

# Math 311

Numerical Methods

## 1.3: Algorithms and Convergence

Taylor Series, Big-O-Notation

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# Introduction

## Algorithms

### Definition.

- *An algorithm is a procedure that describes, in an unambiguous manner, a finite sequence of steps to be performed in a specific order.*
- *The object is to implement a numerical procedure to solve a problem or approximate a solution to the problem.*

## Pseudocode

### Definition.

- *Pseudocode describes the steps of an algorithm.*
- *Uses **basic programming control flow** mixed with english*
- *Note that the code needs to be finite, otherwise the program will never finish.*
- *We are not that good yet to complete a infinite task in a finite amount of time.*

## Basic Program Control Flow

**Definition.** *You can split decisions and steps using the following basic ideas:*

- *Decision making*
- *Definite Looping*
- *Indefinite Looping*

### 0.1 Decision Making

Part of the flow of an algorithm (or program) is making decisions and taking action. The main construct for this is the “If-Then-Else” construct.

- If [a condition is true]; then [take an action]; endif
- If [a condition is true]; then [take an action]; else (take a different action when false); endif

### 0.2 Definite Looping

Definite Looping is the process of repeating an action a specific number of times.

- Construct is “For [var] = 1, 2, 3, ..., n”. This performs the action the specified number of times (in this case  $n$  times).

### 0.3 Indefinite Looping

Indefinite Looping is the process of repeating an action an indefinite number of times until a condition is met. This is usually combined with a condition to check that will stop the loop if met (or continue a loop if the condition is met (either way)).

- Construct is “While [a condition is true] do [these steps]”
- This will continue a loop as long as the beginning condition is met.
- Another construct is “Repeat [these steps] until [a condition is true]”. This is similar to the above. Only difference is that a “Repeat” statement will always be executed once (and the check is at the end instead of the beginning).

- In Numerical Analysis, power series are used throughout the development of many numerical procedures.
- Examples of power series include Taylor Series and Maclaurin Series.
- Maclaurin Series are defined as Taylor Series centered about 0.
- Loosely, we will call them all “Taylor Series”

## 1 Taylor Series

### **Definition. *Sets of Functions.***

- $C(X)$  - set of all continuous functions on the set  $X$ .
- $C^1(X)$  - set of all functions having **a continuous derivative** on the set  $X$ .
- $C^n(X)$  - set of all functions having  **$n$  continuous derivatives** on the set  $X$ .
- $C^\infty(X)$  - set of all functions having continuous derivatives of all orders on  $X$ .

## Taylor's Theorem (Thm 1.14)

**Theorem.** Suppose  $f \in C^n[a, b]$ ,  $f^{(n+1)}$  exists on  $[a, b]$ , and  $x_0 \in [a, b]$ . For every  $x \in [a, b]$  there exists  $\xi(x)$  between  $x_0$  and  $x$  with

$$f(x) = P_n(x) + R_n(x), \text{ where}$$

$$P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k \quad R_n(x) = \frac{f^{(n+1)}(\xi(x))}{(n+1)!} (x - x_0)^{n+1} \quad (1)$$

- Note that  $P_n(x)$  is called the  **$n$ th Taylor polynomial** for  $f$  about  $x_0$
- $R_n(x)$  is called the **remainder term** (or **truncation error**) associated with  $P_n(x)$ .
- The limit (as  $n \rightarrow \infty$ ) of  $P_n(x)$  is called the **Taylor series** for  $f$  about  $x_0$ .
- If  $x_0 = 0$ , then the Taylor polynomial is called a **Maclaurin polynomial** and the Taylor Series is called a Maclaurin Series. (In practice, both are loosely called the Taylor Series or Power Series)

Not all functions have a power series representation (or Taylor Series representation). For example, the function

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

- You can check and you will find out that this function is in  $C^\infty(\mathbb{R})$ .
- However, every derivative of  $f(x)$  is zero at the origin!
- This means that  $f^{(n)}(0) = 0$  for all  $n \geq 0$ .
- Thus, if we tried to form the Taylor Series of it at 0, we would get  $f(x) = 0$ , which it is not!

