

Chapter 11 Power Series

Basic Idea Let $f(x)$ be a complex function, one that can't be expressed with a combination of the operations $+$, $-$, \times , \div , like $f(x) = \cos(x)$, e^x , $\ln(x)$, etc.

Goal $f(x) = \sum_{k=0}^{\infty} c_k x^k = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots$

$$f(x) \approx \sum_{k=0}^n c_k x^k = \underbrace{c_0 + c_1 x + c_2 x^2 + \dots + c_n x^n}_{\text{polynomial}}$$

§ 11.1 Approximating Functions With Polynomials

Two ingredients are needed to carry out this plan.

① Factorials

$$0! = 1$$

$$1! = 1$$

$$2! = 2 \cdot 1 = 2$$

$$3! = 3 \cdot 2 \cdot 1 = 6$$

$$4! = 4 \cdot 3 \cdot 2 \cdot 1 = 24$$

\vdots

Definition

$$n! = n \underbrace{(n-1)(n-2)(n-3)\dots 1}_{(n-1)!}$$

Formulas

$$n! = n(n-1)!$$

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

$$\rightarrow 1 = 1! = 1 \cdot (-1)! = 1 \cdot 0! = 0!$$

② Higher Derivatives

$$f^{(0)}(x) = f(x)$$

$$f^{(1)}(x) = f'(x)$$

$$f^{(2)}(x) = f''(x)$$

\vdots

Goal Attained

Definition Given a function $f(x)$, its Maclaurin series is

$$p(x) = \sum_{k=1}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = \frac{f^{(0)}(0)}{0!} x^0 + \frac{f^{(1)}(0)}{1!} x^1 + \frac{f^{(2)}(0)}{2!} x^2 + \dots$$

$$p(x) = f(0) + f'(0)x + \frac{f''(0)}{2}x^2 + \frac{f'''(0)}{6}x^3 + \dots$$

Thus $p(x)$ is a polynomial of "infinite degree".

We will soon see $f(x) = p(x)$ under certain conditions

For now, notice the derivatives of $f(x)$ and $p(x)$ agree at $x=0$, i.e.,

$$\begin{aligned} p(0) &= f(0) \\ p'(0) &= f'(0) \\ p''(0) &= f''(0) \\ p'''(0) &= f'''(0) \\ &\vdots \end{aligned}$$

$$p(x) = f(0) + f'(0)x + \frac{f''(0)}{2}x^2 + \frac{f'''(0)}{6}x^3 + \dots \quad \left| \quad p(0) = f(0) \right.$$

$$p'(x) = f'(0) + f''(0)x + \frac{f'''(0)}{2}x^2 + \dots \quad \left| \quad p'(0) = f'(0) \right.$$

$$p''(x) = f''(0) + f'''(0)x + \dots \quad \left| \quad p''(0) = f''(0) \right.$$

$$p'''(x) = f'''(0) + \dots \quad \left| \quad p'''(0) = f'''(0) \right.$$

Example Maclaurin Series for $f(x) = e^x$

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

$$p(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \frac{x^5}{5!} + \frac{x^6}{6!} + \frac{x^7}{7!} + \dots$$

$$P_1(x) = 1 + x$$

$$P_2(x) = 1 + x + \frac{x^2}{2}$$

$$P_3(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6}$$

\vdots

