

Example show $\sum_{n=1}^{\infty} \frac{n^3}{3^n}$ converges.

ratio test: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)^3}{3^{n+1}}}{\frac{n^3}{3^n}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^3}{n^3} \cdot \frac{3^n}{3^{n+1}} \right|$

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

Bad example $\sum_{n=1}^{\infty} \frac{1}{n^2}$ $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \frac{1/(n+1)^2}{1/n^2} = \lim_{n \rightarrow \infty} \frac{n^2}{(n+1)^2} = 1$

Thm (Root test) $\{a_n\}$ sequence, suppose that $L = \lim_{n \rightarrow \infty} \sqrt[n]{|a_n|}$ exists

- ① if $L < 1$ then $\sum a_n$ converges absolutely
- ② if $L > 1$ then $\sum a_n$ diverges
- ③ if $L = 1$ no information.

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

§10.6 Power series

Defn A power series centered at $x=a$ is an infinite sum of the form

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

note: this gives a function of x , if the series converges.

the series always converges for $x=a$! $F(a) = a_0.$

Thm Radius of convergence Let $F(x) = \sum_{n=0}^{\infty} a_n(x-a)^n$ then

- ① $F(x)$ converges only for $x=a$ ($R=0$)
- or ② $F(x)$ converges for all x ($R=\infty$)
- ③ there is a number $R>0$ s.t. $F(x)$ converges absolutely for $|x-a|<R$ and diverges for $|x-a|>R$. It may or may not converge for $x=a \pm R$.

we call R the radius of convergence.

Example Q: for what values of x does $\sum_{n=0}^{\infty} \frac{x^n}{2^n}$ converge?

ratio test: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{2^{n+1}} \cdot \frac{2^n}{x^n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x}{2} \right|$

so converges for $\left| \frac{x}{2} \right| < 1 \Leftrightarrow |x| < 2$ (so $R=2$)

Example $\sum_{n=1}^{\infty} \frac{(-1)^n}{n} (x-5)^n$ ratio test: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(x-5)^{n+1}}{n+1} \cdot \frac{n}{(x-5)^n} \right|$
 $= \lim_{n \rightarrow \infty} \left| \frac{n}{n+1} (x-5) \right| = |x-5|$ so converges for $|x-5| < 1$ ($R=1$).

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

Thm Suppose $F(x) = \sum_{n=0}^{\infty} a_n (x-a)^n$ has radius of convergence $R > 0$

then $F(x)$ is differentiable on $(-R-a, a+R)$ and furthermore:

$$\left. \begin{aligned} F'(x) &= \sum_{n=1}^{\infty} a_n n (x-a)^{n-1} \\ \int F(x) dx &= \sum_{n=0}^{\infty} a_n \frac{(x-a)^{n+1}}{n+1} + C \end{aligned} \right\} \text{ same radius of convergence } R$$

Example ① $1 + x + x^2 + x^3 + \dots = \frac{1}{1-x}$ radius of convergence $R=1$.

so $\frac{d}{dx} \left(\frac{1}{1-x} \right) = \frac{1}{(1-x)^2} = 1 + 2x + 3x^2 + 4x^3 + \dots$
 and $-\ln|1-x| = c + x + \frac{x^2}{2} + \frac{x^3}{3} + \dots$ } radius of convergence $R=1$

② $1 - x^2 + x^4 - x^6 + \dots = \frac{1}{1+x^2}$

so $\tan^{-1}(x) = c + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$

③ Fact: $y = e^x$ is the (unique) solution to $\frac{dy}{dx} = y$
 $f'(x) = f(x)$.

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

so $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$ radius of convergence $R = \infty$.

How to find a power series solution to a differential equation:

try $y = a_0 + a_1 x + a_2 x^2 + \dots$

Example: $y' = y$: $a_1 + 2a_2 x + 3a_3 x^2 + \dots = a_0 + a_1 x + a_2 x^2 + \dots$

$$a_1 = a_0$$

$$2a_2 = a_1 = a_0 \quad a_2 = \frac{a_0}{2}$$

$$3a_3 = a_2 \quad a_3 = \frac{a_0}{2 \cdot 3} = \frac{a_0}{3!}$$

etc.

Example $y'' + y' + y = 0$ with $y(0) = 1$
 $y'(0) = 1$.

$$\begin{aligned} & a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots \\ & a_1 + 2a_2 x + 3a_3 x^2 + \dots \\ & + 2a_2 + 6a_3 x + \dots \end{aligned}$$

$$a_0 = 1$$

$$a_1 = 1$$

$$a_0 + a_1 + 2a_2 = 0 \Rightarrow a_2 = -1$$

$$a_1 + 2a_2 + 6a_3 = 0 \Rightarrow a_3 = \frac{-1+2}{6} = \frac{1}{6}$$

etc.

§10.7 Taylor series

suppose $f(x)$ has a power series expansion at $x=c$, i.e.

$$f(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + \dots$$

Q: how do we find the a_i ?

A: $f(c) = a_0$

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

$$f'(c) = a_1$$

$$f''(x) = 2a_2 + 6a_3(x-c) + \dots$$

$$f''(c) = 2a_2$$