11.7 EXERCISES

1–38 Test the series for convergence or divergence.

1. $\sum_{n=1}^{\infty} \frac{n^2 - 1}{n^3 + 1}$

2. $\sum_{n=1}^{\infty} \frac{n - 1}{n^3 + 1}$

3. $\sum_{n=1}^{\infty} (-1)^n \frac{n^2 - 1}{n^3 + 1}$

4. $\sum_{n=1}^{\infty} (-1)^n \frac{n^2 - 1}{n^2 + 1}$

5. $\sum_{n=1}^{\infty} \frac{e^n}{n^2}$

6. $\sum_{n=1}^{\infty} \frac{n^{2n}}{(1 + n)^{3n}}$

7. $\sum_{n=2}^{\infty} \frac{1}{n\sqrt{\ln n}}$

8. $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{n^4}{4^n}$

9. $\sum_{n=0}^{\infty} (-1)^n \frac{\pi^{2n}}{(2n)!}$

10. $\sum_{n=1}^{\infty} n^2 e^{-n^3}$

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

12. $\sum_{k=1}^{\infty} \frac{1}{k\sqrt{k^2 + 1}}$

13. $\sum_{n=1}^{\infty} \frac{3^n n^2}{n!}$

14. $\sum_{n=1}^{\infty} \frac{\sin 2n}{1 + 2^n}$

15. $\sum_{k=1}^{\infty} \frac{2^{k-1} 3^{k+1}}{k^k}$

16. $\sum_{n=1}^{\infty} \frac{\sqrt{n^4 + 1}}{n^3 + n}$

17. $\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n - 1)}{2 \cdot 5 \cdot 8 \cdot \cdots \cdot (3n - 1)}$

18. $\sum_{n=2}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n} - 1}$

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

20. $\sum_{k=1}^{\infty} \frac{\sqrt[3]{k} - 1}{k(\sqrt{k} + 1)}$

21. $\sum_{n=1}^{\infty} (-1)^n \cos(1/n^2)$

22. $\sum_{k=1}^{\infty} \frac{1}{2 + \sin k}$

23. $\sum_{n=1}^{\infty} \tan(1/n)$

24. $\sum_{n=1}^{\infty} n \sin(1/n)$

25. $\sum_{n=1}^{\infty} \frac{n!}{e^{n^2}}$

26. $\sum_{n=1}^{\infty} \frac{n^2 + 1}{5^n}$

27. $\sum_{k=1}^{\infty} \frac{k \ln k}{(k + 1)^3}$

28. $\sum_{n=1}^{\infty} \frac{e^{1/n}}{n^2}$

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

30. $\sum_{j=1}^{\infty} (-1)^j \frac{\sqrt{j}}{j + 5}$

31. $\sum_{k=1}^{\infty} \frac{5^k}{3^k + 4^k}$

32. $\sum_{n=1}^{\infty} \frac{(n!)^n}{n^{4n}}$

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

34. $\sum_{n=1}^{\infty} \frac{1}{n + n\cos^2 n}$

35. $\sum_{n=1}^{\infty} \frac{1}{n^{1+1/n}}$

36. $\sum_{n=2}^{\infty} \frac{1}{(\ln n)^{\ln n}}$

37. $\sum_{n=1}^{\infty} (\sqrt[n]{2} - 1)^n$

38. $\sum_{n=1}^{\infty} (\sqrt[n]{2} - 1)$

11.8 Power Series

A **power series** is a series of the form

$$\boxed{1} \qquad \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

where x is a variable and the c_n's are constants called the **coefficients** of the series. For each fixed x, the series (1) is a series of constants that we can test for convergence or divergence. A power series may converge for some values of x and diverge for other values of x. The sum of the series is a function

$$f(x) = c_0 + c_1 x + c_2 x^2 + \cdots + c_n x^n + \cdots$$

whose domain is the set of all x for which the series converges. Notice that f resembles a polynomial. The only difference is that f has infinitely many terms.

For instance, if we take $c_n = 1$ for all n, the power series becomes the geometric series

$$\boxed{2} \qquad \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots$$

which converges when $-1 < x < 1$ and diverges when $|x| \geq 1$. (See Equation 11.2.5.)

Trigonometric Series

A power series is a series in which each term is a power function. A **trigonometric series**

$$\sum_{n=0}^{\infty} (a_n \cos nx + b_n \sin nx)$$

is a series whose terms are trigonometric functions. This type of series is discussed on the website

www.stewartcalculus.com

Click on *Additional Topics* and then on *Fourier Series*.

In fact if we put $x = \frac{1}{2}$ in the geometric series (2) we get the convergent series

$$\sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \cdots$$

but if we put $x = 2$ in (2) we get the divergent series

$$\sum_{n=0}^{\infty} 2^n = 1 + 2 + 4 + 8 + 16 + \cdots$$

More generally, a series of the form

$$\boxed{3} \qquad \sum_{n=0}^{\infty} c_n(x - a)^n = c_0 + c_1(x - a) + c_2(x - a)^2 + \cdots$$

is called a **power series in $(x - a)$** or a **power series centered at a** or a **power series about a**. Notice that in writing out the term corresponding to $n = 0$ in Equations 1 and 3 we have adopted the convention that $(x - a)^0 = 1$ even when $x = a$. Notice also that when $x = a$, all of the terms are 0 for $n \geqslant 1$ and so the power series (3) always converges when $x = a$.

