
Introduction to Power Series

A **power series** is a series of the form

$$\sum_{k=0}^{\infty} a_k(x - x_0)^k = a_0 + a_1(x - x_0) + a_2(x - x_0)^2 + a_3(x - x_0)^3 + \cdots,$$

where x is a variable, the constants a_k (which might depend on k) are called the **coefficients**, and the constant x_0 is called the **base point** or **center** of the power series. A power series may **converge** for some values of x and diverge for other values of x .

Examples.

1. Find all values of x for which the power series $\sum_{k=0}^{\infty} x^k$ converges.
2. Find all values of x for which the power series $\sum_{k=1}^{\infty} \frac{x^k}{k}$ converges.
3. Find all values of x for which the power series $\sum_{k=1}^{\infty} (-1)^k \frac{x^k}{k^2 3^k}$ converges.
4. Find all values of x for which the power series $\sum_{k=0}^{\infty} (x - 5)^k$ converges.
5. Find all values of x for which the power series $\sum_{k=0}^{\infty} 2^k x^k$ converges.
6. Find all values of x for which the power series $\sum_{k=1}^{\infty} \frac{(x - 3)^k}{k}$ converges.
7. Find all values of x for which the power series $\sum_{k=0}^{\infty} k! x^k$ converges.

Theorem: Convergence of Power Series. For a given power series

$$\sum_{k=0}^{\infty} c_k(x - x_0)^k,$$

there are only three possibilities:

1. The series converges only when $x = x_0$.
2. The series converges for all x .
3. There is a positive number R such that the series converges if $|x - x_0| < R$ and diverges if $|x - x_0| > R$.

The number R in case 3 is called the **radius of convergence** of the power series. The radius of convergence is $R = 0$ in case 1 and $R = \infty$ in case 2. The **interval of convergence** of a power series is the interval that consists of all values of x for which the series converges. In case 1, the interval consists of just the single point x_0 . In case 2, the interval is $(-\infty, \infty)$. In case 3, there are four possibilities for the interval of convergence:

$$(x_0 - R, x_0 + R), \quad (x_0 - R, x_0 + R], \quad [x_0 - R, x_0 + R), \quad [x_0 - R, x_0 + R].$$

Examples.

1. If $\sum_{k=0}^{\infty} c_k 4^k$ converges, does it follow that the following series converge?
 - (a) $\sum_{k=0}^{\infty} c_k (-2)^k$
 - (b) $\sum_{k=0}^{\infty} c_k (-4)^k$
2. Suppose that $\sum_{k=0}^{\infty} c_k x^k$ converges when $x = -4$ and diverges when $x = 6$. What can be said about the convergence or divergence of the following series?

- (a) $\sum_{k=0}^{\infty} c_k$

- (b) $\sum_{k=0}^{\infty} c_k 8^k$

- (c) $\sum_{k=0}^{\infty} c_k (-3)^k$

$$\sum_{k=0}^{\infty} c_k (-1)^k 9^k$$