

62D-295 Real Analysis with applications Lecture 8, 11.08.2009. ①

Let $a(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots \in \mathbb{Q}[[x]]$.

Then

$$\frac{d^k}{dx^k} (a(x)) = k! a_k + (k+1)! a_{k+1} x + \frac{(k+2)!}{2!} a_{k+2} x^2 + \frac{(k+3)!}{3!} a_{k+3} x^3 + \dots$$

$$\sum \frac{d^k}{dx^k} (a(x)) \Big|_{x=0} = k! a_k.$$

$$\sum a_k = \frac{1}{k!} \left(\frac{d^k a}{dx^k} \Big|_{x=0} \right).$$

Example If you know

(a) $e^0 = 1$

(b) $\frac{d}{dx}(e^x) = e^x$

Then you know $\frac{d^2}{dx^2}(e^x) = e^x$, $\frac{d^3}{dx^3}(e^x) = e^x$, ...

so that

$$\frac{d^k}{dx^k} e^x = e^x \quad \text{and} \quad \frac{d^k}{dx^k} (e^x) \Big|_{x=0} = 1.$$

\sum

$$e^x = 1 + x + \frac{1}{2!} x^2 + \frac{1}{3!} x^3 + \frac{1}{4!} x^4 + \frac{1}{5!} x^5 + \dots$$

(2)

Example If you know

$$(a) \sin 0 = 0 \text{ and } \cos 0 = 1, \text{ and}$$

$$(b) \frac{d}{dx}(\sin x) = \cos x \text{ and } \frac{d}{dx}(\cos x) = -\sin x$$

Then

$$\frac{d^2}{dx^2}(\sin x) = -\sin x, \quad \frac{d^3}{dx^3}(\sin x) = -\cos x,$$

$$\frac{d^4}{dx^4}(\sin x) = \sin x, \quad \frac{d^5}{dx^5}(\sin x) = \cos x$$

and

$$\sin x = 0 + 1 \cdot x - \frac{1}{2!} \cdot 0 \cdot x^2 + \frac{1}{3!} x^3 + \frac{1}{4!} \cdot 0 \cdot x^4 + \frac{1}{5!} \cdot 1 \cdot x^5 - \dots$$

$$= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \dots$$

Since

$$\frac{d}{dx}(\cos x) = -\sin x, \quad \frac{d^2}{dx^2}(\cos x) = -\cos x,$$

$$\frac{d^3}{dx^3}(\cos x) = \sin x, \quad \frac{d^4}{dx^4}(\cos x) = \cos x, \dots$$

then

$$\cos x = 1 - 0 \cdot x - \frac{1}{2!} \cdot 1 \cdot x^2 + \frac{1}{3!} \cdot 0 \cdot x^3 + \frac{1}{4!} \cdot 1 \cdot x^4 - \dots$$

$$= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \dots$$

Then

$$e^{ix} = 1 + (ix) + \frac{(ix)^2}{2!} + \frac{(ix)^3}{3!} + \frac{(ix)^4}{4!} + \frac{(ix)^5}{5!} + \dots$$

$$= 1 + ix + \frac{i^2 x^2}{2!} + \frac{i^3 x^3}{3!} + \frac{i^4 x^4}{4!} + \frac{i^5 x^5}{5!} + \frac{i^6 x^6}{6!} + \dots$$

$$= 1 + ix - \frac{x^2}{2!} - \frac{i x^3}{3!} + \frac{x^4}{4!} + \frac{i x^5}{5!} - \frac{x^6}{6!} + \dots$$

$$= \cos x + i \sin x.$$

Example If you believe

$$\frac{d}{dx} (1+x)^{\frac{1}{2}} = \frac{1}{2} (1+x)^{-\frac{1}{2}}, \quad \frac{d^2}{dx^2} (1+x)^{\frac{1}{2}} = -\frac{1}{2 \cdot 2} (1+x)^{-\frac{3}{2}}$$

$$\frac{d^3}{dx^3} (1+x)^{\frac{1}{2}} = \frac{3}{2^3} (1+x)^{-\frac{5}{2}}, \quad \frac{d^4}{dx^4} (1+x)^{\frac{1}{2}} = -\frac{3 \cdot 5}{2^4} (1+x)^{-\frac{7}{2}}$$

$$\frac{d^5}{dx^5} (1+x)^{\frac{1}{2}} = \frac{3 \cdot 5 \cdot 7}{2^5} (1+x)^{-\frac{9}{2}}, \quad \frac{d^6}{dx^6} (1+x)^{\frac{1}{2}} = -\frac{3 \cdot 5 \cdot 7 \cdot 9}{2^6} (1+x)^{-\frac{11}{2}}$$

