Calculus MA1002-B Quiz 04

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學號:_______姓名:_____

Problem 1. (3pts) Find the interval of convergence of the power series $\sum_{n=1}^{\infty} \frac{(x+1)^n}{n2^n}$.

Solution. Since $\lim_{n \to \infty} \frac{1/(n2^n)}{1/[(n+1)2^{n+1}]} = 2$, we find that the radius of convergence of the power series $\sum_{n=0}^{\infty} \frac{(x+1)^n}{n2^n}$ is 2. Consider the convergence of the given power series at the end-points -1 - 2 = -3 and -1 + 2 = 1.

- 1. Since a *p*-series converges if and only if p > 1, we find that $\sum_{n=1}^{\infty} \frac{(1+1)^n}{n2^n} = \sum_{n=1}^{\infty} \frac{1}{n}$ diverges.
- 2. On the other hand, since $\sum_{n=1}^{\infty} \frac{(-3+1)^n}{n2^n} = \sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ is an alternating series and $\frac{1}{n} \to 0$ as $n \to \infty$, we find that $\sum_{n=1}^{\infty} \frac{(-3+1)^n}{n2^n}$ converges.

Therefore, the interval of convergence is [-2, 0).

Problem 2. (3pts) Show that the power series $y = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} (n!)^2}$ satisfies the differential equation $x^2 y''(x) + xy'(x) + x^2 y(x) = 0$.

Proof. By the differentiation of power series,

$$y'(x) = \sum_{n=0}^{\infty} \frac{(-1)^n (2n) x^{2n-1}}{2^{2n} (n!)^2}, \quad y''(x) = \sum_{n=0}^{\infty} \frac{(-1)^n (2n) (2n-1) x^{2n-2}}{2^{2n} (n!)^2};$$

thus

$$\begin{aligned} x^2 y''(x) + xy'(x) + x^2 y(x) &= \sum_{n=0}^{\infty} \frac{(-1)^n (2n)(2n-1)x^{2n}}{2^{2n} (n!)^2} + \sum_{n=0}^{\infty} \frac{(-1)^n (2n)x^{2n}}{2^{2n} (n!)^2} + \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+2}}{2^{2n} (n!)^2} \\ &= \sum_{n=1}^{\infty} \frac{(-1)^n (2n)(2n-1)x^{2n}}{2^{2n} (n!)^2} + \sum_{n=1}^{\infty} \frac{(-1)^n (2n)x^{2n}}{2^{2n} (n!)^2} + \sum_{n=1}^{\infty} \frac{(-1)^{n+1}x^{2n}}{2^{2(n-1)} [(n-1)!]^2} \\ &= \sum_{n=1}^{\infty} \frac{2n(2n-1)+2n-4n^2}{2^{2n} (n!)^2} (-1)^n x^{2n} = 0 \,. \end{aligned}$$

Problem 3. (4pts) Find the power series $x(t) = \sum_{n=0}^{\infty} a_n t^n$ that satisfies x''(t) - x(t) = 0, x(0) = 0, x'(0) = 1.

Solution. By the differentiation of power series,

$$x'(t) = \sum_{n=1}^{\infty} na_n t^{n-1} = \sum_{n=0}^{\infty} (n+1)a_{n+1}t^n, \quad x''(t) = \sum_{n=2}^{\infty} n(n-1)a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)a_{n+2}t^n;$$

thus if x satisfies the differential equation x''(t) + 4x(t) = 0, we must have

$$\sum_{n=0}^{\infty} \left[(n+2)(n+1)a_{n+2} - a_n \right] t^n = 0$$

Therefore, $(n+2)(n+1)a_{n+2} = a_n$ for all $n \in \mathbb{N} \cup \{0\}$; thus $a_{n+2} = \frac{a_n}{(n+2)(n+1)}$ for all $n \in \mathbb{N} \cup \{0\}$. Note that x(0) = 0 and x'(0) = 1 imply that $a_0 = 0$ and $a_1 = 1$. Therefore, $a_2 = a_4 = a_6 = \cdots = a_{2n} = \cdots = 0$ for all $n \in \mathbb{N}$, and

$$a_{2n+1} = \frac{a_{2n-1}}{(2n+1)(2n)} = \frac{a_{2n-3}}{(2n+1)(2n)(2n-1)(2n-2)} = \frac{1}{(2n+1)!} \qquad \forall n \in \mathbb{N} \cup \{0\}.$$

As a consequence, $x(t) = \sum_{n=0}^{\infty} \frac{t^{2n+1}}{(2n+1)!} = \frac{e^t - e^{-t}}{2}.$