

Sums, series, sequences

(From Calculus II)

$$\sum_{k=1}^n k = 1 + 2 + \cdots + n = \frac{n(n+1)}{2}, \quad \sum_{k=1}^n k^2 = 1^2 + 2^2 + \cdots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

Geometric series:

$$a_n = a_1 \cdot r^{n-1}, \quad S_n = \sum_{i=1}^n a_i = \frac{a_1(1-r^n)}{1-r}, \quad S = \sum_{i=1}^{\infty} a_i = \lim_{n \rightarrow \infty} S_n = \frac{a_1}{1-r}$$

p -series: $\sum_{n=1}^{\infty} \frac{1}{n^p}$: convergent when $p > 1$, divergent when $p \leq 1$

$$(\text{Taylor series}) \quad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n, \quad (\text{Maclaurin series}) \quad \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} x^n$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots + x^n + \cdots, \quad e^x = \sum_{n=0}^{\infty} \frac{1}{n!} x^n = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots,$$

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^n = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots,$$

$$\ln(1-x) = -\sum_{n=1}^{\infty} \frac{1}{n} x^n = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \cdots$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots,$$

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

Methods of finding sums: telescope series, differentiate and integrate the power series

Examples:

1. (1) Find a formula for $\sum_{k=1}^n k^3$; (2) Show that $\sum_{n=1}^{99} \frac{1}{\sqrt{n} + \sqrt{n+1}} = 9$.
2. Find the sum $\cos(\theta) + \cos(2\theta) + \cos(3\theta) + \cdots + \cos(n\theta)$. (Hint: use Euler's formula: $e^{ix} = \cos(x) + i \sin(x)$)
3. (UIUC 2003) Evaluate $\frac{1}{1 \cdot 2 \cdot 3} + \frac{1}{3 \cdot 4 \cdot 5} + \frac{1}{5 \cdot 6 \cdot 7} + \cdots$.
4. (1) $\sum_{n=0}^{\infty} \frac{(n+1)^2}{3^n}$; (2) $\sum_{n=0}^{\infty} \frac{(n+1)^2}{n!}$; (3) Evaluate $\sum_{r=1}^{\infty} \left(\sum_{s=1}^r s^2 \right)^{-1}$