

Section 9.8

Infinite Series: “Maclaurin and Taylor Series; Power Series”

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Introduction

- In the last section, the n th Taylor polynomial $T_n(x)$ at $x = a$ for a function f was defined so its value and the values of its first n derivatives match those of f at a .
- Also, for values of x near a , the values of $T_n(x)$ appeared to be better and better approximations of $f(x)$ as n increases, and may possibly converge to $f(x)$ as $n \rightarrow +\infty$.

Maclaurin and Taylor Series

- If we take the n th Maclaurin polynomial for a function f

$$p_n(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \cdots + \frac{f^{(n)}(0)}{n!}x^n$$

and the n th Taylor polynomial for f about $x = x_0$

$$p_n(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 + \frac{f'''(x_0)}{3!}(x - x_0)^3 + \cdots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n$$

we can extend them beyond the n th index of summation.

9.8.1 DEFINITION If f has derivatives of all orders at x_0 , then we call the series

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k = f(x_0) + f'(x_0)(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 + \cdots + \frac{f^{(k)}(x_0)}{k!}(x - x_0)^k + \cdots \quad (1)$$

the *Taylor series for f about $x = x_0$* . In the special case where $x_0 = 0$, this series becomes

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \cdots + \frac{f^{(k)}(0)}{k!}x^k + \cdots \quad (2)$$

in which case we call it the *Maclaurin series for f* .

Example of Series vs. Polynomial

- Find the Maclaurin series for $\cos x$.
- Solution:
- Start by finding several derivatives of $\cos x$.
 - $f(x) = \cos x$ $f(0) = \cos 0 = 1$
 - $f'(x) = -\sin x$ $f'(0) = -\sin 0 = 0$
 - $f''(x) = -\cos x$ $f''(0) = -\cos 0 = -1$
 - $f'''(x) = \sin x$ $f'''(0) = \sin 0 = 0$
 - and the pattern $(0,1,0,-1)$ continues to repeat for further derivatives at 0.
- This gives the Maclaurin **polynomials**

$$T_2(x) = T_{2+1}(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots + (-1)^n \frac{x^{2n}}{(2n)!} \quad (n = 0, 1, 2, \dots).$$

- Therefore, the Maclaurin **series** for $\cos x$ is

$$\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots + (-1)^n \frac{x^{2n}}{(2n)!} + \dots$$

Power Series in x

- Maclaurin and Taylor series are different than the series we worked with in sections 9.3-9.6.
- Instead of constants, they have variables in the series.
- These are examples of power series.
- If we use x as a variable, we get a power series in x :

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots$$

Examples of Power Series in x

- $\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots$ Maclaurin series for $\frac{1}{1-x}$
- $\sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$ Maclaurin series for e^x
- $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} + \dots$ Maclaurin series for $\cos x$
- NOTE: Every Maclaurin series is a power series in x.

Radius and Interval of Convergence

- If a numerical value is substituted for x in a power series \sum , then the resulting series of numbers may either converge or diverge.
- We need to determine the set of x -values for which a given power series converges.
- This is called its convergence set.
- NOTE: Every power series in x converges at $x=0$, since substituting 0 into the Maclaurin series gives $0 + 0 + 0 + 0 + \dots + 0 + \dots$ whose sum is 0. For some, $x=0$ will be the only number in the convergence set.

