

Lecture 21

Power series of trigonometric functions done right

Fundamental Theorem of Algebra

and Taylor expansions of other important functions and applications

MATH 411H, FALL 2025

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Power series

Power series

Given a sequence $(c_n)_{n \in \mathbb{N}_0}$, where $c_n \in \mathbb{R}$, the series

$$\sum_{n=0}^{\infty} c_n x^n, \quad x \in \mathbb{R}$$

is called **a power series**.

- The numbers c_n are called **the coefficients of the series**.

Example 1

$$\sum_{n=0}^{\infty} x^n.$$

Example 2

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}.$$

Radius of convergence

Radius of convergence

Given the power series

$$\sum_{n=0}^{\infty} c_n x^n$$

set

$$\alpha = \limsup_{n \rightarrow \infty} \sqrt[n]{|c_n|}, \quad \text{and} \quad R = \frac{1}{\alpha}.$$

If $\alpha = 0$, then $R = +\infty$.

- The number R is called **the radius of convergence of $\sum_{n=0}^{\infty} c_n x^n$** .

Theorem

Theorem

The series $\sum_{n=0}^{\infty} c_n x^n$

- converges if $|x| < R$, and
- diverges if $|x| > R$.

Proof. Consider $a_n = c_n x^n$ and apply the root test

$$\limsup_{n \rightarrow \infty} \sqrt[n]{|a_n|} = |x| \limsup_{n \rightarrow \infty} \sqrt[n]{|c_n|} = \frac{|x|}{R}. \quad \square$$

Example 1

$\sum_{n=0}^{\infty} n^n x^n$ has $R = 0$

Example 2

$\sum_{n=0}^{\infty} \frac{x^n}{n!}$ has $R = +\infty$, since $\alpha = \limsup_{n \rightarrow \infty} \sqrt[n]{\frac{1}{n!}} = 0$.

Examples

Example 3

$\sum_{n=0}^{\infty} x^n$ has $R = 1$. If $|x| = 1$ the series $\sum_{n=0}^{\infty} x^n$ diverges. We also know

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1-x} \quad \text{if} \quad |x| < 1.$$

Example 4

$\sum_{n=1}^{\infty} \frac{x^n}{n}$ has $R = 1$. If $x = 1$ the series diverges since $\sum_{n=1}^{\infty} \frac{1}{n} = +\infty$. If $x = -1$ then the series converges since

$$\left| \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \right| < \infty.$$

C and S functions

Recall that $i^2 = -1$. Let us define

$$C(x) = \frac{1}{2} \cdot (E(ix) + E(-ix)), \quad \text{and}$$

$$S(x) = \frac{1}{2i} \cdot (E(ix) - E(-ix))$$

- We shall show that $C(x)$ and $S(x)$ coincide with the functions $\cos(x)$ and $\sin(x)$, whose definition is usually based on geometric considerations.
- It is easy to see that $E(\bar{z}) = \overline{E(z)}$, since

$$E(z) = \sum_{n=0}^{\infty} \frac{z^n}{n!}.$$

- Hence, we have $\overline{C(x)} = C(x)$ and $\overline{S(x)} = S(x)$, so $C(x)$ and $S(x)$ are real for $x \in \mathbb{R}$. Recall that a number $z \in \mathbb{C}$ is real if $z = \bar{z}$, and the outputs of the functions $C(x)$ and $S(x)$ satisfy this relation.

Euler's formula

- Also Euler's formula holds

$$E(ix) = C(x) + iS(x) \quad \text{if } x \in \mathbb{R}.$$

- Moreover, $|E(ix)| = 1$ for any $x \in \mathbb{R}$, since

$$|E(ix)|^2 = E(ix)\overline{E(ix)} = E(ix)E(-ix) = 1.$$

- Since

$$C(x) = \frac{1}{2}(E(ix) + E(-ix)) \quad \text{and} \quad S(x) = \frac{1}{2i}(E(ix) - E(-ix))$$

we can read off that $C(0) = 1$ and $S(0) = 0$ and also

$$C'(x) = -S(x) \quad \text{and} \quad S'(x) = C(x)$$

Since

$$C'(x) = \frac{1}{2}(iE(ix) - iE(-ix)) = \frac{i}{2}(E(ix) - E(-ix)) = -S(x).$$

Zeroes of the function C and definition of π

We assert that there exist positive numbers x such that $C(x) = 0$.

