

EXAMPLE : $\sum_{n=1}^{\infty} n^{1000}$

THE SERIES OBVIOUSLY DIVERGES, BUT

$$\lim_{n \rightarrow \infty} \left| \frac{(n+1)^{1000}}{n^{1000}} \right| = \lim_{n \rightarrow \infty} \left| \frac{n+1}{n} \right|^{1000} = \left(\lim_{n \rightarrow \infty} \left| \frac{n+1}{n} \right| \right)^{1000}$$

$= 1^{1000} = 1$ SO THE RATIO TEST IS USELESS IN THIS CASE!

EXAMPLE : $\sum_{n=1}^{\infty} \frac{1}{n^{10^{10^{10}}}}$

SAME THING! $\lim_{n \rightarrow \infty} \left| \frac{\left(\frac{1}{n+1}\right)^{10^{10^{10}}}}{\left(\frac{1}{n}\right)^{10^{10^{10}}}} \right| = \left(\lim_{n \rightarrow \infty} \left| \frac{\frac{1}{n+1}}{\frac{1}{n}} \right| \right)^{10^{10^{10}}}$

$= 1$ THE RATIO TEST IS UTTERLY USELESS ON ANYTHING NON-EXPONENTIAL.

POWER SERIES

LET x BE A NUMBER. WE KNOW THAT IF $|x| < 1$ THEN

$$\sum_{m=0}^{\infty} x^m = \frac{1}{1-x} \quad (\text{GEOMETRIC RATIO } x \text{ STARTING } 1)$$

THIS IS TRUE FOR ALL $-1 < x < 1$, SO WE CAN THINK OF THIS AS AN EQUALITY OF FUNCTIONS!

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

BUT WHY SHOULD THIS BE USEFUL?

IDEA: MAYBE WE CAN APPLY OPERATIONS BY DOING THEM ON EACH TERM? SO THAT

$$\frac{d}{dx} \frac{1}{1-x} = \frac{d}{dx} 1 + \frac{d}{dx} x + \frac{d}{dx} x^2 + \dots = \sum_{m=0}^{\infty} (m+1) x^m$$

" "

1 2x

AND

$$(-\log(1-x))' = \int \frac{1}{1-x} dx = C + \int 1 dx + \int x dx + \dots = C + \sum_{m=1}^{\infty} \frac{x^m}{m} !$$

WAIT, IF WE PLUG IN $C=0$, $x=-1$

$$-\log(2) = 0 + \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \quad \text{SO} \quad \log(2) = \sum_{m=1}^{\infty} \frac{(-1)^{m-1}}{m}$$

SO ALTHOUGH WE HAVEN'T ACTUALLY STATED ANY THM YET, WE CAN SEE HOW POWER SERIES, I.E. SERIES IN THE FORM

$$\sum_{m=0}^{\infty} A_m (x-c)^m = A_0 + A_1(x-c) + A_2(x-c)^2 + \dots$$

CAN BE USEFUL (ASSUMING THE PROPERTIES WE JUST GUESSED WORK!). WE'LL BEGIN BY STUDYING THEM AS JUST SERIES DEPENDING ON x , THEN WE'LL SEE THEM AS FUNCTIONS, AND FINALLY GIVEN A FUNCTION WE'LL BE ABLE TO PRODUCE POWER SERIES EQUAL TO IT (AROUND SOME POINT).

DEF:

A SERIES IN THE FORM

$$A_0 + A_1(x-c) + A_2(x-c)^2 + A_3(x-c)^3 = \sum_{m=0}^{\infty} A_m (x-c)^m$$

IS CALLED A POWER SERIES WITH CENTER c .

FIRST, SOME BASIC ARITHMETIC PROPERTIES.

THM: WE HAVE

$$\sum_{m=0}^{\infty} A_m (x-c)^m + \sum_{m=0}^{\infty} B_m (x-c)^m = \sum_{m=0}^{\infty} (A_m + B_m) (x-c)^m$$

$$d \cdot \sum_{m=0}^{\infty} A_m (x-c)^m = \sum_{m=0}^{\infty} d \cdot A_m (x-c)^m \text{ FOR ALL } d$$

$$(x-c)^M \sum_{m=0}^{\infty} A_m (x-c)^m =$$

$$A_0 (x-c)^M + A_1 (x-c)^{M+1} + A_2 (x-c)^{M+2} + \dots$$

$$= \sum_{m=M}^{\infty} A_{m-m} (x-c)^m = \sum_{m=0}^{\infty} \tilde{A}_m (x-c)^m$$

$$\text{WHERE } \tilde{A}_m = \begin{cases} 0 & \text{IF } m < M \\ A_{m-M} & \text{IF } m \geq M \end{cases}$$

WE ALWAYS WANT TO REINDEX SO THAT THE M-TH COEFFICIENT MULTIPLIES $(x-c)^m$.