Then

$$(1+x)^{\frac{1}{2}} = 1 + \frac{1}{1!} \cdot \frac{1}{2} x + \frac{1}{2!} \left(\frac{-1}{2^2} \right) x^2 + \frac{1}{3!} \left(\frac{3}{2^3} \right) x^3 + \frac{1}{4!} \left(\frac{-3 \cdot 5}{2^4} \right) x^4 + \frac{1}{5!} \left(\frac{3 \cdot 5 \cdot 7}{2^5} \right) x^5 + \dots$$

$$\begin{aligned} \sum_{\infty} (1+x)^{\frac{1}{2}} &= 1 + \frac{1}{2}x - \frac{1}{2^2} \frac{1}{2!} x^2 + \frac{3}{2^3} \frac{1}{3!} x^3 - \frac{3 \cdot 5}{2^4} \frac{1}{4!} x^4 + \dots \\ &= 1 + \frac{1}{2}x - \frac{1}{3} \cdot \frac{3}{2 \cdot 4} x^2 + \frac{1}{5} \frac{3 \cdot 5}{2 \cdot 4 \cdot 6} x^3 - \frac{1}{7} \frac{3 \cdot 5 \cdot 7}{2 \cdot 4 \cdot 6 \cdot 8} x^4 + \dots \end{aligned}$$

$$\sum_{\infty} 2^{\frac{1}{2}} = 1 + \frac{1}{2} - \frac{1}{3} \cdot \frac{3}{8} + \frac{1}{5} \cdot \frac{15}{48} - \frac{1}{7} \frac{105}{384} + \dots$$

Example

$$\frac{d}{dx} (1+x)^7 = 7(1+x)^6, \quad \frac{d^2}{dx^2} (1+x)^7 = 7 \cdot 6 (1+x)^5,$$

$$\frac{d^3}{dx^3} (1+x)^7 = 7 \cdot 6 \cdot 5 (1+x)^4, \quad \frac{d^4}{dx^4} (1+x)^7 = 7 \cdot 6 \cdot 5 \cdot 4 (1+x)^3$$

$$\frac{d^5}{dx^5} (1+x)^7 = 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 (1+x)^2, \quad \frac{d^6}{dx^6} (1+x)^7 = 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 (1+x)$$

$$\frac{d^7}{dx^7} (1+x)^7 = 7! (1+x)^0, \quad \frac{d^8}{dx^8} (1+x)^7 = 0, \quad \frac{d^9}{dx^9} (1+x)^7 = 0, \dots$$

\sum_{∞}

$$\begin{aligned} (1+x)^7 &= 1 + 7x + \frac{1}{2!} 7 \cdot 6 x^2 + \frac{1}{3!} 7 \cdot 6 \cdot 5 x^3 + \frac{1}{4!} 7 \cdot 6 \cdot 5 \cdot 4 x^4 \\ &\quad + \frac{1}{5!} 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 x^5 + \frac{1}{6!} 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 x^6 + \frac{1}{7!} 7! x^7 + 0 + 0 + \dots \\ &= 1 + 7x + 21x^2 + 35x^3 + 35x^4 + 21x^5 + 7x^6 + x^7. \end{aligned}$$

Alternatively

$$x+y = x+y$$

$$(x+y)^2 = x^2 + 2xy + y^2$$

$$(x+y)^3 = x^3 + 3x^2y + 3xy^2 + y^3$$

$$(x+y)^4 = x^4 + 4x^3y + 6x^2y^2 + 4xy^3 + y^4$$

$$(x+y)^5 = x^5 + 5x^4y + 10x^3y^2 + 10x^2y^3 + 5xy^4 + y^5$$

$$(x+y)^6 = x^6 + 6x^5y + 15x^4y^2 + 20x^3y^3 + 15x^2y^4 + 6xy^5 + y^6$$

$$(x+y)^7 = x^7 + 7x^6y + 21x^5y^2 + 35x^4y^3 + 35x^3y^4 + 21x^2y^5 + 7xy^6 + y^7$$

so that

$$(1+x)^7 = x^7 + 7x^6 + 21x^5 + 35x^4 + 35x^3 + 21x^2 + 7x + 1.$$

Pascal's triangle