When a function at a point can be expressed as a power series, then we say the function is **analytic**

## 2 Big-O Notation

### Big-O Notation

#### Definition.

$a_n = \mathcal{O}(b_n)$  (Read:  $a_n$  is big O of  $b_n$ ) if the ratio  $\left| \frac{a_n}{b_n} \right|$  is bounded for large  $n$ . (2)

### Little-o Notation

#### Definition.

$a_n = \mathcal{o}(b_n)$  (Read:  $a_n$  is little o of  $b_n$ ) if the ratio  $\left| \frac{a_n}{b_n} \right|$  converges to zero. (3)

- The idea behind these definitions is to compare the approximate size or order of magnitude of  $\{a_n\}$  to that of  $\{b_n\}$ .
- In most applications,  $\{a_n\}$  is the sequence of interest and  $\{b_n\}$  is a comparison sequence.



**Definition. Big-O Notation** for functions

$$f(x) = \mathcal{O}(g(x))$$

as  $x \rightarrow L$

if for any sequence  $\{x_n\}$  such that  $x_n \rightarrow L$ , we have  $f(x_n) = \mathcal{O}(g(x_n))$  in the sense of the definition of Big-O above.

**Definition. Little-o Notation** for functions

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if for any sequence  $\{x_n\}$  such that  $x_n \rightarrow L$ , we have  $f(x_n) = \mathcal{o}(g(x_n))$  in the sense of the definition of Little-O above.

- Think of Big-O notation as meaning that  $f(x)$  and  $g(x)$  are the “same size”.
- In practice, we can use the following proposition (which is equivalent for applications we are interested in).

**Corollary.** *If*

$$\lim_{x \rightarrow L} \left| \frac{f(x)}{g(x)} \right| = k < +\infty, \text{ then } f(x) = \mathcal{O}(g(x)) \text{ (read as “} f \text{ is big-} O \text{ of } g \text{”).} \quad (4)$$

- *Note that when  $k = 0$ , then  $f(x) = o(g(x))$ . (little- $o$ )*
- *However, we are most interested when  $k \neq 0$ , because that conveys more information about the relation between  $f(x)$  and  $g(x)$ .*

- When it is clear, the condition “as  $x \rightarrow L$ ” is not always explicitly stated.
- The value of  $L$  can be any number (or also  $\pm\infty$ ).

## 2.1 Combinations of Big-O terms

- Sometimes we want to combine terms that are either Big-O or little- $o$  together.
- Here are some rules that can easily be proven by using the definitions above.

## Combinations of Big-O (or little-o) terms.

### Definition.

- $\mathcal{O}(ca_n) = \mathcal{O}(a_n)$ ,  $c \in \mathbb{R}$ ,  $c \neq 0$
- $a_n = \mathcal{O}(a_n)$
- $a_n = \mathcal{o}(1) \implies \lim_{n \rightarrow \infty} a_n = 0$
- $a_n = \mathcal{O}(1) \implies |a_n| < K$ .
- $a_n \mathcal{o}(1) = \mathcal{o}(a_n)$
- $a_n \mathcal{O}(1) = \mathcal{O}(a_n)$
- $\mathcal{O}(a_n) \mathcal{O}(b_n) = \mathcal{O}(a_n b_n)$
- $\mathcal{O}(a_n) \mathcal{o}(b_n) = \mathcal{o}(a_n b_n)$
- $\mathcal{o}(a_n) \mathcal{o}(b_n) = \mathcal{o}(a_n b_n)$
- $\mathcal{o}(a_n) \mathcal{O}(b_n) = \mathcal{o}(a_n b_n)$
- $\mathcal{O}(\mathcal{o}(a_n)) = \mathcal{o}(a_n)$
- $\mathcal{o}(\mathcal{O}(a_n)) = \mathcal{o}(a_n)$
- $\mathcal{o}(\mathcal{O}(a_n)) = \mathcal{o}(a_n)$
- $\mathcal{O}(a_n) + \mathcal{O}(b_n) = \mathcal{O}(\max(|a_n|, |b_n|))$
- $\mathcal{o}(a_n) + \mathcal{o}(b_n) = \mathcal{o}(\max(|a_n|, |b_n|))$
- $\mathcal{O}(a_n) + \mathcal{o}(b_n) = \begin{cases} \mathcal{O}(a_n), & \text{if } b_n = \mathcal{o}(a_n) \text{ or } b_n = \mathcal{O}(a_n) \\ \mathcal{O}(b_n), & \text{if } a_n = \mathcal{O}(b_n) \\ \mathcal{o}(b_n), & \text{if } a_n = \mathcal{o}(b_n) \end{cases}$

## 2.2 Big-O Examples

What about the statement  $5 = \mathcal{O}(1)$ ? Is it true that 5 is big-O of 1? By the corollary above, yes it is since  $\lim_{x \rightarrow L} \left| \frac{5}{1} \right| = 5 < \infty$ . Note that in this case,  $L$  doesn't matter as it works for any value of  $L$ .

