Math 121: Homework 8 solutions

- 1. (a) For $\sum_{n=0}^{\infty} \frac{1+5^n}{n!} x^n$ we have $R = \lim \frac{1+5^n}{n!} \cdot \frac{(n+1)!}{1+5^{n+1}} = \infty$. The radius of convergence is infinite, the center of convergence is 0. The interval of convergence is the whole real line $(-\infty, \infty)$.
 - (b) We have $\sum_{n=1}^{\infty} \frac{(4x-1)^n}{n^n} = \sum_{n=1}^{\infty} (\frac{4}{n})^n (x-1/4)^n$. The center of convergence is x=1/4. The radius of convergence is

$$R = \lim \frac{4^n}{n^n} \frac{(n+1)^{n+1}}{4^{n+1}} = \infty.$$

Hence, the interval of convergence is $(-\infty, \infty)$.

2. (a) Let x + 2 = t, so x = t - 2. Then

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

(-4 < x < 0).

(b) We have

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

$$(-1/\sqrt{2} < x < 1/\sqrt{2}).$$

(c) Let t = x + 1. Then x = t - 1, and

$$e^{2x+3} = e^{2t+1} = ee^{2t}$$

$$= e \sum_{n=0}^{\infty} \frac{2^n t^n}{n!} \quad (for all t)$$

$$= \sum_{n=0}^{\infty} \frac{e^{2n} (x+1)^n}{n!} \quad (for all x)$$

(d) Let $t = x - \pi/4$, so $x = t + \pi/4$. Then

$$f(x) = \sin x - \cos x$$

$$= \sin(t + \pi/4) - \cos(t + \pi/4)$$

$$= \frac{1}{\sqrt{2}} [(\sin t + \cos t) - (\cos t - \sin t)]$$

$$= \sqrt{2} \sin t = \sqrt{2} \sum_{n=0}^{\infty} (-1)^n \frac{t^{2n+1}}{(2n+1)!}$$

$$= \sqrt{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (x - \pi/4)^{2n+1}.$$

For all x.

$$\ln(e + x^{2}) = \ln e + \ln(1 + \frac{x^{2}}{e})$$
$$= \ln e + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n}}{ne^{2}},$$

$$-\sqrt{e} < x \le \sqrt{e}.$$
 (f)

$$\arccos x = \frac{\pi}{2} - \arcsin x = \frac{\pi}{2} - (x + \frac{1}{2}\frac{x^3}{3} + \frac{1}{2}\frac{3}{4}\frac{x^5}{5} + \dots)$$

$$-1 < x < 1.$$

(a) 3.

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

for -1 < x < 1. Putting $x = 1/\pi$, we get

$$\sum_{n=0}^{\infty} \frac{(n+1)^2}{\pi^n} = \sum_{k=1}^{\infty} \frac{k^2}{\pi^{k-1}} = \frac{1+1/\pi}{(1-1/\pi)^3} = \frac{\pi^2(\pi+1)}{(\pi-1)^3}.$$

(b)

$$\sum_{n=1}^{\infty} nx^{n-1} = \frac{1}{(1-x)^2}, \quad -1 < x < 1.$$

Differentiate with respect to x and then replace n by n + 1:

$$\sum_{n=2}^{\infty} n(n-1)x^{n-2} = \frac{2}{(1-x)^3}, \quad -1 < x < 1.$$

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

Now let x = -1/2:

$$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{n(n+1)}{2^{n-1}} = \frac{16}{27}.$$

Finally, multiply by -1/2:

$$\sum_{n=1}^{\infty} (-1)^n \frac{n(n+1)}{2^n} = -\frac{8}{27}.$$

(c) Since

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

for $-1 < x \le 1$, therefore

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n2^n} = \ln(1+1/2) = \ln(3/2).$$

(d)
$$\sum = 2\left[\frac{x^3}{2} - \frac{1}{3!}(\frac{x^3}{2})^3 + \dots\right] = 2\sin(\frac{x^3}{2})$$

for all x.

