

# 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

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

## 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

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

- 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 $\pi$

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

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

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 $\pi$

- 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  $\pi$  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  $2\pi$ .*
- (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

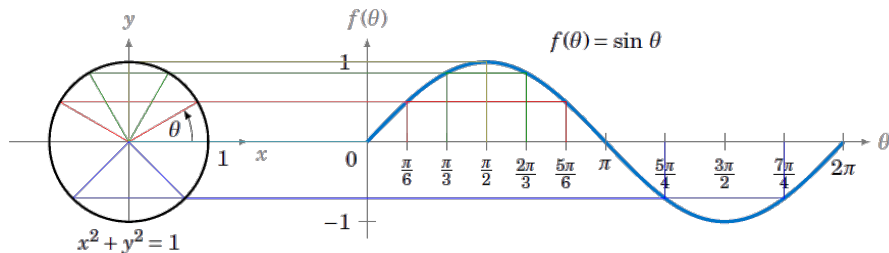
$$E(it_2)E(it_1)^{-1} = E(i(t_2 - t_1)) \neq 1.$$

- 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  $i = E(\frac{\pi i}{2})$  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

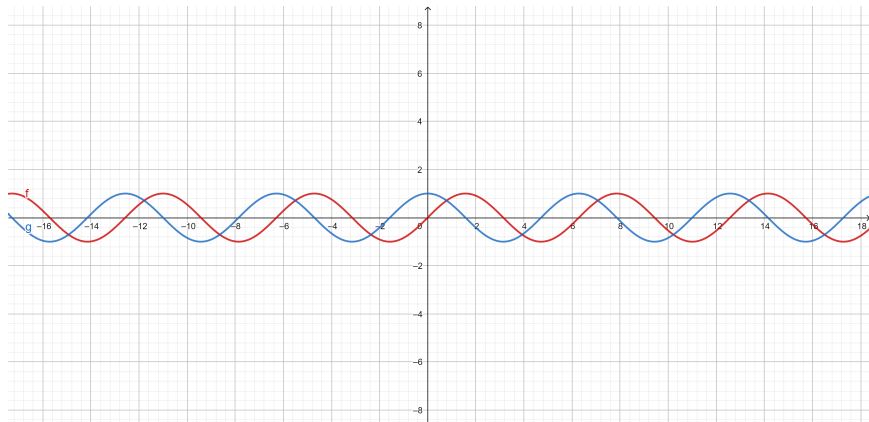
$$z_1 = 0, \quad z_2 = \gamma(\theta), \quad z_3 = C(\theta)$$

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  $\gamma$  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  $t_0$ .

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

### 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**

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

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

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

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

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

- Repeating the previous arguments, after  $n$  steps we obtain

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

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 Schlömilch–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  $\phi'$  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  $\psi$  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

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

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

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

- 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

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

