Final answer is $\tan^{-1}(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$

(b) Find a series representing
$$\int \frac{dx}{1+x^4}$$

1. \exists Find a series representing the integrand.

- Integrand is $\frac{1}{1+x^4}$.
- Rewrite integrand in format of geometric series sum:

$$rac{1}{1+x^4}$$
 \gg \gg $rac{1}{1-(-x^4)}$ \gg \gg $rac{1}{1-u},$ $u=-x^4$

• Write the series:

$$\frac{1}{1-u} = 1 + u + u^2 + u^3 + \cdots \qquad \gg \gg \qquad 1 - x^4 + x^8 - x^{12} + x^{16} - \cdots = \sum_{n=0}^{\infty} (-1)^n x^{4n}$$

- 2. \equiv Integrate the integrand series by terms.
 - Integrate term-by-term:

$$\int 1 - x^4 + x^8 - x^{12} + x^{16} - \cdots dx \qquad \gg \gg \qquad C + x - \frac{x^5}{5} + \frac{x^9}{9} - \frac{x^{13}}{13} + \frac{x^{17}}{17} - \cdots$$

• This is our final answer.

Taylor and Maclaurin series

Maclaurin series of e^x

What is the Maclaurin series of $f(x) = e^x$?

Solution

Because $\frac{d}{dx}e^x = e^x$, we find that $f^{(n)}(x) = e^x$ for all n.

So $f^{(n)}(0) = e^0 = 1$ for all *n*. Therefore $a_n = \frac{1}{n!}$ for all *n* by the Derivative-Coefficient identity.

Thus:

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

Maclaurin series of $\cos x$

Find the Maclaurin series representation of $\cos x$.

Solution

Use the Derivative-Coefficient Identity to solve for the coefficients:

$$a_n \quad = \quad rac{f^{(n)}(0)}{n!}$$

n	$f^{(n)}(x)$	$f^{(n)}(0)$	a_n
0	$\cos x$	1	1
1	$-\sin x$	0	0
2	$-\cos x$	-1	-1/2
3	$\sin x$	0	0
4	$\cos x$	1	1/24
5	$-\sin x$	0	0
:	:	:	:

W11 - Examples

By studying the generating pattern of the coefficients, we find for the series:

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

Maclaurin series from other Maclaurin series

- (a) Find the Maclaurin series of $\sin x$ using the Maclaurin series of $\cos x$.
- (b) Find the Maclaurin series of $f(x) = x^2 e^{-5x}$ using the Maclaurin series of e^x .
- (c) Using (b), find the *value* of $f^{(22)}(0)$.

Solution

(a)

- 1. Predict Remember that $\frac{d}{dx}\cos x = -\sin x$
- 2. \Rightarrow Differentiate $\cos x = 1 \frac{x^2}{2!} + \frac{x^4}{4!} \frac{x^6}{6!} + \cdots$
 - Differentiate term-by-term:

$$1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots \qquad \gg \gg \qquad 0 - 2\frac{x^1}{2!} + 4\frac{x^3}{4!} - 6\frac{x^5}{6!} + \dots \\ = -\frac{x^1}{1!} + \frac{x^3}{3!} - \frac{x^5}{5!} - \dots$$

• Take negative because $\sin x = -\frac{d}{dx}\cos x$:

$$\gg \gg \qquad x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

3.
$$\equiv$$
 Final answer is $\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots$

(b)

- 1. Descale the series $e^u = 1 + \frac{u^1}{1!} + \frac{u^2}{2!} + \frac{u^3}{3!} + \cdots$ 2. \equiv Compute the series for e^{-5x} .
 - - Set u = -5x:

$$1 + \frac{u^1}{1!} + \frac{u^2}{2!} + \frac{u^3}{3!} + \cdots \qquad \gg \gg \qquad 1 + \frac{(-5x)^2}{1!} + \frac{(-5x)^2}{2!} + \frac{(-5x)^3}{3!} + \cdots$$

3. \equiv Compute the product.