(e) $\sum = \frac{1}{x} \sinh x = \frac{e^x - e^{-x}}{2x},$

if $x \neq 0$. The sum is 1 if x = 0.

(f) $\sum = 2\left[\frac{1}{2} + \frac{1}{2!}(1/2)^2 + \frac{1}{3!}(1/2)^3 + \ldots\right] = 2(e^{1/2} - 1).$

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

The series is the Maclaurin series for $\cos x$ with x^2 replaced by x. For x > 0 the series therefore represents $\cos \sqrt{x}$. For x < 0, the series is $\sum_{n=0}^{\infty} \frac{|x|^n}{(2n)!}$, which is the Maclaurin series for $\cosh \sqrt{|x|}$.

4. The Fundamental Theorem of Calculus written in the form

$$f(x) = f(c) + \int_{c}^{x} f'(t)dt = P_0(x) + E_0(x)$$

is the case n=0 of the above formula. We now apply integration by parts to the integral, setting

$$U = f'(t),$$

$$dV = dt$$

$$dU = f''(t)dt$$

$$V = -(x - t).$$

We have

$$f(x) = f(c) - f'(t)(x-t)|_{t=c}^{t=x} + \int_{c}^{x} (x-t)f''(t)dt$$

= $f(c) + f'(c)(x-c) + \int_{c}^{x} (x-t)f''(t)dt$
= $P_1(x) + E_1(x)$.

We have now proved the case n = 1 of the formula. We complete the proof for general n by mathematical induction. Suppose the formula holds for some n = k:

$$f(x) = P_k(x) + E_k(x) = P_k(x) + \frac{1}{k!} \int_c^x (x - t)^k f^{(k+1)}(t) dt.$$

Again we integrate by parts, let

$$U = f^{(k+1)}(t),$$

$$dV = (x-t)^{k}dt,$$

$$dU = f^{(k+2)}(t)dt,$$

$$V = \frac{-1}{k+1}(x-t)^{k+1}.$$

We have

$$f(x) = P_k(x) + \frac{f^{(k+1)}(c)}{(k+1)!}(x-c)^{k+1} + \frac{1}{(k+1)!} \int_c^x (x-t)^{k+1} f^{(k+2)}(t) dt.$$

If $f(x) = \ln(1+x)$, then

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

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

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

$$f^{(4)}(x) = \frac{-3!}{(1+x)^4}, \dots$$

$$f^{(n)}(x) = \frac{(-1)^{n-1}(n-1)!}{(1+x)^n},$$

and

$$f(0) = 0$$

$$f'(0) = 1$$

$$f''(0) = -1$$

$$f'''(0) = 2$$

$$f^{(4)}(0) = -3!$$

$$f^{(n)}(0) = (-1)^{n-1}(n-1)!$$

Therefore, the Taylor Formula is

$$f(x) = x + \frac{-1}{2!}x^2 + \frac{2}{3!}x^3 + \frac{-3!}{4!}x^4 + \dots + \frac{(-1)^{n-1}(n-1)!}{n!}x^n + E_n(x),$$

where

$$E_n(x) = \frac{1}{n!} \int_0^x (x-t)^n f^{(n+1)}(t) dt$$

$$= \frac{1}{n!} \int_0^x (x-t)^n \frac{(-1)^n n!}{(1+t)^{n+1}} dt$$

$$= (-1)^n \int_0^x \frac{(x-t)^n}{(1+t)^{n+1}} dt.$$

If $0 \le t \le x \le 1$, then $1 + t \ge 1$ and

$$|E_n(x)| \le \int_0^x (x-t)^n dt = \frac{x^{n+1}}{n+1} \le \frac{1}{n+1} \to 0$$

as $n \to \infty$.

