

Def<sup>n</sup>/ A power series centered at zero has the form

$$f(x) = \sum_{n=0}^{\infty} C_n X^n = C_0 + C_1 X + C_2 X^2 + \dots$$

Where  $C_i \in \mathbb{R} \forall i$ , these numbers are called the coefficients of the power series.  
A power series centered at  $a$  has the form

$$f(x) = \sum_{n=0}^{\infty} C_n (X-a)^n = C_0 + C_1 (X-a) + C_2 (X-a)^2 + \dots$$

Remark  $f(x)$  is a function with domain constructed from all  $x$  such that  $f(x) \in \mathbb{R}$  (that is where the series converges)

Remark: A power series is a function which is defined pointwise by a series expansion.

[E1] When  $C_i = 1 \forall i$  we have a geometric series with  $a = 1$  and  $r = x$

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

this converges for each  $x$  in  $(-1, 1)$

[E2] Many times we can use substitution to rewrite a power series,

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

So this is again geometric series with  $a = 1$  &  $r = x+1$

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

Which converges for  $-1 < r = x+1 < 1 \Leftrightarrow -2 < x < 0 \leftarrow$  domain of  $f$ .

Th<sup>m</sup>(3) When  $f(x) = \sum_{n=0}^{\infty} C_n (x-a)^n$  is a power series then  $\exists$  3 possibilities

i.) The series converges only when  $x = a$

ii.) The series converges  $\forall x \in \mathbb{R}$

iii.)  $\exists R > 0$  such that the series converges if  $|x-a| < R$  and diverges if  $|x-a| > R$

In (iii)  $R =$  the radius of convergence in this case we may have (for  $a \geq 0$ )

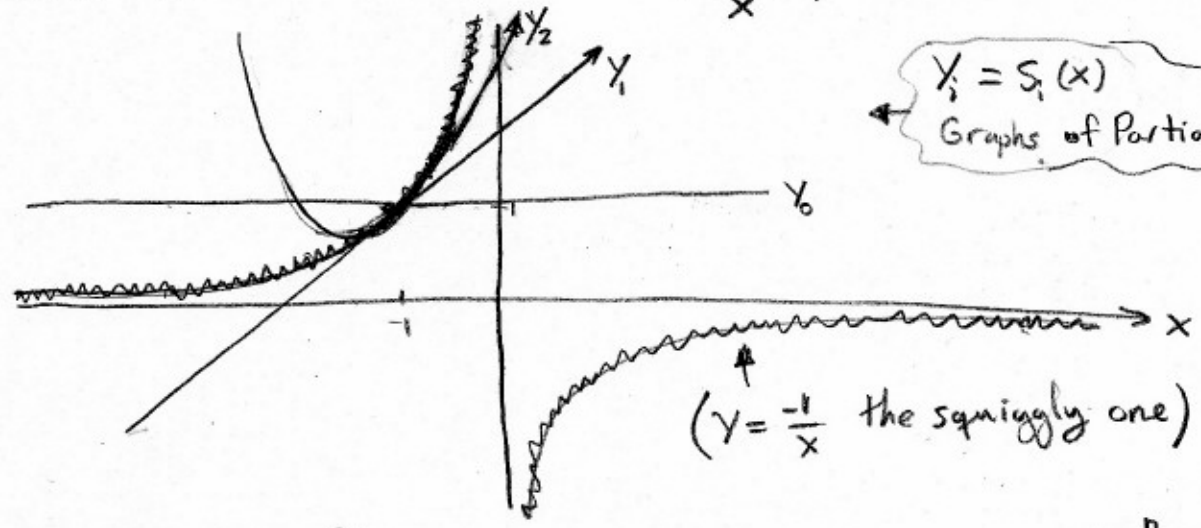
$$\text{dom}(f) = [a-R, a+R], (a-R, a+R), (a-R, a+R], [a-R, a+R)$$

We call the  $\text{dom}(f)$  the interval of convergence. (I.o.C.)

# Geometric Meaning of the Power Series

Let us focus on  $1 + x + x^2 + 2x + 1 + \dots = \sum_{n=0}^{\infty} (x+1)^n = \frac{-1}{x}$   
 this is a power series centered at  $x = -1$  with  $n=0$  I.O.C  $(-2, 0)$   
 Question: How does the series relate to  $\frac{-1}{x} = y$

how do I know this? think about it



Where  $\frac{-1}{x} = \sum_{n=0}^{\infty} (x+1)^n = \lim_{n \rightarrow \infty} S_n(x)$ ,  $S_n(x) = \sum_{i=1}^n (x+1)^i$

$Y_0 = 1$   
 $Y_1 = 1 + (x+1) = x+2$   
 $Y_2 = 1 + (x+1) + (x+1)^2 = x^2 + 3x + 3$

- As  $n$  increases we take larger & larger polynomials to approximate  $\frac{-1}{x}$  near  $x = -1$ , the higher  $n$  the closer to  $\frac{-1}{x}$  we get.