Radius and Interval of Convergence Theorem

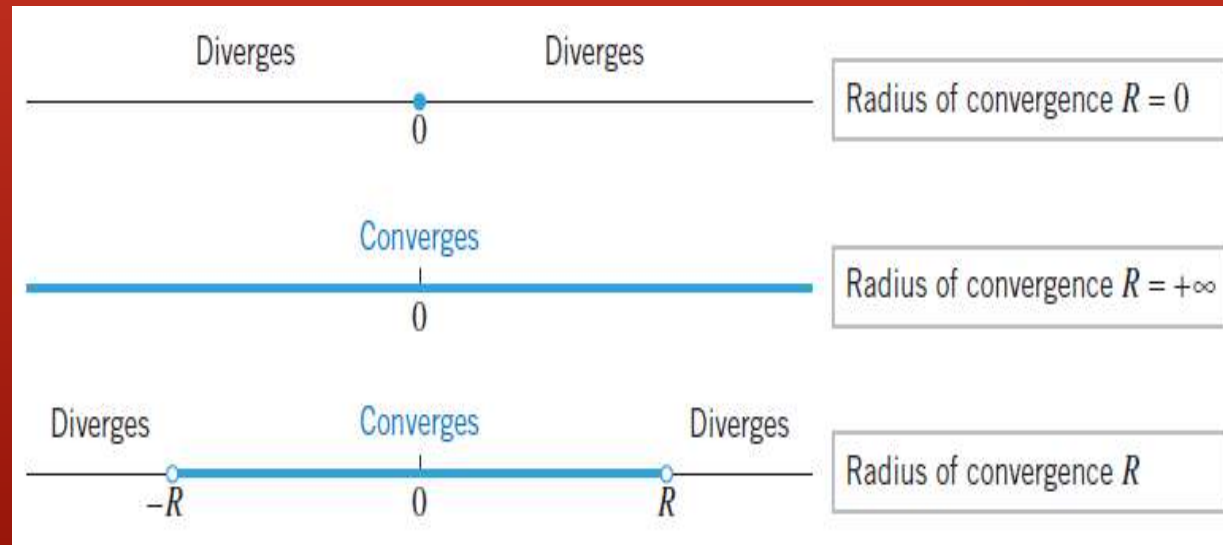
9.8.2 THEOREM *For any power series in x , exactly one of the following is true:*

- (a) The series converges only for $x = 0$.*
- (b) The series converges absolutely (and hence converges) for all real values of x .*
- (c) The series converges absolutely (and hence converges) for all x in some finite open interval $(-R, R)$ and diverges if $x < -R$ or $x > R$. At either of the values $x = R$ or $x = -R$, the series may converge absolutely, converge conditionally, or diverge, depending on the particular series.*

- This theorem states that the convergence set for a power series in x is always an interval centered at $x=0$.
- For this reason (“centered”), the convergence set of a power series in x is called the interval of convergence.

Radius of Convergence

- When the convergence set is only $x=0$, we say that the series has radius of convergence of 0.
- When the convergence set is $(-\infty, +\infty)$, we say that the series has radius of convergence $+\infty$.
- When the convergence set is between $-R$ and R , we say that the series has radius of convergence R .



Finding the Interval of Convergence

- The usual procedure for finding the interval of convergence of a power series is to apply the ratio test for absolute convergence.

- Example: Find the interval of convergence and radius of convergence of $\sum_{n=0}^{\infty} \frac{x^n}{n!}$.

- Solution:

- Apply the ratio test for absolute convergence

$$= \lim_{n \rightarrow +\infty} \left| \frac{x^{n+1}}{x^n} \right| = \lim_{n \rightarrow +\infty} \left| \frac{x^{n+1}}{(n+1)!} * \frac{n!}{x^n} \right| = \lim_{n \rightarrow +\infty} \left| \frac{x}{n+1} \right| = 0 < 1$$

since zero is always less than one for all values of x , the series converges for all x , the interval of convergence is $(-\infty, +\infty)$ and the radius of convergence is $R = +\infty$.

Another Example of Finding the Interval and Radius of Convergence

- We are going to do the ratio test for absolute convergence on $\sum_{n=0}^{\infty} \frac{(-1)^n}{3^{n+1}}$. Therefore, we should notice that $|(-1)^n| = |(-1)^{n+1}| = 1$.