EXAMPLE 1 For what values of x is the series $\sum_{n=0}^{\infty} n!x^n$ convergent?

SOLUTION We use the Ratio Test. If we let a_n, as usual, denote the nth term of the series, then $a_n = n!x^n$. If $x \neq 0$, we have

Notice that

$$(n + 1)! = (n + 1)n(n - 1) \cdot \cdots \cdot 3 \cdot 2 \cdot 1$$
$$= (n + 1)n!$$

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

By the Ratio Test, the series diverges when $x \neq 0$. Thus the given series converges only when $x = 0$. ■

EXAMPLE 2 For what values of x does the series $\sum_{n=1}^{\infty} \frac{(x - 3)^n}{n}$ converge?

SOLUTION Let $a_n = (x - 3)^n/n$. Then

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

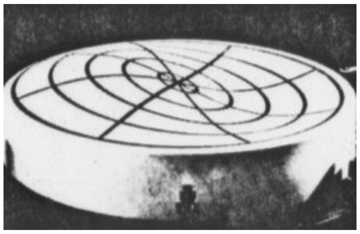
$$= \frac{1}{1 + \frac{1}{n}} |x - 3| \to |x - 3| \qquad \text{as } n \to \infty$$

By the Ratio Test, the given series is absolutely convergent, and therefore convergent, when $|x - 3| < 1$ and divergent when $|x - 3| > 1$. Now

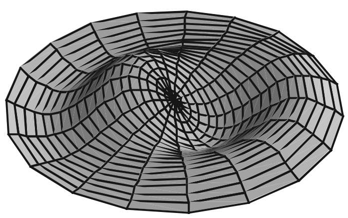
$$|x - 3| < 1 \iff -1 < x - 3 < 1 \iff 2 < x < 4$$

so the series converges when $2 < x < 4$ and diverges when $x < 2$ or $x > 4$.

The Ratio Test gives no information when $|x - 3| = 1$ so we must consider $x = 2$ and $x = 4$ separately. If we put $x = 4$ in the series, it becomes $\Sigma\, 1/n$, the harmonic series, which is divergent. If $x = 2$, the series is $\Sigma\, (-1)^n/n$, which converges by the Alternating Series Test. Thus the given power series converges for $2 \leqslant x < 4$. ■



Membrane courtesy of National Film Board of Canada



Notice how closely the computer-generated model (which involves Bessel functions and cosine functions) matches the photograph of a vibrating rubber membrane.

We will see that the main use of a power series is that it provides a way to represent some of the most important functions that arise in mathematics, physics, and chemistry. In particular, the sum of the power series in the next example is called a **Bessel function**, after the German astronomer Friedrich Bessel (1784–1846), and the function given in Exercise 35 is another example of a Bessel function. In fact, these functions first arose when Bessel solved Kepler's equation for describing planetary motion. Since that time, these functions have been applied in many different physical situations, including the temperature distribution in a circular plate and the shape of a vibrating drumhead.

EXAMPLE 3 Find the domain of the Bessel function of order 0 defined by

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$$

SOLUTION Let $a_n = (-1)^n x^{2n}/[2^{2n}(n!)^2]$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(-1)^{n+1}x^{2(n+1)}}{2^{2(n+1)}[(n+1)!]^2} \cdot \frac{2^{2n}(n!)^2}{(-1)^n x^{2n}}\right|$$

$$= \frac{x^{2n+2}}{2^{2n+2}(n+1)^2(n!)^2} \cdot \frac{2^{2n}(n!)^2}{x^{2n}}$$

$$= \frac{x^2}{4(n+1)^2} \to 0 < 1 \qquad \text{for all } x$$

Thus, by the Ratio Test, the given series converges for all values of x. In other words, the domain of the Bessel function J_0 is $(-\infty, \infty) = \mathbb{R}$. ■

Recall that the sum of a series is equal to the limit of the sequence of partial sums. So when we define the Bessel function in Example 3 as the sum of a series we mean that, for every real number x,

$$J_0(x) = \lim_{n\to\infty} s_n(x) \qquad \text{where} \qquad s_n(x) = \sum_{i=0}^{n} \frac{(-1)^i x^{2i}}{2^{2i}(i!)^2}$$

The first few partial sums are

$$s_0(x) = 1$$

$$s_1(x) = 1 - \frac{x^2}{4}$$

$$s_2(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64}$$

$$s_3(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{2304}$$

$$s_4(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{2304} + \frac{x^8}{147{,}456}$$

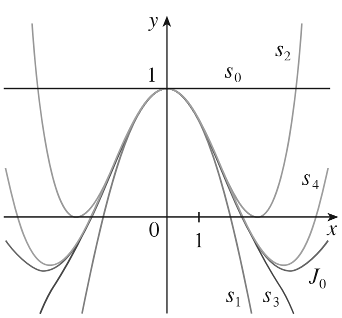


FIGURE 1
Partial sums of the Bessel function J_0

Figure 1 shows the graphs of these partial sums, which are polynomials. They are all approximations to the function J_0, but notice that the approximations become better when more terms are included. Figure 2 shows a more complete graph of the Bessel function.