If $-1 < x \le t \le 0$, then

$$\left|\frac{x-t}{1+t}\right| = \frac{t-x}{1+t} \le |x|,$$

because $\frac{t-x}{1+t}$ increases from 0 to -x = |x| as t increases from x to 0. Thus,

$$|E_n(x)| < \frac{1}{1+x} \int_0^{|x|} |x|^n dt = \frac{|x|^{n+1}}{1+x} \to 0$$

as $n \to \infty$ since |x| < 1. Therefore,

$$f(x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n},$$

for $-1 < x \le 1$.

5.

$$K(x) = \int_{1}^{1+x} \frac{\ln t}{t-1} dt, \quad u = t-1$$

$$= \int_{0}^{x} \frac{\ln(1+u)}{u} du$$

$$= \int_{0}^{x} [1 - \frac{u}{2} + \frac{u^{2}}{3} - \frac{u^{3}}{4} + \dots] du$$

$$= x - \frac{x^{2}}{2^{2}} + \frac{x^{3}}{3^{2}} - \frac{x^{4}}{4^{2}} + \dots$$

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

$$M(x) = \int_0^x \frac{\tan^{-1}(t^2)}{t^2} dt$$

$$= \int_0^x \left[1 - \frac{t^4}{3} + \frac{t^8}{5} - \frac{t^{12}}{7} + \dots\right] dt$$

$$= x - \frac{x^5}{3 \times 5} + \frac{x^9}{5 \times 9} - \frac{x^{13}}{7 \times 13} + \dots$$

$$= \sum_{n=0}^\infty (-1)^n \frac{x^{4n+1}}{(2n+1)(4n+1)}, \quad -1 \le x \le 1.$$

6. (a)

$$\lim_{x \to 0} \frac{(e^x - 1 - x)^2}{x^2 - \ln(1 + x^2)} = \lim_{x \to 0} \frac{\left(\frac{x^2}{2!} + \frac{x^3}{3!} + ..\right)^2}{\frac{x^4}{2} - \frac{x^6}{3} + ..}$$

$$= \lim_{x \to 0} \frac{\frac{x^4}{4} (1 + x/3 + x^2/12 + ..)^2}{x^4/2 - x^6/3 + x^8/4 - ..}$$

$$= \frac{\frac{1}{4}}{\frac{1}{2}}$$

$$= \frac{1}{2}$$

(b)

$$\lim = \lim_{x \to 0} \frac{\sin x - 1/3! \sin^3 x + 1/5! \sin^5 x - ..}{x[1 - 1/2! \sin^2 x + 1/4! \sin^4 x - .. - 1]}$$

$$= \lim_{x \to 0} \frac{-\frac{2}{3!}x^3 + higher degree terms}{-\frac{1}{2!}x^3 + higher degree terms}$$

$$= \frac{2}{3}.$$

(c)

$$S(x) = \int_0^x \sin(t^2)dt$$

$$= \int_0^x (t^2 - t^6/3! + ...)dt$$

$$= \frac{x^3}{3} - \frac{x^7}{7 \cdot 3!} + ...$$

$$\lim_{x \to 0} \frac{x^3 - 3S(x)}{x^7} = \frac{x^3 - x^3 + \frac{x^7}{14} - ...}{x^7} = \frac{1}{14}.$$

(d)

$$\lim = \lim \frac{(x - x + \frac{x^3}{3} - ..)(2x + \frac{4x^2}{2!} + ...)}{2x^2 - 1 + 1 - \frac{4x^2}{2!} + ..}$$

$$= \lim \frac{x^4(2/3 + ...)}{x^4(2/3 + ...)}$$

$$= 1$$

7. If $f(x) = \ln(\sin x)$, then calculation of successive derivatives leads to

$$f^{(5)}(x) = 24\csc^4 x \cot x - 8\csc^2 x \cot x.$$

Observe that $1.5 < \pi/2 \approx 1.5708$, that $\csc x \ge 1$ and $\cot x \ge 0$, and that both functions are decreasing on that interval. Thus

$$|f^{(5)}(x)| \le 24 \csc^4(1.5) \cot(1.5) \le 2$$

for $1.5 \le x \le \pi/2$. Therefore, the error in the approximation

$$\ln(\sin 1.5) \approx P_4(x)$$
,

where P_4 is the 4th degree Taylor polynomial for f(x) about $x = \pi/2$, satisfies

$$|error| \le \frac{2}{5!} |1.5 - \pi/2|^5 \le 3 \times 10^{-8}.$$

$$\int_0^{1/2} e^{-x^4} dx = \int_0^{1/2} \sum_{n=0}^{\infty} \frac{(-x^4)^n}{n!} dx$$
$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{4n+1} (4n+1) n!}.$$