• Product of series:

$$\begin{array}{ll} x^2 e^{-5x} & \gg \gg & x^2 \left(1 + \frac{(-5x)}{1!} + \frac{(-5x)^2}{2!} + \frac{(-5x)^3}{3!} + \cdots \right) \\ & \gg \gg & x^2 - 5x^3 + \frac{25}{2}x^4 - \frac{125}{3!}x^5 + \cdots \\ & \gg \gg & \sum_{n=0}^{\infty} (-1)^n \frac{5^n x^{n+2}}{n!} \end{array}$$

(c)

- 1. \triangle Derivatives at x = 0 are calculable from series coefficients.
 - Suppose we know the series $f(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \cdots$
 - Then $f^{(n)}(0) = n! \cdot a_n$.

• It may be easier to compute a_n for a given f(x) than to compute the derivative *functions* $f^{(n)}(x)$ and then evaluate them.

2. \equiv Compute a_{22} .

• Write the series such that it reveals the coefficients:

$$\sum_{n=0}^{\infty} (-1)^n \frac{5^n x^{n+2}}{n!} \qquad \gg \gg \qquad \sum_{n=0}^{\infty} \left((-1)^n \frac{5^n}{n!} \right) x^{n+2}$$
$$\implies \qquad a_{n+2} = (-1)^n \frac{5^n}{n!}$$

- ① Coefficient with a_{n+2} corresponds to the term with x^{n+2} , not necessarily the $(n+2)^{\text{th}}$ term (e.g. if the first term is x^2 as here).
- Compute a_{22} :

$$a_{22} = (-1)^{20} \frac{5^{20}}{20!} \qquad \gg \gg \qquad 5^{20} \frac{1}{20!}$$

3. \equiv Compute $f^{(22)}(0)$.

• Use Derivative-Coefficient Identity:

$$egin{array}{rcl} f^{(22)}(0)&=&22!\cdot a_{22} \ &\gg\gg&5^{20}\cdot rac{22!}{20!}&\gg\gg&5^{20}\cdot 22\cdot 21 \end{array}$$

Computing a Taylor series

Find the first five terms of the Taylor series of $f(x) = \sqrt{x+1}$ centered at c = 3.

Solution

A Taylor series is just a Maclaurin series that isn't centered at c = 0.

The general format looks like this:

$$f(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + a_3(x-c)^3 + \cdots$$

The coefficients satisfy $a_n = \frac{f^{(n)}(c)}{n!}$. (Notice the c.)

We find the coefficients by computing the derivatives and evaluating at x = 3:

$$\begin{split} f(x) &= (x+1)^{1/2}, & f(3) = 2\\ f'(x) &= \frac{1}{2}(x+1)^{-1/2}, & f'(3) = \frac{1}{4}\\ f''(x) &= -\frac{1}{4}(x+1)^{-3/2}, & f''(3) = -\frac{1}{32}\\ f'''(x) &= \frac{3}{8}(x+1)^{-5/2}, & f'''(3) = \frac{3}{256}\\ f^{(4)}(x) &= -\frac{15}{16}(x+1)^{-7/2}, & f^{(4)}(3) = -\frac{15}{2048} \end{split}$$

By dividing by n! we can write out the first terms of the series:

$$f(x) = \sqrt{x+1} = 2 + rac{1}{4}(x-3) - rac{1}{64}(x-3)^2 + rac{1}{512}(x-3)^3 - rac{5}{16,384}(x-3)^4 + \cdots$$

Applications of Taylor series

Taylor polynomial approximations

Let $f(x) = \sin x$ and let $T_n(x)$ be the Taylor polynomials expanded around c = 0.

W11 - Examples

By considering the alternating series error bound, find the first *n* for which $T_n(0.02)$ must have error less than 10^{-6} .

Solution

1. \equiv Write the Maclaurin series of sin *x* because we are expanding around c = 0.

• Alternating sign, odd function:

$$\sin x \quad = \quad x - rac{x^3}{3!} + rac{x^5}{5!} - rac{x^7}{7!} + \cdots \ = \ \sum_{n=0}^{\infty} (-1)^n rac{x^{2n+1}}{(2n+1)!}$$

2. 🛆 Notice this series is alternating, so AST error bound formula applies.