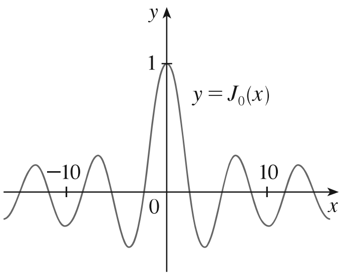


FIGURE 2

For the power series that we have looked at so far, the set of values of x for which the series is convergent has always turned out to be an interval [a finite interval for the geometric series and the series in Example 2, the infinite interval $(-\infty, \infty)$ in Example 3, and a collapsed interval $[0, 0] = \{0\}$ in Example 1]. The following theorem, proved in Appendix F, says that this is true in general.

4 Theorem For a given power series $\sum_{n=0}^{\infty} c_n(x - a)^n$, there are only three possibilities:

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

(ii) The series converges for all x.

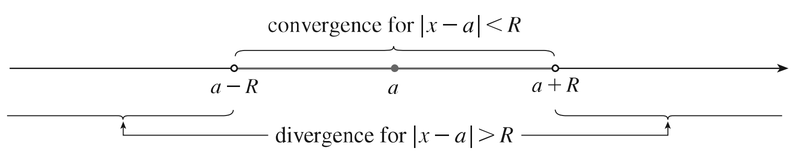
(iii) There is a positive number R such that the series converges if $|x - a| < R$ and diverges if $|x - a| > R$.

The number R in case (iii) is called the **radius of convergence** of the power series. By convention, the radius of convergence is $R = 0$ in case (i) and $R = \infty$ in case (ii). The **interval of convergence** of a power series is the interval that consists of all values of x for which the series converges. In case (i) the interval consists of just a single point a. In case (ii) the interval is $(-\infty, \infty)$. In case (iii) note that the inequality $|x - a| < R$ can be rewritten as $a - R < x < a + R$. When x is an *endpoint* of the interval, that is, $x = a \pm R$, anything can happen—the series might converge at one or both endpoints or it might diverge at both endpoints. Thus in case (iii) there are four possibilities for the interval of convergence:

$$(a - R, a + R) \qquad (a - R, a + R] \qquad [a - R, a + R) \qquad [a - R, a + R]$$

The situation is illustrated in Figure 3.

FIGURE 3



We summarize here the radius and interval of convergence for each of the examples already considered in this section.

	Series	Radius of convergence	Interval of convergence
Geometric series	$\sum_{n=0}^{\infty} x^n$	$R = 1$	$(-1, 1)$
Example 1	$\sum_{n=0}^{\infty} n!\, x^n$	$R = 0$	$\{0\}$
Example 2	$\sum_{n=1}^{\infty} \frac{(x - 3)^n}{n}$	$R = 1$	$[2, 4)$
Example 3	$\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$	$R = \infty$	$(-\infty, \infty)$

In general, the Ratio Test (or sometimes the Root Test) should be used to determine the radius of convergence R. The Ratio and Root Tests always fail when x is an endpoint of the interval of convergence, so the endpoints must be checked with some other test.

EXAMPLE 4 Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} \frac{(-3)^n x^n}{\sqrt{n+1}}$$

SOLUTION Let $a_n = (-3)^n x^n/\sqrt{n+1}$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(-3)^{n+1}x^{n+1}}{\sqrt{n+2}} \cdot \frac{\sqrt{n+1}}{(-3)^n x^n}\right| = \left|-3x\sqrt{\frac{n+1}{n+2}}\right|$$

$$= 3\sqrt{\frac{1+(1/n)}{1+(2/n)}}\,|x| \to 3|x| \qquad \text{as } n \to \infty$$

By the Ratio Test, the given series converges if $3|x| < 1$ and diverges if $3|x| > 1$. Thus it converges if $|x| < \frac{1}{3}$ and diverges if $|x| > \frac{1}{3}$. This means that the radius of convergence is $R = \frac{1}{3}$.

We know the series converges in the interval $\left(-\frac{1}{3}, \frac{1}{3}\right)$, but we must now test for convergence at the endpoints of this interval. If $x = -\frac{1}{3}$, the series becomes

$$\sum_{n=0}^{\infty} \frac{(-3)^n\left(-\frac{1}{3}\right)^n}{\sqrt{n+1}} = \sum_{n=0}^{\infty} \frac{1}{\sqrt{n+1}} = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \cdots$$

which diverges. (Use the Integral Test or simply observe that it is a p-series with $p = \frac{1}{2} < 1$.) If $x = \frac{1}{3}$, the series is

$$\sum_{n=0}^{\infty} \frac{(-3)^n\left(\frac{1}{3}\right)^n}{\sqrt{n+1}} = \sum_{n=0}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$$

which converges by the Alternating Series Test. Therefore the given power series converges when $-\frac{1}{3} < x \leqslant \frac{1}{3}$, so the interval of convergence is $\left(-\frac{1}{3}, \frac{1}{3}\right]$. ■

EXAMPLE 5 Find the radius of convergence and interval of convergence of the series

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

SOLUTION If $a_n = n(x+2)^n/3^{n+1}$, then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(n+1)(x+2)^{n+1}}{3^{n+2}} \cdot \frac{3^{n+1}}{n(x+2)^n}\right|$$

$$= \left(1 + \frac{1}{n}\right)\frac{|x+2|}{3} \to \frac{|x+2|}{3} \qquad \text{as } n \to \infty$$

Using the Ratio Test, we see that the series converges if $|x+2|/3 < 1$ and it diverges if $|x+2|/3 > 1$. So it converges if $|x+2| < 3$ and diverges if $|x+2| > 3$. Thus the radius of convergence is $R = 3$.

