16 November 2015
Analysis I
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Day 20 — Summary — Power Series

118. For any power series $\sum a_n x^n$, there is a radius of convergence R (which may be zero, finite, or infinite), such that the series converges absolutely for all $|x| < R$ and does not converge absolutely for any $|x| > R$.

119. The radius of convergence of $\sum a_n x^n$ is $1/\limsup_{n\to\infty} |a_n|^{1/n}$.

120. Let $f(x) = \sum a_n x^n$ be a power series with radius of convergence $R > 0$. Then, for all $|x| < R$, $f'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$ and this sum converges absolutely for all $|x| < R$.

121. Let $\{f_n\}$ be a sequence of functions in $C^1([a,b])$ and assume that $f_n' \to g$ uniformly, and that $f_n(x_0)$ converges for some x_0. Then, there exists a function f such that $f_n \to f$ uniformly, and f is differentiable, and $f' = g$.

122. Let $f(x) = \sum a_n x^n$ be a power series with radius of convergence $R > 0$. Then, an antiderivative of $f(x)$ in $-R < x < R$ is given by $\sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1}$ and this sum converges absolutely for all $|x| < R$.

Warmup:

We know $\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$ for $|x|<1$

Does it converge uniformly on $|x|<1$

Does it converge uniformly on $|x|<1-\varepsilon$ for $\varepsilon>0$

1.18)

Pf: Suppose $\sum |a_n||x|^n$ does not converge absolutely $\forall$ X.

Let $R = \underset{sup}{\cancel{\text{inf}}} \{ r \mid \sum |a_n| r^n \text{ converges} \}$

For any $r > R$, diverges by comparison

For any $r < R$, converges by comparison

Example w/ $R = \infty$ $\quad \sum_{n=0}^{\infty} 0 \cdot x^n$

$\sum_{n=0}^{\infty} \frac{x^n}{n!} = \cancel{\ell}\, e^x \qquad \forall x \quad \frac{x^{n+1}}{n+1!} \Big/ \frac{x^n}{n!} = \frac{x}{n} \to 0$ as $n \to \infty$

Example w/ $R = 0$ $\quad \sum_{n=0}^{\infty} n!\, x^n$ diverges $\forall$ $|x| > 0$

Example w/ $R = 1$ $\quad \sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$

diverges at $x = -R$, $x = R$

converges $\forall$ $|x| < 1$

diverges $\forall$ $|x| > 1$

does not converge at $x = -1$

diverges at $x = 1$

Example w/ finite R $\quad \sum_{n=1}^{\infty} \frac{x^n}{n^2}$

converges at $x = -R$

~~diverges~~ converges at $x = R$

converges $\forall$ $|x| \leq 1$

diverges $\forall$ $|x| > 1$

Example w/ finite R $\quad \sum_{n=1}^{\infty} \frac{x^n}{n}$

converges at $x = -R$

diverges at $x = R$

converges $\forall$ $|x| < 1$

diverges $\forall$ $|x| > 1$

converges for $x = -1$

diverges for $x = 1$

Let R be rad. of conv of $\sum_{n=0}^{\infty} a_n x^n$

119) $$\frac{1}{R} = \limsup_{n\to\infty} |a_n|^{1/n}$$

If $\lim |a_n|^{1/n}$ exists then $R = \frac{1}{\lim |a_n|^{1/n}}$

~~Pf idea:~~ ~~For~~ $\cancel{r > \limsup_{n\to\infty} |a_n|^{1/n}}$

~~For~~ $\cancel{r < R \quad |a_n| r^n \leq}$

Qualitatively: If coef grow faster than geometrically, $R=0$

If coef grow slower than geometric, $R=\infty$

Radius of conv is given by geometric growth rate.

Example: $\sum_{n=0}^{\infty} n!\, x^n$

$a_n = n!$ $\quad \lim_{n\to\infty} |a_n|^{1/n} = \lim_{n\to\infty} (n!)^{1/n} = \lim_{n\to\infty} e^{\frac{1}{n}\log(n!)}$

Stirlings formula $\log n! = n\log n - n + O(\log n)$

$$\lim (n!)^{1/n} = \lim_{n\to\infty} e^{\frac{1}{n}[n\log n - n + O(\log n)]}$$

$$= \lim e^{\log n - 1 + \frac{O(\log n)}{n}}$$

$$= \lim n\, e^{-1 + \frac{O(\log n)}{n}} \to \infty.$$

Activity 9:

Evaluate $\sum_{n=1}^{\infty} \frac{x^n}{n}$ $\left[= -\log(1-x) \right]$

120 4/4)

If derivs of fn conv unif (and there is a single point that conv) then limit is diffable (and is limit of derivs)

Why must there be a single pt that conv? Can translate up to ∞.

Let $f_n \equiv n$ $\quad f_n' \equiv 0 \quad$ so $f_n \not\to f$ though $f_n' \to 0$

Proof gist:

$$f_n(x) = \int_a^x f_n'(\hat{x})\,d\hat{x} + C_n$$

Becos $f_n(x_0)$ converges, get C_n converges C_∞

$$\lim f_n(x) = \lim_{n\to\infty} \int_a^x f_n'(\hat{x})\,d\hat{x} + C_n$$

b/c uniformly converging functs (on bdd interval) allow interchange of limit & integral

$$\lim_{n\to\infty} f_n(x) = \int_a^x \lim_{n\to\infty} f_n'(\hat{x})\,d\hat{x} + C_\infty$$

$$f(x) = \int_a^x g(\hat{x})\,d\hat{x} + C_\infty$$

So $f' = g$.

Activity:

Can interchange

$$\frac{d}{dx} \sum_{n=1}^{\infty} \frac{\sin nx}{n^3} = \sum_{n=1}^{\infty} \frac{\cos nx}{n^2} \quad ?$$

$$\frac{d}{dx} \sum_{n=1}^{\infty} \frac{\sin nx}{n^2} = \sum_{n=1}^{\infty} \frac{\cos nx}{n} \quad ?$$

$$\frac{d}{dx} \sum_{n=1}^{\infty} \frac{\sin nx}{n} = \sum_{n=1}^{\infty} \cos nx \quad ?$$