

6.1. Power Series

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What is a power series?

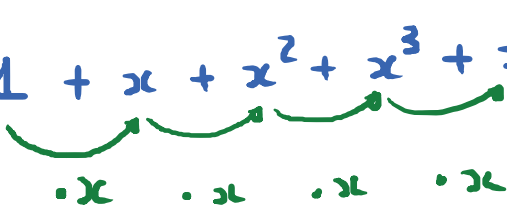
A power series (centered at 0) is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots$$

where c_n are constants.

E.g. If $c_0 = c_1 = c_2 = c_3 = c_4 = \dots = 1$, i.e., $c_n = 1$ for all $n \geq 0$, then the series $\sum_{n=0}^{\infty} c_n x^n$ looks like:

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + x^4 + \dots$$



This is a geometric series with common ratio x .

For this series to converge $|x| < 1$; i.e.,

x belongs to $(-1, 1)$

Suppose $|x| < 1$:

$$\boxed{\sum_{n=0}^{\infty} x^n} = \frac{1}{1-x}.$$

Partial sums: $S_1 = \sum_{n=0}^1 x^n = 1 + x$

$$S_2 = \sum_{n=0}^2 x^n = 1 + x + x^2$$

$$S_3 = 1 + x + x^2 + x^3$$

$$S_4 = 1 + x + x^2 + x^3 + x^4$$

→ S_1, S_2, S_3, S_4 , etc ... get close to the function

$$f(x) = \frac{1}{1-x} \text{ on } (-1, 1)$$

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}; \quad |x| < 1$$

E.g. Consider the power series

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

$$\rightarrow (= 1 + x + 2x^2 + 6x^3 + 24x^4 + \dots)$$

Q: For what values of x does this series converge?

→ Apply the Ratio Test

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

$$(a_n = n! x^n ; a_{n+1} = (n+1)! x^{n+1})$$

$$\text{Find } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} (n+1)|x| = \infty > 1$$

The series diverges regardless of what x is.

Except for $x = 0$, in which case, series $= 0$.

Conclusion: $x = 0$ is the only value of x for which series converges.

Ex. Consider the series

$$\sum_{n=1}^{\infty} \frac{(-1)^n \cdot n}{4^n} \cdot x^n. \quad \left(c_n = \frac{(-1)^n \cdot n}{4^n} \right)$$

Q: Determine the values of x for which the series converges? (Hint: use Ratio Test)

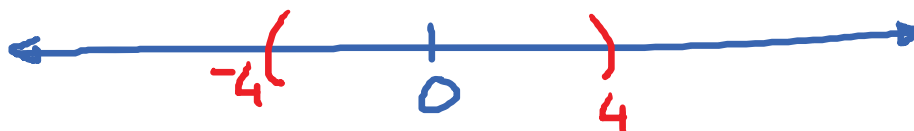
$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \left| \frac{(-1)^{n+1} \cdot (n+1) \cdot x^{n+1}}{4^{n+1}} \cdot \frac{4^n}{(-1)^n \cdot n \cdot x^n} \right| \\ &= \left| \frac{(-1) \cdot (n+1) \cdot x}{4 \cdot n} \right| = \left(\frac{n+1}{4n} |x| \right) \text{ Ratio} \end{aligned}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left(\frac{n+1}{4n} \cdot |x| \right) = \frac{|x|}{4}$$

For series to converge, we need this limit < 1

$$\text{So, we need } \frac{|x|}{4} < 1$$

$$|x| < 4$$



So, x belongs to the interval $(-4, 4)$.

Note: We still need to check whether the series converges or diverges when x equals to the endpoints.

Check $x = 4$: Series becomes $\sum_{n=1}^{\infty} \frac{(-1)^n \cdot n}{4^n} \cdot 4$

$$\sum_{n=1}^{\infty} \underbrace{(-1)^n \cdot n}_{b_n}$$

$$\lim_{n \rightarrow \infty} b_n \neq 0.$$

So, it diverges by the divergence test.

Check $x = -4$: Series becomes $\sum_{n=1}^{\infty} \frac{(-1)^n \cdot n}{4^n} \cdot (-4)^n$

$(-1)^n \cdot 4^n$

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

This series diverges.

Final Conclusion: the values of x for which series converges are $-4 < x < 4$ or $(-4, 4)$

E.g. Consider the power series:

$$\sum_{n=1}^{\infty} \frac{(x-3)^n}{n} \quad \left(= \sum_{n=1}^{\infty} \underbrace{\frac{1}{n}}_{c_n} (x-3)^n \right)$$

Q: For what values of x does it converge?

→ This is an example of a series centered at 3.

Note: $\sum_{n=0}^{\infty} c_n x^n \rightarrow \text{centered at } 0$

$\sum_{n=0}^{\infty} c_n (x-a)^n \rightarrow \text{centered at } a.$

Sol: Ratio Test again:

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(x-3)^{n+1}}{n+1} \cdot \frac{n}{(x-3)^n} \right|$$

$$= \left| \frac{(x-3) \cdot n}{n+1} \right| = \frac{n}{n+1} |x-3|$$

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

1

For the series to converge, we want limit < 1 .

So, we want: $|x-3| < 1$

$$\rightarrow -1 < x-3 < 1$$

$$\rightarrow 2 < x < 4.$$

→ Check endpoints.

Check $x = 2$: The series becomes
$$\sum_{n=1}^{\infty} \frac{(2-3)^n}{n}$$

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

This series converges by the AST.

Check $x = 4$: The series becomes
$$\sum_{n=1}^{\infty} \frac{(4-3)^n}{n}$$

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

This series diverges b/c it is a p-series with $p = 1$.

Final conclusion: The series converges for values

of x in $[2, 4)$

→ this is called the interval of convergence for the series