

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

Example $\sum_{n=1}^{\infty} \frac{(-1)^n}{n} (x-5)^n$

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

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 $(a-R, a+R)$ and furthermore:

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

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

$\propto \frac{d}{dx} \left(\frac{1}{1-x} \right) = \frac{1}{(1-x)^2} = 1+2x+3x^2+4x^3+\dots$

and $\int \frac{1}{1-x} dx = -\ln|1-x| = c + x + \frac{x^2}{2} + \frac{x^3}{3} + \dots$

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

so $\tan^{-1}(x) = c + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$ } Q: radius of convergence?

③ Fact: $y=e^x$ is the (unique up to scalar multiple) 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: $y = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots$

Example $y' = y$: $a_1 + 2a_2x + 3a_3x^2 + \dots = a_0 + a_1x + a_2x^2 + \dots$

$$a_1 = a_0$$

$$2a_2 = a_1 = a_0 \Rightarrow a_2 = a_0/2$$

$$3a_3 = a_2 = a_0/2 \Rightarrow a_3 = a_0/6 = a_0/3!$$

so $y = a_0 \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \right)$

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

look for solution $y = a_0 + a_1x + a_2x^2 + \dots$

$$y(0) = 1 \Rightarrow a_0 = 1$$

$$y'(0) = 1 \Rightarrow a_1 = 1$$

$$y = 1 + x + a_2x^2 + a_3x^3 + \dots$$

$$y' = 1 + 2a_2x + 3a_3x^2 + \dots$$

$$y'' = 2a_2 + 6a_3x + \dots$$

$$y'' + y' + y = (1 + 1 + 2a_2) + x(1 + 2a_2 + 6a_3) + x^2(\dots) + \dots = 0 \Rightarrow \begin{aligned} a_2 &= -1 \\ a_3 &= -1/6 \\ &\vdots \end{aligned}$$

§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: $f(c) = a_0$

$$a_0 = f(c)$$

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

$$a_1 = f'(c)$$

$$f'(c) = a_1$$

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

$$f''(c) = 2a_2 \quad a_2 = \frac{f''(c)}{2!}$$

etc.

$$a_n = \frac{f^{(n)}(c)}{n!}$$

Examples

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

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

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