ALSO NOTE THAT WE ARE ALWAYS COMBINING POWER SERIES WITH THE SAME CENTER c .

EXAMPLE: $(x^4 - 1) \cdot \sum_{m=0}^{\infty} \frac{x^m}{m!} = x^4 \sum_{m=0}^{\infty} \frac{x^m}{m!} + \sum_{m=0}^{\infty} \frac{x^m}{m!}$

$$= 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + x^4 \left(1 + \frac{1}{24}\right) + x^5 \left(1 + \frac{1}{120}\right) + x^6 \left(\frac{1}{2} + \frac{1}{720}\right) + \dots$$

$$= \sum_{m=0}^{\infty} A_m x^m \quad A_m = \begin{cases} \frac{1}{m!} & \text{IF } m < 4 \\ \frac{1}{m!} + \frac{1}{m-4!} & \text{IF } m \geq 4 \end{cases}$$

WE WANT TO STUDY CONVERGENCE OF $\sum A_m(x-c)^m$.
NOTE FIRST THAT THE SERIES WILL ALWAYS

CONVERGE IN AT LEAST ONE POINT, AS WHEN

$$x=c \quad \sum_{m=0}^{\infty} A_m(c-c)^m = A_0 + 0 + 0 + \dots + 0 = A_0$$

NOTE: THE NOTATION $A_0(x-c)^0$ IS INTENDED TO ALWAYS MEAN $A_0 \cdot 1$, WHETHER THE VALUE OF x . IT'S MEANT TO SHORTEN OUR

EXPRESSIONS. A MORE PRECISE NOTATION WOULD BE:

$$A_0 + \sum_{m=1}^{\infty} A_m(x-c)^m$$

OUR TOOL OF CHOICE FOR FINDING OUT WHERE $\sum_{m=0}^{\infty} A_m(x-c)^m$ WILL BE THE RATIO

TEST. ASSUME $A_m \neq 0$ FOR ALL LARGE ENOUGH m .

$$\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}(x-c)^{m+1}}{A_m(x-c)^m} \right| = \lim_{m \rightarrow \infty} |x-c| \left| \frac{A_{m+1}}{A_m} \right| =$$

$$|x-c| \lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| \quad \text{SO IF}$$

$$\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = L \quad \text{EXISTS BY THE RATIO}$$

TEST THE SERIES WILL CONVERGE

ABSOLUTELY FOR $|x-c|L < 1$, THAT IS,

$|x-c| < \frac{1}{L}$. IT WILL DIVERGE IF

$|x-c|L > 1$, THAT IS $|x-c| > \frac{1}{L}$.

WE JUST PROVED:

THM-DEF: IF $\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = L$ EXISTS AND

IS NOT 0,

WE DEFINE

$R = \frac{1}{L}$ TO BE THE

RADIUS OF CONVERGENCE OF $\sum_{n=0}^{\infty} A_n (x-c)^n$.

THE SERIES $\sum_{n=0}^{\infty} A_n (x-c)^n$

• CONVERGES ABSOLUTELY IF $|x-c| < R$

I.E. $c-R < x < c+R$

• DIVERGES IF $|x-c| > R$, I.E.

$c-R > x$ OR $x > c+R$

IF $\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = 0$ THEN $\sum_{n=0}^{\infty} A_n (x-c)^n$

CONVERGES ABSOLUTELY FOR ALL x ! ($R = \infty$)

NOTE: WE STILL NEED TO CHECK THE
ENDPOINTS $x=c-R, x=c+R$ BY HAND.

EXAMPLE: WE HAVE SEEN THAT

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

CONVERGES ABS. FOR $-3 < x < -1$, CONDIT.
FOR $x = -1$ AND DIVERGES FOR $x \leq -3$
OR $x > -1$.

WE CAN THINK OF IT AS A POWER
SERIES WITH $A_0 = 0$, $A_m = \frac{(-1)^m}{\sqrt{m}}$ FOR $m \geq 1$

THEN
$$\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = \lim_{m \rightarrow \infty} \frac{\sqrt{m}}{\sqrt{m+1}} = 1$$

SO $R = \frac{1}{1} = 1$, WHICH CONFIRMS WHAT
WE ALREADY FOUND OUT ($c = -2$).