The inequality $|x+2|<3$ can be written as $-5<x<1$, so we test the series at the endpoints -5 and 1. When $x=-5$, the series is

$$\sum_{n=0}^{\infty}\frac{n(-3)^n}{3^{n+1}}=\tfrac{1}{3}\sum_{n=0}^{\infty}(-1)^n n$$

which diverges by the Test for Divergence [$(-1)^n n$ doesn't converge to 0]. When $x=1$, the series is

$$\sum_{n=0}^{\infty}\frac{n(3)^n}{3^{n+1}}=\tfrac{1}{3}\sum_{n=0}^{\infty}n$$

which also diverges by the Test for Divergence. Thus the series converges only when $-5<x<1$, so the interval of convergence is $(-5,1)$. ■

11.8 EXERCISES

1. What is a power series?

2. (a) What is the radius of convergence of a power series? How do you find it?
(b) What is the interval of convergence of a power series? How do you find it?

3–28 Find the radius of convergence and interval of convergence of the series.

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

4. $\sum_{n=1}^{\infty}\frac{(-1)^n x^n}{\sqrt[3]{n}}$

5. $\sum_{n=1}^{\infty}\frac{x^n}{2n-1}$

6. $\sum_{n=1}^{\infty}\frac{(-1)^n x^n}{n^2}$

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

8. $\sum_{n=1}^{\infty}n^n x^n$

9. $\sum_{n=1}^{\infty}\frac{x^n}{n^4 4^n}$

10. $\sum_{n=1}^{\infty}2^n n^2 x^n$

11. $\sum_{n=1}^{\infty}\frac{(-1)^n 4^n}{\sqrt{n}}x^n$

12. $\sum_{n=1}^{\infty}\frac{(-1)^{n-1}}{n5^n}x^n$

13. $\sum_{n=1}^{\infty}\frac{n}{2^n(n^2+1)}x^n$

14. $\sum_{n=1}^{\infty}\frac{x^{2n}}{n!}$

15. $\sum_{n=0}^{\infty}\frac{(x-2)^n}{n^2+1}$

16. $\sum_{n=1}^{\infty}\frac{(-1)^n}{(2n-1)2^n}(x-1)^n$

17. $\sum_{n=2}^{\infty}\frac{(x+2)^n}{2^n\ln n}$

18. $\sum_{n=1}^{\infty}\frac{\sqrt{n}}{8^n}(x+6)^n$

19. $\sum_{n=1}^{\infty}\frac{(x-2)^n}{n^n}$

20. $\sum_{n=1}^{\infty}\frac{(2x-1)^n}{5^n\sqrt{n}}$

21. $\sum_{n=1}^{\infty}\frac{n}{b^n}(x-a)^n,\quad b>0$

22. $\sum_{n=2}^{\infty}\frac{b^n}{\ln n}(x-a)^n,\quad b>0$

23. $\sum_{n=1}^{\infty}n!(2x-1)^n$

24. $\sum_{n=1}^{\infty}\frac{n^2x^n}{2\cdot 4\cdot 6\cdot\cdots\cdot(2n)}$

25. $\sum_{n=1}^{\infty}\frac{(5x-4)^n}{n^3}$

26. $\sum_{n=2}^{\infty}\frac{x^{2n}}{n(\ln n)^2}$

27. $\sum_{n=1}^{\infty}\frac{x^n}{1\cdot 3\cdot 5\cdot\cdots\cdot(2n-1)}$

28. $\sum_{n=1}^{\infty}\frac{n!x^n}{1\cdot 3\cdot 5\cdot\cdots\cdot(2n-1)}$

29. If $\sum_{n=0}^{\infty}c_n 4^n$ is convergent, can we conclude that each of the following series is convergent?

(a) $\sum_{n=0}^{\infty}c_n(-2)^n$ (b) $\sum_{n=0}^{\infty}c_n(-4)^n$

30. Suppose that $\sum_{n=0}^{\infty}c_n x^n$ converges when $x=-4$ and diverges when $x=6$. What can be said about the convergence or divergence of the following series?

(a) $\sum_{n=0}^{\infty}c_n$ (b) $\sum_{n=0}^{\infty}c_n 8^n$

(c) $\sum_{n=0}^{\infty}c_n(-3)^n$ (d) $\sum_{n=0}^{\infty}(-1)^n c_n 9^n$

31. If k is a positive integer, find the radius of convergence of the series

$$\sum_{n=0}^{\infty}\frac{(n!)^k}{(kn)!}x^n$$

32. Let p and q be real numbers with $p < q$. Find a power series whose interval of convergence is
(a) (p, q) (b) $(p, q]$ (c) $[p, q)$ (d) $[p, q]$

33. Is it possible to find a power series whose interval of convergence is $[0, \infty)$? Explain.

34. Graph the first several partial sums $s_n(x)$ of the series $\sum_{n=0}^{\infty} x^n$, together with the sum function $f(x) = 1/(1 - x)$, on a common screen. On what interval do these partial sums appear to be converging to $f(x)$?