- If not, since $C(0) = 1$, it follows that $C(x) > 0$ for all $x > 0$. If $C(x_1) < 0$ for some $x_1 > 0$, then by the intermediate value theorem, since C is continuous, $C(x_2) = 0$ for some $0 < x_2 < x_1$, **contradiction!**
- Hence $S'(x) > 0$ since

$$S'(x) = C(x).$$

But $S(0) = 0$, thus $S(x)$ is strictly increasing on $(0, \infty)$.

- By the mean-value theorem

$$C(y) - C(x) = -(y - x) \cdot S(\theta_{x,y}) \quad \text{for some} \quad \theta_{x,y} \in (x, y)$$

thus

$$C(x) - C(y) = (y - x) \cdot S(\theta_{x,y}) > (y - x)S(x)$$

and since $|C(x)| \leq 1$ and $|S(x)| \leq 1$ we conclude

$$(y - x)S(x) \leq C(x) - C(y) \leq 2.$$

- **But this is impossible if y is large since $S(x) > 0$.**

Zeroes of the function C and definition of π

- Let $x_0 > 0$ be the smallest number such that $C(x_0) = 0$. This exists since $C(0) = 1$ and the set of zeroes is closed.
- We define the number π to be

$$\pi = 2x_0.$$

- Then $C(\frac{\pi}{2}) = 0$ and since $|E(ix)| = 1$ we deduce

$$S\left(\frac{\pi}{2}\right) = \pm 1.$$

- Since $C(x) > 0$ in $(0, \frac{\pi}{2})$, S is increasing in $(0, \frac{\pi}{2})$. Hence $S(\frac{\pi}{2}) = 1$.
- Thus we have

$$E\left(\frac{\pi i}{2}\right) = i.$$

- Since $E(z + w) = E(z)E(w)$ thus we have

$$E(\pi i) = -1 \quad \text{and} \quad E(2\pi i) = 1,$$

hence $E(z + 2\pi i) = E(z)$ for all $z \in \mathbb{C}$.

Theorem

Theorem

- (i) *The exponential function $E : \mathbb{C} \rightarrow \mathbb{C}$ is periodic with period $2\pi i$.*
- (ii) *The functions S and C are periodic with period 2π .*
- (iii) *If $0 < t < 2\pi$, then $E(it) \neq 1$.*
- (iv) *If $z \in \mathbb{C}$ and $|z| = 1$, there is a unique $t \in (0, 2\pi)$ such that $E(it) = z$*

Proof. Item (i) easily follows since $E(z + 2\pi i) = E(z)$ for all $z \in \mathbb{C}$. Since $C(x) = \frac{1}{2}(E(ix) + E(-ix))$ we see

$$\begin{aligned} C(x + 2\pi) &= \frac{1}{2}(E(i(x + 2\pi)) + E(-i(x + 2\pi))) \\ &= \frac{1}{2}(E(ix) + E(-ix)) = C(x). \end{aligned}$$

Similarly, $S(x) = S(x + 2\pi)$. Thus (ii) is proved.

Proof

- To prove (c) suppose $0 < t < \frac{\pi}{2}$ and

$$E(it) = x + iy \quad \text{with} \quad x, y \in \mathbb{R}.$$

- Our preceding discussion shows that $0 < x < 1$ and $0 < y < 1$.
- Now note that $0 < t < \frac{\pi}{2} \iff 0 < 4t < 2\pi$ and that

$$E(4it) = E(it)^4 = (x + iy)^4 = x^4 - 6x^2y^2 + y^4 + 4ixy(x^2 - y^2)$$

- If $E(4it) \in \mathbb{R}$, then it follows that $x^2 - y^2 = 0$. We are only considering real $E(4it)$ because if $E(4it)$ is imaginary, then it clearly is not equal to 1. Since

$$|E(it)| = 1 = x^2 + y^2,$$

so we have $x^2 = y^2 = \frac{1}{2}$. Hence $E(4it) = -1$ and we are done.