EXAMPLE: WE HAVE SEEN THAT $\sum_{m=0}^{\infty} \frac{a^m}{m!}$

CONVERGES FOR ALL a . WE CAN SEE

IT AS THE POWER SERIES $\sum_{m=0}^{\infty} \frac{x^m}{m!}$;

THEN
$$\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = \lim_{m \rightarrow \infty} \frac{m!}{(m+1)!} = \lim_{m \rightarrow \infty} \frac{1}{m} = 0$$

THIS TELLS US THAT $\sum_{m=0}^{\infty} \frac{x^m}{m!}$ CONVERGES

EVERYWHERE.

SOMETIMES THE TEST MIGHT FAIL, I.E.

$\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right|$ DOES NOT EXIST. WE MAY

STILL GET SOME INFORMATION, THOUGH

EXAMPLE: $\sum_{m=0}^{\infty} m! x^m$

WE HAVE $\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = \lim_{m \rightarrow \infty} \frac{(m+1)!}{m!} = \lim_{m \rightarrow \infty} m = \infty$

SO THE THM TELLS US NOTHING. BUT IF WE APPLY THE DIVERGENCE TEST WE SEE

THAT $\lim_{m \rightarrow \infty} m! x^m = \infty$ FOR ALL $x \neq 0$,

SO THE SERIES ONLY CONVERGES AT THE CENTER $c=0$.

IN FACT, THIS ALWAYS HAPPENS:

THM: IF $\lim_{m \rightarrow \infty} \left| \frac{A_{m+1}}{A_m} \right| = \infty$, THE SERIES

$\sum_{m=0}^{\infty} A_m (x-c)^m$ HAS RADIUS OF CONVERGENCE

0, THAT IS IT ONLY CONVERGES AT $x=c$.

RMK: IT CAN BE SHOWN THAT THE RADIUS OF CONVERGENCE EXISTS FOR ANY POWER SERIES, EVEN IF THE RATIO TEST FAILS

EXAMPLE : $\sum_{m=0}^{\infty} (\pi_{m+1})(x-c)^m$ $\pi_m = m$ -th DIGIT OF π

THE LIMIT $\lim_{m \rightarrow \infty} \left| \frac{\pi_{m+1}}{\pi_{m+1}} \right|$ DOES NOT EXIST

(BECAUSE π IS IRRATIONAL, \therefore DON'T WORRY ABOUT EXACTLY WHY)

BUT $\pi_{m+1} \leq 10$ FOR ALL m SO

$\sum_{m=0}^{\infty} (\pi_{m+1})(x-c)^m$ CONVERGES ABSOLUTELY

BY COMPARISON WITH $\sum_{m=0}^{\infty} 10(x-c)^m$ FOR

$$|x-c| < 1$$

AND $\pi_{m+1} \geq 1$ FOR ALL m SO

$\sum_{m=0}^{\infty} (\pi_{m+1})(x-c)^m$ DIVERGES BY COMPARISON

WITH $\sum_{m=0}^{\infty} (x-c)^m$ FOR $|x-c| > 1$

THM: LET $\sum_{m=0}^{\infty} A_m(x-c)^m$ BE A POWER

SERIES. ONE OF THE FOLLOWING MUST HOLD, EITHER:

i) THERE IS $R > 0$ S.T. $\sum_{m=0}^{\infty} A_m(x-c)^m$ CONVERGES

FOR $|x-c| < R$ AND DIVERGES FOR $|x-c| > R$.

ii) $\sum_{m=0}^{\infty} A_m(x-c)^m$ CONVERGES FOR ALL x
($R = \infty$).

iii) $\sum_{m=0}^{\infty} A_m(x-c)^m$ CONVERGES FOR $x=c$ AND
DIVERGES FOR ANY $x \neq c$ ($R=0$).

EXAMPLE:

Q: WE KNOW THAT A POWER SERIES
CENTERED AT $c=10$ CONVERGES AT
 $x=7$ BUT DIVERGES AT $x=15$, WHAT
CAN WE CONCLUDE?

A: $R \geq |10-7| = 3$ AND $R \leq |10-15| = 5$

Q: WHAT IF WE ALSO KNEW THAT IT
CONVERGES AT $x=5$?

$R \geq |10-5| = 5$ AND $R \leq |10-15| = 5$ SO

$R = 5$.