35. The function J_1 defined by

$$J_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{n!(n+1)!2^{2n+1}}$$

is called the *Bessel function of order 1*.
(a) Find its domain.
(b) Graph the first several partial sums on a common screen.
CAS (c) If your CAS has built-in Bessel functions, graph J_1 on the same screen as the partial sums in part (b) and observe how the partial sums approximate J_1.

36. The function A defined by

$$A(x) = 1 + \frac{x^3}{2 \cdot 3} + \frac{x^6}{2 \cdot 3 \cdot 5 \cdot 6} + \frac{x^9}{2 \cdot 3 \cdot 5 \cdot 6 \cdot 8 \cdot 9} + \cdots$$

is called an *Airy function* after the English mathematician and astronomer Sir George Airy (1801–1892).
(a) Find the domain of the Airy function.
(b) Graph the first several partial sums on a common screen.
CAS (c) If your CAS has built-in Airy functions, graph A on the same screen as the partial sums in part (b) and observe how the partial sums approximate A.

37. A function f is defined by

$$f(x) = 1 + 2x + x^2 + 2x^3 + x^4 + \cdots$$

that is, its coefficients are $c_{2n} = 1$ and $c_{2n+1} = 2$ for all $n \geqslant 0$. Find the interval of convergence of the series and find an explicit formula for $f(x)$.

38. If $f(x) = \sum_{n=0}^{\infty} c_n x^n$, where $c_{n+4} = c_n$ for all $n \geqslant 0$, find the interval of convergence of the series and a formula for $f(x)$.

39. Show that if $\lim_{n\to\infty} \sqrt[n]{|c_n|} = c$, where $c \neq 0$, then the radius of convergence of the power series $\sum c_n x^n$ is $R = 1/c$.

40. Suppose that the power series $\sum c_n(x - a)^n$ satisfies $c_n \neq 0$ for all n. Show that if $\lim_{n\to\infty} |c_n/c_{n+1}|$ exists, then it is equal to the radius of convergence of the power series.

41. Suppose the series $\sum c_n x^n$ has radius of convergence 2 and the series $\sum d_n x^n$ has radius of convergence 3. What is the radius of convergence of the series $\sum (c_n + d_n)x^n$?

42. Suppose that the radius of convergence of the power series $\sum c_n x^n$ is R. What is the radius of convergence of the power series $\sum c_n x^{2n}$?

11.9 Representations of Functions as Power Series

In this section we learn how to represent certain types of functions as sums of power series by manipulating geometric series or by differentiating or integrating such a series. You might wonder why we would ever want to express a known function as a sum of infinitely many terms. We will see later that this strategy is useful for integrating functions that don't have elementary antiderivatives, for solving differential equations, and for approximating functions by polynomials. (Scientists do this to simplify the expressions they deal with; computer scientists do this to represent functions on calculators and computers.)

We start with an equation that we have seen before:

1
$$\frac{1}{1 - x} = 1 + x + x^2 + x^3 + \cdots = \sum_{n=0}^{\infty} x^n \qquad |x| < 1$$

We first encountered this equation in Example 11.2.7, where we obtained it by observing that the series is a geometric series with $a = 1$ and $r = x$. But here our point of view is different. We now regard Equation 1 as expressing the function $f(x) = 1/(1 - x)$ as a sum of a power series.

A geometric illustration of Equation 1 is shown in Figure 1. Because the sum of a series is the limit of the sequence of partial sums, we have

$$\frac{1}{1-x} = \lim_{n\to\infty} s_n(x)$$

where

$$s_n(x) = 1 + x + x^2 + \cdots + x^n$$

is the nth partial sum. Notice that as n increases, $s_n(x)$ becomes a better approximation to $f(x)$ for $-1 < x < 1$.

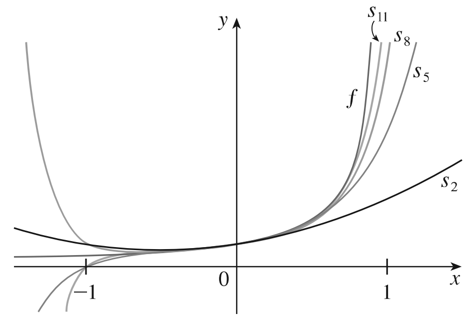


FIGURE 1 $f(x) = \dfrac{1}{1-x}$ and some partial sums

EXAMPLE 1 Express $1/(1 + x^2)$ as the sum of a power series and find the interval of convergence.

SOLUTION Replacing x by $-x^2$ in Equation 1, we have

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

$$= \sum_{n=0}^{\infty} (-1)^n x^{2n} = 1 - x^2 + x^4 - x^6 + x^8 - \cdots$$

Because this is a geometric series, it converges when $|-x^2| < 1$, that is, $x^2 < 1$, or $|x| < 1$. Therefore the interval of convergence is $(-1, 1)$. (Of course, we could have determined the radius of convergence by applying the Ratio Test, but that much work is unnecessary here.) ■

EXAMPLE 2 Find a power series representation for $1/(x + 2)$.