- This gives
$$= \lim_{n \rightarrow +\infty} \left| \frac{(-1)^{n+1}}{3^{n+1}(-1)^{n+2}} \right| = \lim_{n \rightarrow +\infty} \left| \frac{(-1)^{n+1}}{3^{n+1}(-1)^{n+2}} * \frac{3^{n+1}(-1)^{n+1}}{3^{n+1}(-1)^{n+1}} \right|$$

$$= \lim_{n \rightarrow +\infty} \left| \frac{(-1)^{n+1}}{3^{n+1}(-1)^{n+2}} * \frac{3^{n+1}(-1)^{n+1}}{3^{n+1}(-1)^{n+1}} \right| =$$

$$\lim_{n \rightarrow +\infty} \left| \frac{(-1)^{n+1}}{3^{n+1}(-1)^{n+2}} * \frac{(-1)^{n+1}}{1} \right|$$

$$= \lim_{n \rightarrow +\infty} \left[\frac{|(-1)^{n+1}|}{3^{n+1} |(-1)^{n+2}|} \right] * \frac{|(-1)^{n+1}|}{1} = \frac{1}{3} * \lim_{n \rightarrow +\infty} \frac{1 + \frac{1}{2}}{1 + \frac{1}{2}} = \frac{1}{3} * 1 =$$

Example continued

- The only thing left to find out is whether the series converges or diverges at $x = 3$ and $x = -3$, so we must test those endpoints:

- When you substitute $x = 3$ into the series $\sum_{n=0}^{\infty} \frac{(-1)^n}{3^{n+1}}$,
 $\sum_{n=0}^{\infty} \frac{(-1)^n 3^n}{3^{n+1}}$ is the result which simplifies to $\sum_{n=0}^{\infty} \frac{(-1)^n}{3}$ and that equals $1 - \frac{1}{3} + \frac{1}{3} - \frac{1}{3} + \dots$ which is the alternating harmonic series and it converges and so does the series when $x = 3$.

- When you substitute $x = -3$ into the series $\sum_{n=0}^{\infty} \frac{(-1)^n}{3^{n+1}}$,
 $\sum_{n=0}^{\infty} \frac{(-1)^n (-3)^n}{3^{n+1}}$ is the result which simplifies to
 $\sum_{n=0}^{\infty} \frac{(-1)^n * (-1)^n}{3^{n+1}} = \sum_{n=0}^{\infty} \frac{1}{3^{n+1}}$ and that equals $1 + \frac{1}{3} + \frac{1}{9} + \dots$ which is the harmonic series and it diverges and so does the series when $x = -3$.

- Therefore, the interval of convergence is $(-3, 3]$ or $-3 < x \leq 3$.
- Please do NOT forget to check the endpoints. It is a

Power Series in $x - a$

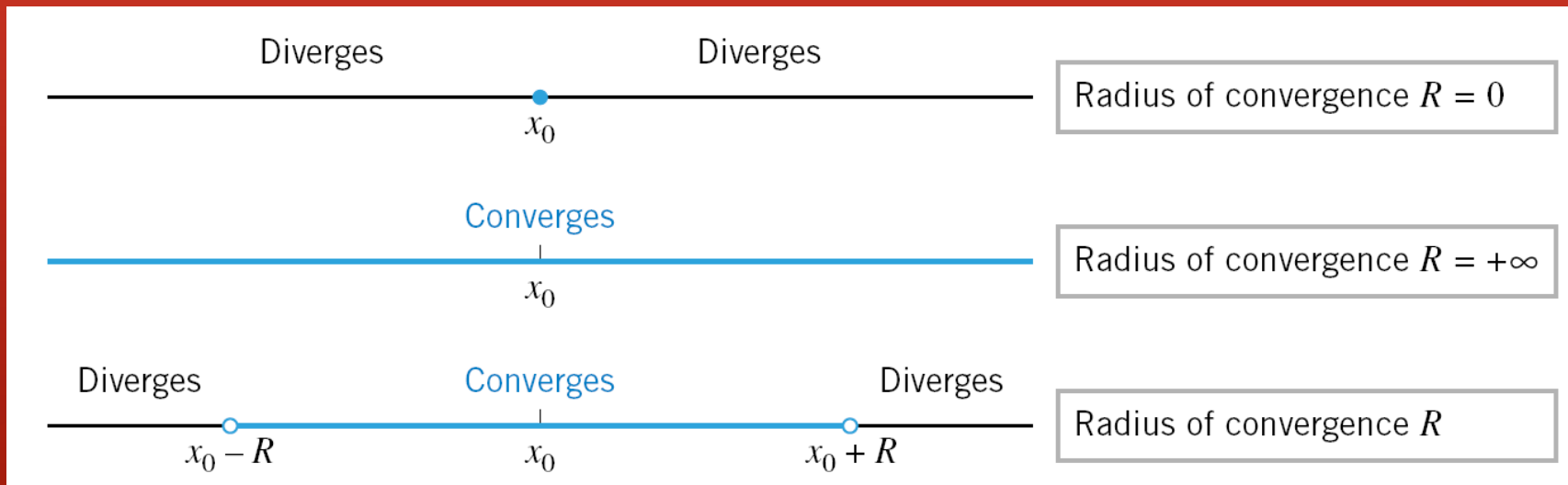
- From the Maclaurin series we can write a "power series in $x - a$ " in Sigma notation:

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k$$

9.8.3 THEOREM For a power series $\sum c_k(x - x_0)^k$, exactly one of the following statements is true:

- (a) The series converges only for $x = x_0$.
- (b) The series converges absolutely (and hence converges) for all real values of x .
- (c) The series converges absolutely (and hence converges) for all x in some finite open interval $(x_0 - R, x_0 + R)$ and diverges if $x < x_0 - R$ or $x > x_0 + R$. At either of the values $x = x_0 - R$ or $x = x_0 + R$, the series may converge absolutely, converge conditionally, or diverge, depending on the particular series.

Visual Demonstration of Theorem 9.8.3



- These results are similar to those on slide #10 for Maclaurin series, but those are centered about 0 instead of σ

Interval of Convergence example for a Power Series in $x - 5$


- Find the interval of convergence and radius of convergence

of the series $\sum_{n=1}^{\infty} \frac{(x-5)^n}{2^n}$.

- Solution: apply the ratio test for absolute convergence.

- This gives
$$= \lim_{n \rightarrow +\infty} \left| \frac{(x-5)^{n+1}}{(x-5)^n} \right| = \lim_{n \rightarrow +\infty} \left| \frac{(x-5)^{n+1}}{(x-5)^n} * \frac{2^n}{2^{n+1}} \right|$$

$$= \lim_{n \rightarrow +\infty} \left[|x-5| \left(\frac{1}{1+\frac{1}{n}} \right)^2 \right] = |x-5| \lim_{n \rightarrow +\infty} \left(\frac{1}{1+\frac{1}{n}} \right)^2$$



$$= |x-5| < 1$$

$$-1 < x - 5 < 1$$

$$\underline{\quad +5 \quad +5 \quad +5 \quad}$$

$4 < x < 6$ Therefore, the radius of convergence is 1 since 4 and 6 are both 1 from 5 and we must test the endpoints to determine the interval of convergence.

Test Endpoints from example #4

- The only thing left to find out is whether the series converges or diverges at $x = 4$ and $x = 6$, so we must test those endpoints:

- When you substitute $x = 4$ into the series $\sum_{n=1}^{\infty} \frac{(-5)^n}{2^n}$, $\sum_{n=1}^{\infty} \frac{(-1)^n}{2^n}$ is the result which converges **absolutely** since it is a p-series with $p=2$ and $2>1$ so the series converges when $x = 4$.

- When you substitute $x = 6$ into the series $\sum_{n=1}^{\infty} \frac{(-5)^n}{2^n}$, $\sum_{n=1}^{\infty} \frac{(1)^n}{2^n}$ is the result which converges since it is a p-series with $p=2$ and $2>1$ so the series converges when $x = 6$.

- Therefore, the interval of convergence is $[4,6]$ or $4 \leq x \leq 6$.
- Please do NOT forget to check the endpoints. It is a very common mistake on the AP exam.

Other

- You may read about functions defined by power series leading to Bessel functions in honor of the German mathematician and astronomer Friedrich Wilhelm Bessel (1784-1846) if you are interested, but they are not on the AP or IB exam.

View from our hotel in Ixtapa, Mexico