Proof

- To prove (iv), if $0 \leq t_1 < t_2 < 2\pi$, then uniqueness follows, since

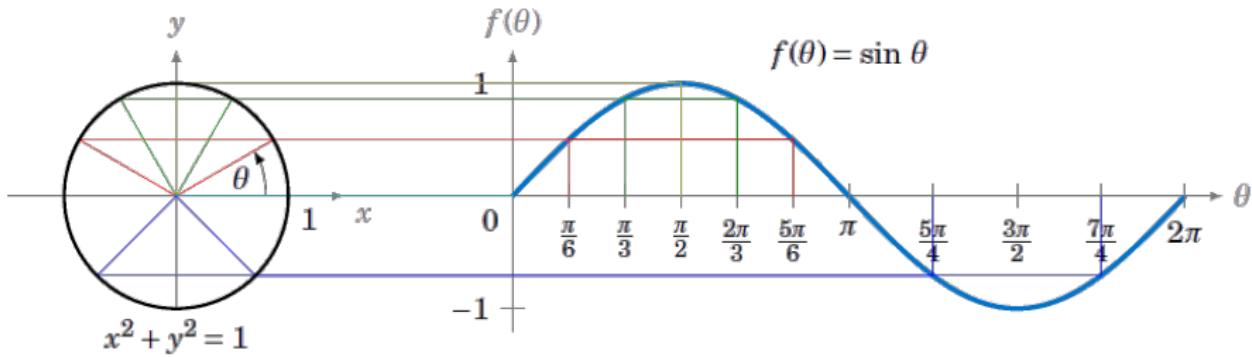
$$E(it_2)E(it_1)^{-1} = E(i(t_2 - t_1)) \neq 1.$$

- To prove the existence we fix $z \in \mathbb{C}$ so that $|z| = 1$. Write $z = x + iy$ with $x, y \in \mathbb{R}$. Suppose first that $x \geq 0$ and $y \geq 0$.
- $C(t)$ decreases on $[0, \frac{\pi}{2}]$ from 1 to 0. Hence $C(t) = x$ for some $t \in [0, \frac{\pi}{2}]$. Since $C^2 + S^2 = 1$ and $S \geq 0$ on $[0, \frac{\pi}{2}]$, then $z = E(it)$.
- If $x < 0$ and $y \geq 0$, the preceding conditions are satisfied by $-iz$. Hence $-iz = E(it)$ for some $t \in [0, \frac{\pi}{2}]$.
- Since $i = E\left(\frac{\pi i}{2}\right)$ we obtain

$$z = E\left(i\left(t + \frac{\pi}{2}\right)\right).$$

- If $y < 0$, the preceding two cases show that $z = E(it)$ for some $t \in (0, \pi)$. Thus, $z = -E(it) = E(i(t + \pi))$ since $E(i\pi) = -1$. □

sin and cos functions



Considerations of the triangle whose vertices are

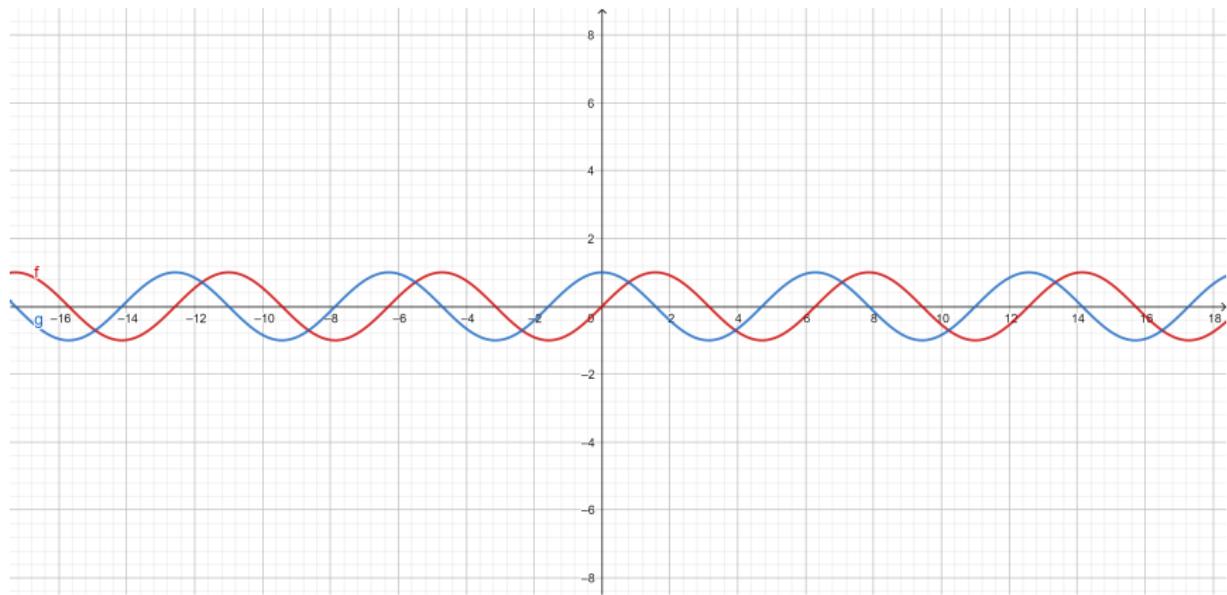
$$z_1 = 0, \quad z_2 = \gamma(\theta), \quad z_3 = C(\theta)$$