- $3x^2 = \mathcal{O}(x^2)$ ?  $\implies \lim_{x \rightarrow L} \left| \frac{3x^2}{x^2} \right| = 3 < \infty$ , so, yes,  $3x^2$  is big-O of  $x^2$  (as  $x \rightarrow 0$ ).
- $\sin x = \mathcal{O}(1)$ ?  $\implies \lim_{x \rightarrow L} \left| \frac{3 \sin(x)}{1} \right| = |\sin L| < \infty$ .
  - Note that for all  $L$ ,  $|\sin(L)| = K < \infty$ , so  $\sin x = \mathcal{O}(1)$ .
  - Note also that if  $L = 0$ , then it follows that  $\sin x = \mathcal{o}(1)$ .
- $\sin x = \mathcal{O}(x)$ ?  $\implies \lim_{x \rightarrow 0} \left| \frac{\sin x}{x} \right| \stackrel{\text{L.R.}}{=} \lim_{x \rightarrow 0} \left| \frac{\cos x}{1} \right| = 1 < \infty$ , so, yes,  $\sin x$  is big-O of  $x$  (as  $x \rightarrow 0$ ).
- $\sin x \neq \mathcal{O}(x^2)$ ?  $\implies \lim_{x \rightarrow 0} \left| \frac{\sin x}{x^2} \right| \stackrel{\text{L.R.}}{=} \lim_{x \rightarrow 0} \left| \frac{\cos x}{2x} \right| = \infty$ , so, NO,  $\sin x$  is not big-O of  $x^2$  (as  $x \rightarrow 0$ ).

- $\sin x - x = \mathcal{O}(x^2)? \implies \lim_{x \rightarrow 0} \left| \frac{\sin x - x}{x^2} \right| \stackrel{\text{L.R.}}{=} \lim_{x \rightarrow 0} \left| \frac{\cos x - 1}{2x} \right| \stackrel{\text{L.R.}}{=} \lim_{x \rightarrow 0} \left| \frac{\sin x}{2} \right| = 0 < \infty,$   
so, yes,  $\sin x$  is little-o of  $x^2$ . Note that it is ALSO  $\mathcal{O}(x^2)$  at the same time.
- Simplify  $3x^2 + \mathcal{O}(x^2) + \mathcal{O}(x^3)$ .
  - We already know that  $3x^2 + \mathcal{O}(x^2) = \mathcal{O}(x^2)$ .
  - Next,  $\mathcal{O}(x^2) + \mathcal{O}(x^3) = \mathcal{O}(x^2 + |x^3|) = \mathcal{O}\left(x^2 \underbrace{(1 + |x|)}_c\right) = \mathcal{O}(cx^2) = \mathcal{O}(x^2)$ .

## 2.3 Examples

- Big-O is used in scenarios where  $n \rightarrow \infty$  or  $x \rightarrow 0$ .
- The rules in the definition above help with Big-O manipulation.
- Think of Big-O as combining all terms of a certain size or smaller.
- Note, that, as  $x \rightarrow 0$ ,  $x^7$  is LARGER than  $x^9$ ,  $x^{11}$ , etc., whereas, when  $n \rightarrow \infty$ , then  $n^7$  is bigger than  $n^2$ .
- Computer scientists are interested in analyzing the complexity of algorithms.
- For example, Bubble Sort is  $\mathcal{O}(n^2)$  and Merge Sort is  $\mathcal{O}(n \log n)$ . In this case, we can see that Merge Sort is a quicker algorithm.