## FINDING THE INTERVAL OF CONVERGENCE

- Step 1: Use the Ratio Test to find the interval for which the series converges (absolutely), usually  $a - R < x < a + R$
- Step 2: If  $(a - R, a + R)$  is a finite interval then check the endpoints for convergence/divergence. This usually will entail a  $n^{\text{th}}$  term test or an alternating series test.
- Step 3: Using the Th<sup>m</sup>(3) we're done. (If Step 2 has both endpt.'s divergent then I.O.C is  $(a - R, a + R)$ )

Remark: this not a comprehensive advice, sometimes it'll be easier & sometimes you'll need to think or do some algebra before applying the steps.

[E3] Find the I.O.C for  $\sum_{n=0}^{\infty} \frac{\sqrt{n} X^n}{3^n} = \sum_{n=0}^{\infty} a_n = S(x)$ . STEP 1: RATIO TEST

$$L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\sqrt{n+1} X^{n+1} / 3^{n+1}}{\sqrt{n} X^n / 3^n} \right|$$

$$= \lim_{n \rightarrow \infty} \left| \frac{\sqrt{n+1}}{3\sqrt{n}} X \right|$$

$$= \frac{1}{3} |X| \lim_{n \rightarrow \infty} \left| \frac{\sqrt{n+1}}{\sqrt{n}} \right| \text{ since } \frac{\sqrt{n+1}}{\sqrt{n}} = \frac{n+1}{\sqrt{n^2+n}} = \frac{1+1/n}{\sqrt{1+1/n}} \rightarrow 1 \text{ as } n \rightarrow \infty.$$

Thus  $L = \frac{1}{3}|X|$  so  $L < 1$  if  $\frac{1}{3}|X| < 1$  aka  $|X| < 3$  and  $L > 1$  if  $|X| > 3$ . Thus  $S(x)$  converges on  $(-3, 3)$ .

STEP 2: Endpoints, test for conv./div at  $X = \pm 3$   
Consider thus

$$S(3) = \sum_{n=0}^{\infty} \frac{\sqrt{n}}{3^n} 3^n = \sum_{n=0}^{\infty} \sqrt{n} : \text{diverges since } \sqrt{n} \rightarrow \infty \text{ as } n \rightarrow \infty \text{ (using } n^{\text{th}} \text{ term test)}$$

$$S(-3) = \sum_{n=0}^{\infty} \frac{\sqrt{n}}{3^n} (-3)^n = \sum_{n=0}^{\infty} (-1)^n \sqrt{n} : \text{diverges by } n^{\text{th}} \text{ term test again } (-1)^n \sqrt{n} \not\rightarrow 0 \text{ as } n \rightarrow \infty.$$

Th<sup>m</sup> (Term by term calculus on power series). If  $S(x) = \sum C_n (x-a)^n$  has radius of conv.  $R > 0$  then  $S(x)$  is differentiable (or smooth) on  $(a-R, a+R)$  and

a.)  $\frac{d}{dx} \left[ \sum_{n=0}^{\infty} C_n (x-a)^n \right] = \sum_{n=0}^{\infty} \frac{d}{dx} [C_n (x-a)^n] = \sum_{n=1}^{\infty} C_n n (x-a)^{n-1}$

b.)  $\int \left[ \sum_{n=0}^{\infty} C_n (x-a)^n \right] dx = \sum_{n=0}^{\infty} \int C_n (x-a)^n dx = C + \sum_{n=0}^{\infty} C_n \frac{(x-a)^{n+1}}{n+1}$

The radii of convergence for a. & b are also  $R$  although the I.O.C. may differ.

Remarks: one must have a power series for this to work eg.  $\sum_{n=1}^{\infty} \frac{\sin(n!x)}{n^2}$  converges while  $\sum_{n=1}^{\infty} \frac{n! \cos(n!x)}{n^2}$  diverges  
(This is an expansion in  $\sin(\ )$  &  $\cos(\ )$  not  $X^n$  it's not a power series.)