show that $\cos(\theta) = C(\theta)$ and $\sin(\theta) = S(\theta)$.

$$\sin x = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!}, \quad \text{and} \quad \cos x = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!}.$$

Graphs of $\sin(x)$ and $\cos(x)$

Now we can sketch the graphs of $\sin(x)$ and $\cos(x)$:



Remark

Remark

- The curve $\gamma(t) = E(it)$, with $0 \leq t \leq 2\pi$, is a simple closed curve whose range is the unit circle in the plane.
- Since $\gamma'(t) = iE(it)$, the length of γ as we shall see soon is

$$\int_0^{2\pi} |\gamma'(t)| dt = 2\pi.$$

- This is of course the expected result of the circumference of a circle of radius 1.
- In the same way we see that the point $\gamma(t)$ describes a circular arc length t_0 as t increases from 0 to t_0 .

Limit $\lim_{h \rightarrow 0} \frac{\sin(h)}{h}$

Theorem

We have

$$\lim_{h \rightarrow 0} \frac{\sin(h)}{h} = 1.$$

Proof. We have

$$\lim_{h \rightarrow 0} \frac{\sin(h)}{h} = \lim_{h \rightarrow 0} \frac{\sin(h) - \sin(0)}{h} = \sin'(0) = \cos(0) = 1. \quad \square$$

Taylor's theorem

Taylor's theorem

Suppose $f : [a, b] \rightarrow \mathbb{R}$, $n \in \mathbb{N}$, $f^{(n-1)}$ is continuous on $[a, b]$, and $f^{(n)}(t)$ exists for every $t \in (a, b)$. Let $\alpha, \beta \in [a, b]$ be distinct and define

$$P(t) = \sum_{k=0}^{n-1} \frac{f^{(k)}(\alpha)}{k!} (t - \alpha)^k.$$

then there exists a point $x \in (\alpha, \beta)$ such that

$$f(\beta) = P(\beta) + \frac{f^{(n)}(x)}{n!} (\beta - \alpha)^n \quad (*)$$

Proof 1/3

Remark

For $n = 1$ this is just **the mean-value theorem**. In general, the theorem says that f can be approximated by a polynomial of degree $n - 1$ and that (*) allows us to estimate the error term if we know bounds on $|f^{(n)}(x)|$.

Proof. Let M be a number such that

$$f(\beta) = P(\beta) + M(\beta - \alpha)^n.$$

For $a \leq t \leq b$ set

$$g(t) = f(t) - P(t) - M(t - \alpha)^n.$$

- We have to show $n!M = f^{(n)}(x)$ for some $x \in (\alpha, \beta)$.

Proof 2/3

- Since

$$P(t) = \sum_{k=0}^{n-1} \frac{f^{(k)}(\alpha)}{k!} (t - \alpha)^k$$

we have that $P^{(n)}(t) = 0$. Thus

$$g^{(n)}(t) = f^{(n)}(t) - n!M \quad \text{for } t \in (\alpha, \beta)$$

(since $(x^n)^{(n)} = n!$).

- The proof will be completed if we show that $g^{(n)}(x) = 0$ for some $x \in (\alpha, \beta)$. Since $P^{(k)}(\alpha) = f^{(k)}(\alpha)$ for $k = 0, 1, 2, \dots, n-1$, hence we have

$$g(\alpha) = g'(\alpha) = \dots = g^{(n-1)}(\alpha) = 0.$$

Our choice of M shows that $g(\beta) = 0$.