The series satisfies the conditions of the alternating series test, so if we truncate after the term for n = k - 1, then the error will satisfy

$$|error| \le \frac{1}{2^{4k+1}(4k+1)k!}.$$

This is less than 0.000005 if $2^{4k+1}(4k+1)k! > 200000$, which happens if $k \ge 3$. Thus, rounded to five decimal places,

$$\int_0^{1/2} e^{-x^4} dx \approx \frac{1}{2 \cdot 1 \cdot 1} - \frac{1}{32 \cdot 5 \cdot 1} + \frac{1}{512 \cdot 9 \cdot 2} \approx 0.49386.$$

8. *f* is even, so its Fourier sine coefficients are all zero. Its cosine coefficients are

$$\frac{a_0}{2} = \frac{1}{2} \cdot \frac{2}{3} \int_0^3 f(t)dt = \frac{2}{3}.$$

$$a_n = \frac{2}{3} \int_0^3 f(t)\cos\frac{2n\pi t}{3}dt = \frac{3}{2n^2\pi^2} \left[\cos(\frac{2n\pi}{3}) - 1 - \cos(2n\pi) + \cos(\frac{4n\pi}{3})\right].$$

The latter expression was obtained using Maple to evaluate the integral. If n = 3k, where k is an integer, then $a_n = 0$. For other integers n we have $a_n = -9/(2\pi^2n^2)$. Thus the Fourier series of f is

$$\frac{2}{3} - \frac{9}{2\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \cos(\frac{2n\pi t}{3}) + \frac{1}{2\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \cos(2n\pi t).$$

9. If *f* is even and has period *T*, then

$$b_n = \frac{2}{T} \int_{-T/2}^{T/2} f(t) \sin \frac{2n\pi t}{T} dt$$

= $\frac{2}{T} \left[\int_{0}^{T/2} f(t) \sin \frac{2n\pi t}{T} dt + \int_{0}^{T/2} f(t) \sin \frac{2n\pi t}{T} dt \right].$

In the first integral in the line above replace t with -t. Since f(-t) = f(t) and sine is odd, we get

$$b_n = \frac{2}{T} \left[\int_{T/2}^0 f(t) (-\sin\frac{2n\pi t}{T}) (-dt) + \int_0^{T/2} f(t) \sin\frac{2n\pi t}{T} dt \right]$$

$$= \frac{2}{T} \left[-\int_0^{T/2} f(t) \sin\frac{2n\pi t}{T} dt + \int_0^{T/2} f(t) \sin\frac{2n\pi t}{T} dt \right]$$

$$= 0.$$

Similarity, we have

$$a_n = \frac{4}{T} \int_0^{T/2} f(t) \cos \frac{2n\pi t}{T} dt.$$

The corresponding result for an odd function f states that $a_n = 0$ and

$$b_n = \frac{4}{T} \int_0^{T/2} f(t) \sin \frac{2n\pi t}{T} dt,$$

and is proved similarly.

10.

$$C_n^0 = \frac{n!}{0!n!} = 1,$$

 $C_n^n = \frac{n!}{n!0!} = 1.$

If $0 \le k \le n$, then

$$C_0^{k-1} + C_n^k = \frac{n!}{(k-1)!(n-k+1)!} + \frac{n!}{k!(n-k)!}$$

$$= \frac{n!}{k!(n-k+1)!}(k+(n-k+1))$$

$$= \frac{(n+1)!}{k!(n+1-k)!} = C_{n+1}^k.$$