• AST error bound formula is:

$$|E_n| \le a_{n+1}$$

- Here the series is $S = a_0 a_1 + a_2 a_3 + \cdots$ and $E_n = S S_n$ is the error.
- 1 Notice that x = 0.02 is part of the terms a_i in this formula.

3. \Rightarrow Implement error bound to set up equation for *n*.

• Find *n* such that $a_{n+1} \leq 10^{-6}$, and therefore by the AST error bound formula:

$$|E_n| \leq a_{n+1} \leq 10^-$$

- Plug in x = 0.02.
- From the series of $\sin x$ we obtain for a_{2n+1} :

$$a_{2n+1} = rac{0.02^{2n+1}}{(2n+1)!}$$

- We seek the first time it happens that $a_{2n+1} \leq 10^{-6}$.
- 4. \equiv Solve for the first time $a_{2n+1} \leq 10^{-6}$.
 - Equations to solve:

$$rac{0.02^{2n+1}}{(2n+1)!} \leq 10^{-6} \qquad ext{but:} \quad rac{0.02^{2(n-1)+1}}{(2(n-1)+1)!} \nleq 10^{-6}$$

• Method: list the values:

$${0.02^1\over 1!}=0.02, \qquad {0.02^3\over 3!}pprox 1.33 imes 10^{-6}, \qquad {0.02^5\over 5!}pprox 2.67 imes 10^{-11}, \qquad \ldots$$

- The first time a_{2n+1} is below 10^{-6} happens when 2n + 1 = 5.
- 5. \Rightarrow Interpret result and state the answer.

When
$$2n+1=5$$
, the term $\frac{x^{2n+1}}{(2n+1)!}$ at $x=0.02$ is less than 10^{-6} .

- Therefore the sum of prior terms is accurate to an error of less than 10^{-6} .
- The sum of prior terms equals $T_4(0.02)$.
- Since $T_4(x) = T_3(x)$ because there is no x^4 term, the same sum is $T_3(0.02)$.
- The final answer is n = 3.
- ① It would be wrong to infer at the beginning that the answer is 5, or to solve 2n + 1 = 5 to get n = 2.

Taylor polynomials to approximate a definite integral

Approximate $\int_{0}^{0.3} e^{-x^2} dx$ using a Taylor polynomial with an error no greater than 10^{-5} .

Solution

 $1. \equiv$ Write the series of the integrand.

• Plug $u = -x^2$ into the series of e^u :

$$e^{u} = 1 + rac{u}{1!} + rac{u^{2}}{2!} + \cdots \qquad \gg \gg \qquad e^{-x^{2}} = 1 - rac{1}{2!}x^{2} + rac{1}{4!}x^{4} - rac{1}{6!}x^{6} + \cdots$$

2. \equiv Compute definite integral by terms.

• Antiderivative by terms:

$$\int 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \cdots dx \qquad \gg \gg \qquad x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \cdots$$

• Plug in bounds for definite integral:

$$\int_{0}^{0.3} e^{-x^{2}} dx \qquad \gg \gg \qquad x - \frac{1}{3!} x^{3} + \frac{1}{5!} x^{5} - \frac{1}{7!} x^{7} + \dots \Big|_{0}^{0.3}$$
$$\implies \qquad 0.3 - \frac{0.3^{3}}{3!} + \frac{0.3^{5}}{5!} - \frac{0.3^{7}}{7!} + \dots$$

3. \equiv Notice AST, apply error formula.

• Compute some terms:

$$\frac{0.3^3}{3!}\approx 0.0045, \qquad \frac{0.3^5}{5!}\approx 2.0\times 10^{-5}, \qquad \frac{0.3^7}{7!}\approx 4.34\times 10^{-8}$$

- So we can guarantee an error less than 4.34×10^{-5} by summing the first terms through $\frac{0.3^5}{5!}.$

4. = Final answer is $0.3 - \frac{0.3^3}{3!} + \frac{0.3^5}{5!} \approx 0.291243.$