Proof 3/3

- Hence by **the mean-value theorem**

$$g'(x_1) = 0 \quad \text{for some } x_1 \in (\alpha, \beta)$$

since $0 = g(\alpha) - g(\beta) = (\beta - \alpha)g'(x_1)$.

- Using that $g'(\alpha) = 0$ we continue and obtain

$$0 = g'(x_1) - g'(\alpha) = (x_1 - \alpha)g''(x_2) \quad \text{for some } \alpha < x_2 < x_1.$$

Thus $g''(x_2) = 0$.

- Repeating the previous arguments, after n steps we obtain

$$g^{(n)}(x_n) = 0 \quad \text{for some } \alpha < x_n < x_{n-1} < \dots < x_1 < \beta.$$

This completes the proof. □

Theorem

Theorem (Taylor's expansion formula)

Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is n -times continuously differentiable on $[a, b]$ and $f^{(n+1)}$ exists in the open interval (a, b) . For any $x, x_0 \in [a, b]$ and $p > 0$ there exists $\theta \in (0, 1)$ such that

$$f(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k + r_n(x),$$

where $r_n(x)$ is **the Schlömlich–Roche remainder** function defined by

$$r_n(x) = \frac{f^{(n+1)}(x_0 + \theta(x - x_0))}{n!p} (1 - \theta)^{n+1-p} (x - x_0)^{n+1}.$$

Proof 1/3

- For $x, x_0 \in [a, b]$ set

$$r_n(x) = f(x) - \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k.$$

- Wlog we may assume that $x > x_0$. For $z \in [x_0, x]$ define

$$\phi(z) = f(x) - \sum_{k=0}^n \frac{f^{(k)}(z)}{k!} (x - z)^k.$$

- We have $\phi(x_0) = r_n(x)$ and $\phi(x) = 0$, and ϕ' exists in (x_0, x) and

$$\phi'(z) = -\frac{f^{(n+1)}(z)}{n!} (x - z)^n.$$

Proof 2/3

- Indeed, by the telescoping we obtain

$$\begin{aligned}
 \phi'(z) &= - \left(\sum_{k=0}^n \frac{f^{(k)}(z)}{k!} (x-z)^k \right)' \\
 &= - \sum_{k=0}^n \left(\frac{f^{(k+1)}(z)}{k!} (x-z)^k - \frac{f^{(k)}(z)}{k!} k(x-z)^{k-1} \right) \\
 &= \sum_{k=1}^n \frac{f^{(k)}(z)}{(k-1)!} (x-z)^{k-1} - \sum_{k=0}^n \frac{f^{(k+1)}(z)}{k!} (x-z)^k \\
 &= - \frac{f^{(n+1)}(z)}{n!} (x-z)^n.
 \end{aligned}$$

- Let $\psi(z) = (x-z)^p$, then ψ is continuous on $[x_0, x]$ with non-vanishing derivative on (x_0, x) .

Proof 3/3

- By **the mean-value theorem**

$$\frac{\phi(x) - \phi(x_0)}{\psi(x) - \psi(x_0)} = \frac{\phi'(c)}{\psi'(c)} \quad \text{for some } c \in (x_0, x).$$

- Thus, setting $c = x_0 + \theta(x - x_0)$,

$$\begin{aligned}
 r_n(x) &= \underbrace{\phi(x_0)}_{=r_n(x)} - \underbrace{\phi(x)}_{=0} = -(\psi(x) - \psi(x_0)) \frac{\phi'(c)}{\psi'(c)} \\
 &= \frac{f^{(n+1)}(c)}{n!} (x - c)^n \frac{-(x - x_0)^p}{-p(x - c)^{p-1}} = \\
 &= \frac{f^{(n+1)}(x_0 + \theta(x - x_0))}{pn!} (1 - \theta)^{n+1-p} (x - x_0)^{n+1}. \quad \square
 \end{aligned}$$

Corollary

Under the assumptions of the previous theorem.