SOLUTION In order to put this function in the form of the left side of Equation 1, we first factor a 2 from the denominator:

$$\frac{1}{2+x} = \frac{1}{2\left(1+\dfrac{x}{2}\right)} = \frac{1}{2\left[1-\left(-\dfrac{x}{2}\right)\right]}$$

$$= \frac{1}{2}\sum_{n=0}^{\infty}\left(-\frac{x}{2}\right)^n = \sum_{n=0}^{\infty}\frac{(-1)^n}{2^{n+1}}x^n$$

This series converges when $|-x/2| < 1$, that is, $|x| < 2$. So the interval of convergence is $(-2, 2)$. ■

EXAMPLE 3 Find a power series representation of $x^3/(x + 2)$.

SOLUTION Since this function is just x^3 times the function in Example 2, all we have to do is to multiply that series by x^3:

It's legitimate to move x^3 across the sigma sign because it doesn't depend on n. [Use Theorem 11.2.8(i) with $c = x^3$.]

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

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

Another way of writing this series is as follows:

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

As in Example 2, the interval of convergence is $(-2, 2)$. ■

Differentiation and Integration of Power Series

The sum of a power series is a function $f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n$ whose domain is the interval of convergence of the series. We would like to be able to differentiate and integrate such functions, and the following theorem (which we won't prove) says that we can do so by differentiating or integrating each individual term in the series, just as we would for a polynomial. This is called **term-by-term differentiation and integration**.

2 Theorem If the power series $\sum c_n(x-a)^n$ has radius of convergence $R > 0$, then the function f defined by

$$f(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + \cdots = \sum_{n=0}^{\infty} c_n(x-a)^n$$

is differentiable (and therefore continuous) on the interval $(a - R, a + R)$ and

(i) $$f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + \cdots = \sum_{n=1}^{\infty} nc_n(x-a)^{n-1}$$

(ii) $$\int f(x)\,dx = C + c_0(x-a) + c_1\frac{(x-a)^2}{2} + c_2\frac{(x-a)^3}{3} + \cdots$$

$$= C + \sum_{n=0}^{\infty} c_n \frac{(x-a)^{n+1}}{n+1}$$

The radii of convergence of the power series in Equations (i) and (ii) are both R.

In part (ii), $\int c_0\,dx = c_0x + C_1$ is written as $c_0(x-a) + C$, where $C = C_1 + ac_0$, so all the terms of the series have the same form.

NOTE 1 Equations (i) and (ii) in Theorem 2 can be rewritten in the form

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

(iv) $$\int\left[\sum_{n=0}^{\infty} c_n(x-a)^n\right]dx = \sum_{n=0}^{\infty} \int c_n(x-a)^n\,dx$$

We know that, for finite sums, the derivative of a sum is the sum of the derivatives and the integral of a sum is the sum of the integrals. Equations (iii) and (iv) assert that the same is true for infinite sums, provided we are dealing with *power series*. (For other types of series of functions the situation is not as simple; see Exercise 38.)

NOTE 2 Although Theorem 2 says that the radius of convergence remains the same when a power series is differentiated or integrated, this does not mean that the *interval* of convergence remains the same. It may happen that the original series converges at an endpoint, whereas the differentiated series diverges there. (See Exercise 39.)

NOTE 3 The idea of differentiating a power series term by term is the basis for a powerful method for solving differential equations. We will discuss this method in Chapter 17.

EXAMPLE 4 In Example 11.8.3 we saw that the Bessel function

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$$

is defined for all x. Thus, by Theorem 2, J_0 is differentiable for all x and its derivative is found by term-by-term differentiation as follows:

$$J_0'(x) = \sum_{n=0}^{\infty} \frac{d}{dx} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} = \sum_{n=1}^{\infty} \frac{(-1)^n 2n x^{2n-1}}{2^{2n}(n!)^2}$$ ■

EXAMPLE 5 Express $1/(1-x)^2$ as a power series by differentiating Equation 1. What is the radius of convergence?

SOLUTION Differentiating each side of the equation

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots = \sum_{n=0}^{\infty} x^n$$

we get

$$\frac{1}{(1-x)^2} = 1 + 2x + 3x^2 + \cdots = \sum_{n=1}^{\infty} n x^{n-1}$$

If we wish, we can replace n by $n + 1$ and write the answer as

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

According to Theorem 2, the radius of convergence of the differentiated series is the same as the radius of convergence of the original series, namely, $R = 1$. ■

EXAMPLE 6 Find a power series representation for $\ln(1 + x)$ and its radius of convergence.

SOLUTION We notice that the derivative of this function is $1/(1 + x)$. From Equation 1 we have

$$\frac{1}{1+x} = \frac{1}{1-(-x)} = 1 - x + x^2 - x^3 + \cdots \qquad |x| < 1$$

Integrating both sides of this equation, we get

$$\begin{aligned} \ln(1+x) &= \int \frac{1}{1+x}\,dx = \int (1 - x + x^2 - x^3 + \cdots)\,dx \\ &= x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots + C \\ &= \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} + C \qquad |x| < 1 \end{aligned}$$

To determine the value of C we put $x = 0$ in this equation and obtain $\ln(1 + 0) = C$.

Thus $C = 0$ and

$$\ln(1 + x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} \qquad |x| < 1$$

The radius of convergence is the same as for the original series: $R = 1$. ■

EXAMPLE 7 Find a power series representation for $f(x) = \tan^{-1}x$.