Here are some examples using some of the properties above.

$$\begin{array}{ll} x + \mathcal{O}(x) = \mathcal{O}(x) & x\mathcal{O}(x) = \mathcal{O}(x^2) \\ \mathcal{O}(x^2) + \mathcal{O}(x^4) = \mathcal{O}(x^2) & \mathcal{O}(x^2)\mathcal{O}(x^3) = \mathcal{O}(x^5) \\ \mathcal{O}(17x^3) = \mathcal{O}(x^3) & \mathcal{O}(n^{-1}) + \mathcal{O}(n^{-3/2}) = \mathcal{O}(n^{-1}) \\ \frac{1}{n}\mathcal{O}(1) = \mathcal{O}(n^{-1}) & 1,000,000 \cdot \mathcal{O}(n \ln n) = \mathcal{O}(n \ln n) \end{array}$$

One very important mistake not to make when combining Big-O terms:

$$\mathcal{O}(x^3) - \mathcal{O}(x^3) \neq 0 \text{ (Not necessarily - it might be zero)}$$

- The reason for that is that we don't know the constant factor for the two terms – they may or may not cancel each other out.
- This is a common mistake when first using the notation.
- A good way to not make the mistake is to assume that every Big-O term is positive and never negative.
- So, for example,

$$-\frac{1}{2}\mathcal{O}(x^2) = \mathcal{O}(x^2) \neq -\mathcal{O}(x^2).$$

## Taylor's Theorem (Using Big-O) (Thm 1.14)

### Theorem.

Suppose  $f \in C^{n+1}[a, b]$  and  $x_0 \in [a, b]$ . The Taylor expansion can be written as

$$f(x) = P_n(x) + \mathcal{O}((x - x_0)^{n+1}), \text{ where } P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k$$

Big-O notation becomes useful when we work with series For example,

$$\sin x = \sum_{k=0}^{\infty} \frac{x^{2k+1}}{(2k+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} + \cdots$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \mathcal{O}(x^9) \text{ or}$$

$$= x - \frac{x^3}{3!} + \frac{x^5}{5!} + \mathcal{O}(x^7) \text{ or}$$

$$= x - \frac{x^3}{3!} + \mathcal{O}(x^5) \text{ or}$$

$$= x + \mathcal{O}(x^3) \text{ or}$$

$$= \mathcal{O}(x) \text{ or } \mathcal{O}(1)$$



- What Big-O allows you to do is keep the parts that are important (large) and toss out tiny things not needed for a calculation.

## 2.4 Example 2

- For example, suppose you are interested in the power series for  $\sin x \cos x$ .
- One way to figure that out is to multiply the two series together:

$$\begin{aligned} \sin x \cos x &= \left[ \sum_{k=0}^{\infty} \frac{x^{2k+1}}{(2k+1)!} \right] \left[ \sum_{k=0}^{\infty} \frac{x^{2k}}{(2k)!} \right] \\ &= \left[ x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \frac{x^{11}}{11!} + \dots \right] \left[ 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \frac{x^{10}}{10!} + \dots \right] \end{aligned}$$

- This is an infinite multiplication! Very complicated!
- However, suppose we are interested only in the accuracy to  $\mathcal{O}(x^9)$ .
- Then we can reduce the number of multiplications needed by keeping only the terms that we need.
- You do every possible multiplication of terms, but you drop any that have  $x^9$  or higher powers.

- So the problem changes to a simpler one. Think of all the ways to combine a term on the left with a term on the right.

$$\begin{aligned}
 \sin x \cos x &= \left[ x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \mathcal{O}(x^9) \right] \left[ 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \mathcal{O}(x^8) \right] \\
 &= x - \frac{1}{2!}x^3 + \frac{1}{4!}x^5 - \frac{1}{6!}x^7 + \mathcal{O}(x^9) \\
 &\quad - \frac{1}{3!}x^3 + \frac{1}{3!2!}x^5 - \frac{1}{3!4!}x^7 + \mathcal{O}(x^9) \\
 &\quad \quad + \frac{1}{5!}x^5 - \frac{1}{5!2!}x^7 + \mathcal{O}(x^9) \\
 &\quad \quad \quad - \frac{1}{7!}x^7 + \mathcal{O}(x^9) \\
 \hline
 &= x - \frac{2}{3}x^3 + \frac{2}{15}x^5 - \frac{4}{315}x^7 + \mathcal{O}(x^9) \\
 \sin x \cos x &= x - \frac{2}{3}x^3 + \frac{2}{15}x^5 - \frac{4}{315}x^7 + \mathcal{O}(x^9)
 \end{aligned}$$

- Now the problem is not as difficult!!

