

Calculus!

Solutions for slide 6

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Disclaimer: those are *quick-and-dirty* notes written just after the class, so it is very likely that they contain some mistakes/typos...

5. $\sum_{n=1}^{+\infty} \frac{n}{3^n}$

Notice that $\sum_{n=1}^{+\infty} \frac{n}{3^n} = \sum_{n=1}^{+\infty} n \left(\frac{1}{3}\right)^n = S_5\left(\frac{1}{3}\right)$ where $S_5(x) = \sum_{n=1}^{+\infty} nx^n$ has a radius of convergence equal to 1 (check it).

Hence for $x \in (-1, 1)$ we have:

$$S_5(x) = \sum_{n=1}^{+\infty} nx^n = x \sum_{n=1}^{+\infty} nx^{n-1} = x \sum_{n=1}^{+\infty} \frac{d}{dx} (x^n) = x \frac{d}{dx} \left(\sum_{n=1}^{+\infty} x^n \right) = x \frac{d}{dx} \left(\frac{x}{1-x} \right) = \frac{x}{(1-x)^2}$$

Hence $\sum_{n=1}^{+\infty} \frac{n}{3^n} = S_5\left(\frac{1}{3}\right) = \frac{3}{4}$

6. $\sum_{n=1}^{+\infty} \frac{n^2}{3^n}$

For this question, it is interesting to introduce $S_6(x) = \sum_{n=1}^{+\infty} n^2 x^n$ whose radius of convergence is 1 (check it).

Hence for $x \in (-1, 1)$ we have:

$$\begin{aligned} S_6(x) &= \sum_{n=1}^{+\infty} n^2 x^n = x \sum_{n=1}^{+\infty} n \cdot nx^{n-1} = x \sum_{n=1}^{+\infty} n \frac{d}{dx} (x^n) = x \frac{d}{dx} \left(\sum_{n=1}^{+\infty} nx^n \right) = x \frac{d}{dx} S_5(x) \\ &= x \frac{d}{dx} \left(\frac{x}{(1-x)^2} \right) = x \frac{(1-x)^2 + 2x(1-x)}{(1-x)^4} = x \frac{1-x+2x}{(1-x)^3} \\ &= \frac{x(1+x)}{(1-x)^3} \end{aligned}$$

Hence

$$\sum_{n=1}^{+\infty} \frac{n^2}{3^n} = S_6\left(\frac{1}{3}\right) = \frac{3}{2}$$

$$7. S_7(x) = \sum_{n=0}^{+\infty} \frac{x^n}{(n+2)n!}$$

Notice that the radius of convergence of S_7 is $+\infty$ (check it).

Hence, for $x \in \mathbb{R} \setminus \{0\}$: (I am going to divide by x so I'll treat the case $x = 0$ after).

$$\begin{aligned} S_7(x) &= \sum_{n=0}^{+\infty} \frac{x^n}{(n+2)n!} = \frac{1}{x^2} \sum_{n=0}^{+\infty} \frac{1}{n!} \frac{x^{n+2}}{n+2} = \frac{1}{x^2} \sum_{n=0}^{+\infty} \frac{1}{n!} \int_0^x t^{n+1} dt = \frac{1}{x^2} \int_0^x t \sum_{n=0}^{+\infty} \frac{1}{n!} t^n dt \\ &= \frac{1}{x^2} \int_0^x t e^t dt \\ &= \frac{1}{x^2} \left([te^t]_0^x - \int_0^x e^t dt \right) \quad \text{Integration by parts} \\ &= \frac{1}{x^2} (xe^x - e^x + 1) \end{aligned}$$

And $S_7(0) = \frac{1}{2}$ (that's simply the constant term of the series: all the x^n vanishes at $x = 0$ except x^0 which is a notation for 1).

$$\text{Hence } S_7(x) = \begin{cases} \frac{xe^x - e^x + 1}{x^2} & \text{if } x \neq 0 \\ \frac{1}{2} & \text{otherwise} \end{cases}$$

$$8. \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)3^n}$$

Again, notice that $\sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)3^n} = \sum_{n=0}^{+\infty} \frac{(-1)^n}{2n+1} \left(\frac{1}{\sqrt{3}}\right)^{2n}$ so we introduce $S_8(x) = \sum_{n=0}^{+\infty} \frac{(-1)^n}{2n+1} x^{2n}$ whose radius of convergence is 1 (check it).

Hence, for $x \in (-1, 1) \setminus \{0\}$ (I'm going to divide by x so I avoid the case $x = 0$ which is not useful to answer this question).

$$\begin{aligned} S_8(x) &= \sum_{n=0}^{+\infty} \frac{(-1)^n}{2n+1} x^{2n} = \frac{1}{x} \sum_{n=0}^{+\infty} \frac{(-1)^n}{2n+1} x^{2n+1} = \frac{1}{x} \sum_{n=0}^{+\infty} (-1)^n \int_0^x t^{2n} dt \\ &= \frac{1}{x} \int_0^x \sum_{n=0}^{+\infty} (-1)^n t^{2n} dt = \frac{1}{x} \int_0^x \sum_{n=0}^{+\infty} (-t^2)^n dt = \frac{1}{x} \int_0^x \frac{1}{1+t^2} dt = \frac{\arctan x}{x} \end{aligned}$$

$$\text{And } \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)3^n} = S_8\left(\frac{1}{\sqrt{3}}\right) = \sqrt{3} \arctan\left(\frac{1}{\sqrt{3}}\right) = \sqrt{3} \frac{\pi}{6} = \frac{\pi}{2\sqrt{3}}$$

$$9. \sum_{n=0}^{+\infty} (-1)^n \frac{n+1}{(2n)!} 2^n$$

First notice that

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

The second sum is $\cos(\sqrt{2})$.

The first sum is equal to $f(\sqrt{2})$ where $f(x) = \sum_{n=0}^{+\infty} \frac{(-1)^n n}{(2n)!} x^{2n}$ has a radius of convergence equal to $+\infty$ (check it).

Then for $x \in \mathbb{R}$, (notice that for $n = 0$, the coefficient is zero)

$$\begin{aligned} f(x) &= \sum_{n=0}^{+\infty} \frac{(-1)^n n}{(2n)!} x^{2n} = \frac{x}{2} \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} 2n x^{2n-1} = \frac{x}{2} \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} \frac{d}{dx} (x^{2n}) \\ &= \frac{x}{2} \frac{d}{dx} \left(\sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} x^{2n} \right) = \frac{x}{2} \frac{d}{dx} (\cos(x)) = -\frac{x \sin x}{2} \end{aligned}$$

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

And

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

Notice that if you didn't think about the $\sqrt{2}$ that's not a big deal here, indeed:

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

where, if $x > 0$,

$$\begin{aligned} g(x) &= \sum_{n=0}^{+\infty} \frac{(-1)^n n}{(2n)!} x^n \\ &= x \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} n x^{n-1} \\ &= x \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} \frac{d}{dx} (x^n) \\ &= x \frac{d}{dx} \left(\sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n)!} x^n \right) \\ &= x \frac{d}{dx} (\cos(\sqrt{x})) \\ &= -\frac{x \sin(\sqrt{x})}{2\sqrt{x}} \end{aligned}$$