SOLUTION We observe that $f'(x) = 1/(1 + x^2)$ and find the required series by integrating the power series for $1/(1 + x^2)$ found in Example 1.

$$\tan^{-1}x = \int \frac{1}{1 + x^2}\, dx = \int (1 - x^2 + x^4 - x^6 + \cdots)\, dx$$

$$= C + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$$

The power series for $\tan^{-1}x$ obtained in Example 7 is called *Gregory's series* after the Scottish mathematician James Gregory (1638–1675), who had anticipated some of Newton's discoveries. We have shown that Gregory's series is valid when $-1 < x < 1$, but it turns out (although it isn't easy to prove) that it is also valid when $x = \pm 1$. Notice that when $x = 1$ the series becomes

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots$$

This beautiful result is known as the Leibniz formula for π.

To find C we put $x = 0$ and obtain $C = \tan^{-1} 0 = 0$. Therefore

$$\tan^{-1}x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$$

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

Since the radius of convergence of the series for $1/(1 + x^2)$ is 1, the radius of convergence of this series for $\tan^{-1}x$ is also 1. ■

EXAMPLE 8

(a) Evaluate $\int [1/(1 + x^7)]\, dx$ as a power series.

(b) Use part (a) to approximate $\int_0^{0.5} [1/(1 + x^7)]\, dx$ correct to within 10^{-7}.

SOLUTION

(a) The first step is to express the integrand, $1/(1 + x^7)$, as the sum of a power series. As in Example 1, we start with Equation 1 and replace x by $-x^7$:

$$\frac{1}{1 + x^7} = \frac{1}{1 - (-x^7)} = \sum_{n=0}^{\infty} (-x^7)^n$$

$$= \sum_{n=0}^{\infty} (-1)^n x^{7n} = 1 - x^7 + x^{14} - \cdots$$

This example demonstrates one way in which power series representations are useful. Integrating $1/(1 + x^7)$ by hand is incredibly difficult. Different computer algebra systems return different forms of the answer, but they are all extremely complicated. (If you have a CAS, try it yourself.) The infinite series answer that we obtain in Example 8(a) is actually much easier to deal with than the finite answer provided by a CAS.

Now we integrate term by term:

$$\int \frac{1}{1 + x^7}\, dx = \int \sum_{n=0}^{\infty} (-1)^n x^{7n}\, dx = C + \sum_{n=0}^{\infty} (-1)^n \frac{x^{7n+1}}{7n + 1}$$

$$= C + x - \frac{x^8}{8} + \frac{x^{15}}{15} - \frac{x^{22}}{22} + \cdots$$

This series converges for $|-x^7| < 1$, that is, for $|x| < 1$.

(b) In applying the Fundamental Theorem of Calculus, it doesn't matter which antiderivative we use, so let's use the antiderivative from part (a) with $C = 0$:

$$\int_0^{0.5} \frac{1}{1+x^7}\,dx = \left[x - \frac{x^8}{8} + \frac{x^{15}}{15} - \frac{x^{22}}{22} + \cdots \right]_0^{1/2}$$

$$= \frac{1}{2} - \frac{1}{8 \cdot 2^8} + \frac{1}{15 \cdot 2^{15}} - \frac{1}{22 \cdot 2^{22}} + \cdots + \frac{(-1)^n}{(7n+1)2^{7n+1}} + \cdots$$

This infinite series is the exact value of the definite integral, but since it is an alternating series, we can approximate the sum using the Alternating Series Estimation Theorem. If we stop adding after the term with $n = 3$, the error is smaller than the term with $n = 4$:

$$\frac{1}{29 \cdot 2^{29}} \approx 6.4 \times 10^{-11}$$

So we have

$$\int_0^{0.5} \frac{1}{1+x^7}\,dx \approx \frac{1}{2} - \frac{1}{8 \cdot 2^8} + \frac{1}{15 \cdot 2^{15}} - \frac{1}{22 \cdot 2^{22}} \approx 0.49951374$$ ■

11.9 EXERCISES

1. If the radius of convergence of the power series $\sum_{n=0}^{\infty} c_n x^n$ is 10, what is the radius of convergence of the series $\sum_{n=1}^{\infty} n c_n x^{n-1}$? Why?

2. Suppose you know that the series $\sum_{n=0}^{\infty} b_n x^n$ converges for $|x| < 2$. What can you say about the following series? Why?

$$\sum_{n=0}^{\infty} \frac{b_n}{n+1} x^{n+1}$$

3–10 Find a power series representation for the function and determine the interval of convergence.

3. $f(x) = \dfrac{1}{1+x}$

4. $f(x) = \dfrac{5}{1-4x^2}$

5. $f(x) = \dfrac{2}{3-x}$

6. $f(x) = \dfrac{4}{2x+3}$

7. $f(x) = \dfrac{x^2}{x^4+16}$

8. $f(x) = \dfrac{x}{2x^2+1}$

9. $f(x) = \dfrac{x-1}{x+2}$

10. $f(x) = \dfrac{x+a}{x^2+a^2}, \quad a > 0$

11–12 Express the function as the sum of a power series by first using partial fractions. Find the interval of convergence.