Lagrange remainder

If $p = n + 1$ we obtain the Taylor formula with **the Lagrange remainder**:

$$r_n(x) = \frac{f^{(n+1)}(x_0 + \theta(x - x_0))}{(n+1)!} (x - x_0)^{n+1}.$$

Cauchy remainder

If $p = 1$ we obtain the Taylor formula with **the Cauchy remainder**:

$$r_n(x) = \frac{f^{(n+1)}(x_0 + \theta(x - x_0))}{n!} (1 - \theta)^n (x - x_0)^{n+1}.$$

Power series expansion for the logarithm

Theorem

For $|x| < 1$ we have

$$\log(1+x) = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k} x^k.$$

Proof. Note that $(\log(x+1))' = \frac{1}{x+1}$ and

$$(\log(x+1))'' = \left(\frac{1}{x+1} \right)' = -\frac{1}{(1+x)^2},$$

$$(\log(x+1))''' = \left(-\frac{1}{(1+x)^2} \right)' = \frac{2}{(1+x)^3},$$

$$(\log(x+1))^{(4)} = \left(\frac{2}{(1+x)^3} \right)' = -\frac{6}{(1+x)^4} = -\frac{3!}{(1+x)^4}.$$

Proof 1/2

Inductively, we have

$$(\log(1+x))^{(n)} = (-1)^{n+1} \frac{(n-1)!}{(x+1)^n}.$$

- We use the Taylor expansion formula at $x_0 = 0$ then

$$\log(1+x) = \sum_{k=0}^n \frac{f^{(k)}(0)}{k!} x^k + r_n(x) = \sum_{k=0}^n \frac{(-1)^{k+1}}{k} x^k + r_n(x),$$

since

$$f^{(0)}(0) = \log(1) = 0,$$

$$f^{(k)}(0) = (-1)^{k+1} (k-1)!.$$

Proof 2/2

- If $0 \leq x < 1$ we use Lagrange's remainder. Then for some $0 < \theta < 1$,

$$|r_n(x)| = \left| \frac{f^{(n)}(\theta x)}{(n+1)!} x^{n+1} \right| = \frac{n!}{(n+1)!(1+\theta x)^n} x^{n+1} \leq \frac{1}{n+1} \xrightarrow{n \rightarrow \infty} 0.$$

- If $-1 < x < 0$ we use Cauchy's remainder. Then for some $0 < \theta < 1$,

$$\begin{aligned} |r_n(x)| &= \left| \frac{f^{(n+1)}(x_0 + \theta(x - x_0))}{n!} (1 - \theta)^n (x - x_0)^{n+1} \right| \\ &= \left| \frac{n!}{n!(1 + \theta x)^{n+1}} (1 - \theta)^n x^{n+1} \right|. \end{aligned}$$

- Since $-1 < \theta x < 0$, then $-\theta < \theta x$, so $1 - \theta < 1 + \theta x$, hence

$$|r_n(x)| \leq \frac{(1 - \theta)^n}{(1 + \theta x)^{n+1}} |x|^{n+1} \leq \frac{(1 - \theta)^n}{(1 - \theta)^{n+1}} |x|^{n+1} = \frac{|x|^{n+1}}{1 - \theta} \xrightarrow{n \rightarrow \infty} 0$$

since $|x|^n \xrightarrow{n \rightarrow \infty} 0$ when $|x| < 1$.

□

Newton's binomial formula

Theorem

If $\alpha \in \mathbb{R} \setminus \mathbb{N}$ and $|x| < 1$ then

$$(1+x)^\alpha = 1 + \underbrace{\sum_{n=1}^{\infty} \frac{\alpha(\alpha-1) \cdot \dots \cdot (\alpha-n+1)}{n!} x^n}_{\binom{\alpha}{n}}.$$

This is called **Newton's binomial formula**.

Recall

For $n \in \mathbb{N}$ we have

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \frac{n(n-1) \cdot \dots \cdot (n-k+1)}{k!}.$$

Proof 1/4

Proof. Let let $f(x) = (1 + x)^\alpha$ and note that

$$f^{(n)}(x) = \alpha(\alpha - 1) \cdot \dots \cdot (\alpha - n + 1)x^{\alpha - n}.$$

- Suppose first that $0 < x < 1$.

Using the Lagrange remainder formula we have

$$r_n(x) = \frac{\alpha(\alpha - 1) \cdot \dots \cdot (\alpha - n)}{(n + 1)!} x^{n+1} (1 + x\theta)^{\alpha - n + 1}.$$

Claim

For $|x| < 1$ we have

$$\lim_{n \rightarrow \infty} \frac{\alpha(\alpha - 1) \cdot \dots \cdot (\alpha - n)}{(n + 1)!} x^{n+1} = 0.$$

Proof 2/4. Proof of the Claim.

