

A. Power Series

Consider the (formal) power series

$$h(x) = \sum_{n=0}^{\infty} a_n (x - x_0)^n, \tag{1}$$

with radius of convergence $R \in [0, \infty]$.

(Here $x_0 \in \mathbb{R}$ is fixed and $\{a_n\}_{n=0}^{\infty}$ is a fixed sequence of real numbers.)

Without any other further information on $\{a_n\}_{n=0}^{\infty}$, answer the following questions.

A.1. The choices for nest 4 boxes are: AC, CC, DIVG, anything. Here,

AC stands for: *is always absolutely convergent*

CC stands for: *is always conditionally convergent*

DIVG stands for: *is always divergent*

anything stands for: *can do anything, i.e., there are examples showing that it can be AC, CC, or DIVG.*

- (1) At the center $x = x_0$, the power series in (1) AC .
- (2) For $x \in \mathbb{R}$ such that $|x - x_0| < R$, the power series in (1) AC .
- (3) For $x \in \mathbb{R}$ such that $|x - x_0| > R$, the power series in (1) DIVG .
- (4) If $R > 0$, then for the endpoints $x = x_0 \pm R$, the power series in (1) anything .

A.2. Now let $R > 0$ and fill-in the 7 boxes.

Consider the function $y = h(x)$ defined by the power series in (1).

- (a) The function $y = h(x)$ is always differentiable on the interval $(x_0 - R, x_0 + R)$ (make this interval as large as it can be, but still keeping the statement true). Also, on this interval

$$h'(x) = \sum_{n=1}^{\infty} \boxed{n a_n (x - x_0)^{n-1}}. \tag{2}$$

What can you say about the radius of convergence of the power series in (2)?

The power series in (2) has the same radius of convergence as the power series in (1). .

- (b) The function $y = h(x)$ always has an antiderivative on the interval $(x_0 - R, x_0 + R)$ (make this interval as large as it can be, but still keeping the statement true). Furthermore, if α and β are in this interval, then

$$\int_{x=\alpha}^{x=\beta} h(x) dx = \sum_{n=0}^{\infty} \boxed{\frac{a_n}{n+1} (x - x_0)^{n+1}} \Bigg|_{x=\alpha}^{x=\beta}.$$

B. Taylor/Maclaurin Polynomials and Series

Let $y = f(x)$ be a function with derivatives of all orders in an interval I containing x_0 .

Let $y = P_N(x)$ be the N^{th} -order Taylor polynomial of $y = f(x)$ about x_0 .

Let $y = R_N(x)$ be the N^{th} -order Taylor remainder of $y = f(x)$ about x_0 .

Let $y = P_{\infty}(x)$ be the Taylor series of $y = f(x)$ about x_0 .

Let c_n be the n^{th} Taylor coefficient of $y = f(x)$ about x_0 .

B.1. The formula for c_n is

$$c_n = \boxed{\frac{f^{(n)}(x_0)}{n!}}$$

B.2. In open form (i.e., with ... and without a \sum -sign)

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

B.3. In closed form (i.e., with a \sum -sign and without ...)

$$P_N(x) = \sum_{n=0}^N \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

B.4. In open form (i.e., with ... and without a \sum -sign)

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

B.5. In closed form (i.e., with a \sum -sign and without ...)

$$P_\infty(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

B.6. We know that $f(x) = P_N(x) + R_N(x)$. Taylor's BIG Theorem tells us that, for each $x \in I$,

$$R_N(x) = \frac{f^{(N+1)}(c)}{(N+1)!} (x - x_0)^{(N+1)} \quad \text{for some } c \text{ between } x \text{ and } x_0.$$

B.7. A Maclaurin series is a Taylor series with the center specifically specified as $x_0 = 0$.

C. Commonly Used Taylor Series

Here, *expansion* refers to the power series expansion that is the Maclaurin series.

C.1. An expansion for $y = e^x$ is $\sum_{n=0}^{\infty} \frac{x^n}{n!}$, which is valid precisely when $x \in (-\infty, \infty)$.

C.2. An expansion for $y = \cos x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$, which is valid precisely when $x \in (-\infty, \infty)$.

C.3. An expansion for $y = \sin x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$, which is valid precisely when $x \in (-\infty, \infty)$.

C.4. An expansion for $y = \frac{1}{1-x}$ is $\sum_{n=0}^{\infty} x^n$, which is valid precisely when $x \in (-1, 1)$.

C.5. An expansion for $y = \ln(1+x)$ is $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$, which is valid precisely when $x \in (-1, 1]$.

C.6. An expansion for $y = \arctan x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$, which is valid precisely when $x \in [-1, 1]$.