11. $f(x) = \dfrac{2x-4}{x^2-4x+3}$

12. $f(x) = \dfrac{2x+3}{x^2+3x+2}$

13. (a) Use differentiation to find a power series representation for

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

What is the radius of convergence?

(b) Use part (a) to find a power series for

$$f(x) = \frac{1}{(1+x)^3}$$

(c) Use part (b) to find a power series for

$$f(x) = \frac{x^2}{(1+x)^3}$$

14. (a) Use Equation 1 to find a power series representation for $f(x) = \ln(1-x)$. What is the radius of convergence?

(b) Use part (a) to find a power series for $f(x) = x\ln(1-x)$.

(c) By putting $x = \frac{1}{2}$ in your result from part (a), express ln 2 as the sum of an infinite series.

15–20 Find a power series representation for the function and determine the radius of convergence.

15. $f(x) = \ln(5-x)$

16. $f(x) = x^2 \tan^{-1}(x^3)$

17. $f(x) = \dfrac{x}{(1+4x)^2}$

18. $f(x) = \left(\dfrac{x}{2-x}\right)^3$

19. $f(x) = \dfrac{1+x}{(1-x)^2}$

20. $f(x) = \dfrac{x^2+x}{(1-x)^3}$

21–24 Find a power series representation for f, and graph f and several partial sums $s_n(x)$ on the same screen. What happens as n increases?

21. $f(x) = \dfrac{x^2}{x^2 + 1}$

22. $f(x) = \ln(1 + x^4)$

23. $f(x) = \ln\left(\dfrac{1 + x}{1 - x}\right)$

24. $f(x) = \tan^{-1}(2x)$

25–28 Evaluate the indefinite integral as a power series. What is the radius of convergence?

25. $\displaystyle\int \frac{t}{1 - t^8}\,dt$

26. $\displaystyle\int \frac{t}{1 + t^3}\,dt$

27. $\displaystyle\int x^2 \ln(1 + x)\,dx$

28. $\displaystyle\int \frac{\tan^{-1}x}{x}\,dx$

29–32 Use a power series to approximate the definite integral to six decimal places.

29. $\displaystyle\int_0^{0.3} \frac{x}{1 + x^3}\,dx$

30. $\displaystyle\int_0^{1/2} \arctan(x/2)\,dx$

31. $\displaystyle\int_0^{0.2} x\ln(1 + x^2)\,dx$

32. $\displaystyle\int_0^{0.3} \frac{x^2}{1 + x^4}\,dx$

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33. Use the result of Example 7 to compute arctan 0.2 correct to five decimal places.

34. Show that the function

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

is a solution of the differential equation

$$f''(x) + f(x) = 0$$

35. (a) Show that J_0 (the Bessel function of order 0 given in Example 4) satisfies the differential equation

$$x^2 J_0''(x) + xJ_0'(x) + x^2 J_0(x) = 0$$

(b) Evaluate $\int_0^1 J_0(x)\,dx$ correct to three decimal places.

36. The Bessel function of order 1 is defined by

$$J_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{n!\,(n + 1)!\,2^{2n+1}}$$

(a) Show that J_1 satisfies the differential equation

$$x^2 J_1''(x) + xJ_1'(x) + (x^2 - 1)J_1(x) = 0$$

(b) Show that $J_0'(x) = -J_1(x)$.

37. (a) Show that the function

$$f(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

is a solution of the differential equation

$$f'(x) = f(x)$$

(b) Show that $f(x) = e^x$.

38. Let $f_n(x) = (\sin nx)/n^2$. Show that the series $\Sigma\, f_n(x)$ converges for all values of x but the series of derivatives $\Sigma\, f_n'(x)$ diverges when $x = 2n\pi$, n an integer. For what values of x does the series $\Sigma\, f_n''(x)$ converge?

39. Let

$$f(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2}$$

Find the intervals of convergence for f, f', and f''.

40. (a) Starting with the geometric series $\Sigma_{n=0}^{\infty} x^n$, find the sum of the series

$$\sum_{n=1}^{\infty} nx^{n-1} \qquad |x| < 1$$

(b) Find the sum of each of the following series.

(i) $\displaystyle\sum_{n=1}^{\infty} nx^n, \quad |x| < 1$ (ii) $\displaystyle\sum_{n=1}^{\infty} \frac{n}{2^n}$

(c) Find the sum of each of the following series.

(i) $\displaystyle\sum_{n=2}^{\infty} n(n - 1)x^n, \quad |x| < 1$

(ii) $\displaystyle\sum_{n=2}^{\infty} \frac{n^2 - n}{2^n}$ (iii) $\displaystyle\sum_{n=1}^{\infty} \frac{n^2}{2^n}$

41. Use the power series for $\tan^{-1}x$ to prove the following expression for π as the sum of an infinite series:

$$\pi = 2\sqrt{3} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n + 1)\,3^n}$$

42. (a) By completing the square, show that

$$\int_0^{1/2} \frac{dx}{x^2 - x + 1} = \frac{\pi}{3\sqrt{3}}$$

(b) By factoring $x^3 + 1$ as a sum of cubes, rewrite the integral in part (a). Then express $1/(x^3 + 1)$ as the sum of a power series and use it to prove the following formula for π:

$$\pi = \frac{3\sqrt{3}}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{8^n}\left(\frac{2}{3n + 1} + \frac{1}{3n + 2}\right)$$