- To prove the claim it suffices to use the following fact:

Fact

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = q < 1 \implies \lim_{n \rightarrow \infty} a_n = 0$$

with $a_n = \frac{\alpha(\alpha-1)\dots(\alpha-n)}{(n+1)!} x^{n+1}$. Then

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \left| \frac{\alpha(\alpha-1)\dots(\alpha-n-1)x^{n+2}}{(n+2)!} \frac{(n+1)!}{\alpha(\alpha-1)\dots(\alpha-n+1)x^{n+1}} \right| \\ &= \left| \frac{\alpha - n - 1}{n + 2} x \right| \xrightarrow{n \rightarrow \infty} |x| < 1. \end{aligned}$$

- Thus $r_n(x) \xrightarrow{n \rightarrow \infty} 0$ if we show that $(1 + \theta x)^{\alpha - n - 1}$ is bounded.

Proof 3/4

- Indeed, assuming that $0 < x < 1$ we see

$$(1 + \theta x)^{-n} \leq 1,$$

- For $\alpha \geq 0$ we have

$$1 \leq (1 + \theta x)^\alpha \leq (1 + x)^\alpha \leq 2^\alpha,$$

- For $\alpha < 0$ we have

$$2^\alpha \leq (1 + x)^\alpha \leq (1 + x\theta)^\alpha \leq 1$$

- Gathering all together we conclude that $(1 + \theta x)^{\alpha - n - 1}$ as desired.

Proof 4/4

- Now we assume that $-1 < x < 0$. Using the Cauchy remainder formula we have

$$r_n(x) = \frac{\alpha(\alpha-1) \cdot \dots \cdot (\alpha-n)}{(n+1)!} x^{n+1} (1-\theta)^n (1+\theta x)^{\alpha-n-1}.$$

As before we show that $(1-\theta)(1+\theta x)^{\alpha-n-1}$ is bounded.

- Since $-1 < x < 0$ then $1+\theta x > 1-\theta$ and consequently

$$(1-\theta)^n \leq (1-\theta)^n (1+\theta x)^{-n} = \frac{(1-\theta)^n}{(1+\theta x)^n} < 1.$$

- For $\alpha \leq 1$ we have

$$1 \leq (1+x\theta)^{\alpha-1} \leq (1+x)^{\alpha-1}.$$

- For $\alpha \geq 1$ we have

$$(1+x)^{\alpha-1} \leq (1+\theta x)^{\alpha-1} \leq 1$$

and we are done. □

A function which does not have power series representation

Let

$$f(x) = \begin{cases} e^{-\frac{1}{x^2}} & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

- It is not difficult to see that f is infinitely many times differentiable for any $x \in \mathbb{R}$.
- Moreover,

$$f^{(n)}(0) = 0 \quad \text{for any } n \geq 0$$

and $f(x) \neq 0$.

- Thus we see

$$0 \neq f(x) \neq \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = 0.$$

Bernoulli's inequality: general form

Bernoulli's inequality: general form

For $x > -1$ and $x \neq 0$ we have

- ⓐ $(1+x)^\alpha > 1 + \alpha x$ if $\alpha > 1$ or $\alpha < 0$,
- ⓑ $(1+x)^\alpha < 1 + \alpha x$ if $0 < \alpha < 1$.

Proof. Applying Taylor's formula with the Lagrange remainder for $f(x) = (1+x)^\alpha$ we obtain

$$(1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)(1+\theta x)^{\alpha-2}}{2}x^2.$$

Proof

- For $\alpha > 1$ or $\alpha < 0$ we have

$$\frac{\alpha(\alpha-1)(1+\theta x)^{\alpha-2}}{2} > 0.$$

- For $0 < \alpha < 1$ we have

$$\frac{\alpha(\alpha-1)(1+\theta x)^{\alpha-2}}{2} < 0.$$

- Consequently, for $\alpha > 1$ or $\alpha < 0$ we obtain

$$1 + \alpha x + \frac{\alpha(\alpha-1)(1+\theta x)^{\alpha-2}}{2} x^2 > 1 + x\alpha.$$

- Similarly, for $0 < \alpha < 1$, we obtain

$$1 + \alpha x + \frac{\alpha(\alpha-1)(1+\theta x)^{\alpha-2}}{2} x^2 > 1 + x\alpha.$$

This completes the proof. □