## 2.5 Example 3

Without using L'Hôpital's Rule, show

$$\lim_{x \rightarrow 0} \frac{2x \arctan x - \log(1 + x^2) - x^2}{x^2(1 - \cos x)} = -\frac{1}{3}$$

We will take only two terms of the series for  $\arctan x$ ,  $\log(1 + x^2)$ , and  $\cos x$ . So it follows that they are

$$\begin{aligned}\arctan x &= x - \frac{1}{3}x^3 + \mathcal{O}(x^5) \\ \log(1 + x^2) &= x^2 - \frac{1}{2}x^4 + \mathcal{O}(x^6) \\ 1 - \cos x &= \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^6)\end{aligned}\tag{5}$$

Using (5), the problem proceeds as follows:

$$\lim_{x \rightarrow 0} \frac{2x \arctan x - \log(1 + x^2) - x^2}{x^2(1 - \cos x)} = \lim_{x \rightarrow 0} \frac{2x \left[ x - \frac{1}{3}x^3 + \mathcal{O}(x^5) \right] - \left[ x^2 - \frac{1}{2}x^4 + \mathcal{O}(x^6) \right] - x^2}{x^2 \left[ \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^6) \right]}$$

Note that in the normal multiplication of the terms above, we have  $\mathcal{O}(x^6) - \mathcal{O}(x^6)$ . Remember, this does not cancel. Think of it like  $ax^6 - bx^6 = (a - b)x^6$ . Only when

$a = b$  do we have cancellation. So, continuing

$$\begin{aligned} &= \lim_{x \rightarrow 0} \frac{2x \left[ x - \frac{1}{3}x^3 + \mathcal{O}(x^5) \right] - \left[ x^2 - \frac{1}{2}x^4 + \mathcal{O}(x^6) \right] - x^2}{x^2 \left[ \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^6) \right]} \\ &= \lim_{x \rightarrow 0} \frac{\cancel{2x^2} - \frac{1}{3}x^4 + \mathcal{O}(x^6) - \cancel{x^2} + \frac{1}{2}x^4 + \mathcal{O}(x^6) - \cancel{x^2}}{x^2 \left[ \frac{1}{2}x^2 - \frac{1}{24}x^4 + \mathcal{O}(x^6) \right]} && \text{(cancel terms)} \\ &= \lim_{x \rightarrow 0} \frac{-\frac{1}{3}x^4 + \mathcal{O}(x^6) + \frac{1}{2}x^4 + \mathcal{O}(x^6)}{\frac{1}{2}x^4 - \frac{1}{24}x^6 + \mathcal{O}(x^8)} && \text{(combine terms)} \\ &= \lim_{x \rightarrow 0} \frac{-\frac{1}{6}x^4 + \mathcal{O}(x^6)}{\frac{1}{2}x^4 + \mathcal{O}(x^6)} && \text{(Now multiply top and bottom by } \frac{2}{x^4} \text{)} \\ &= \lim_{x \rightarrow 0} \frac{-\frac{2}{6} + \mathcal{O}(x^2)}{1 + \mathcal{O}(x^2)} && \text{(now evaluate the limit)} \\ &= -\frac{1}{3} \end{aligned}$$

If you try to do this using L'Hôpital's Rule, you'll see that this is much more difficult.

### 3 Exercises

1. Prove (or disprove) the following statements

(a)  $7 = \mathcal{O}(1)$  as  $x \rightarrow 0$ .

(b)  $x = \mathcal{O}(x)$  as  $x \rightarrow 0$ .

(c)  $x = \mathcal{o}(x)$  as  $x \rightarrow 0$ .

(d)  $x = \mathcal{o}(1)$  as  $x \rightarrow 0$ .

(e)  $x = \mathcal{O}(e^x)$  as  $x \rightarrow 0$ .

(f)  $\cos x = \mathcal{O}(x)$  as  $x \rightarrow 0$ .

(g)  $\tan x = \mathcal{O}(x)$  as  $x \rightarrow 0$ .

(h)  $n^{-1/2} = \mathcal{O}(n)$  as  $n \rightarrow \infty$ .

(i)  $987x^2 + 7x^5 + x^{11} = \mathcal{O}(x^3)$  as  $x \rightarrow 0$

(j)  $x \log x = \mathcal{O}(x^2)$  as  $n \rightarrow \infty$ .

(k)  $e^x = \mathcal{O}(1)$  as  $x \rightarrow 0$ .

2. Simplify the following expressions (Assume that  $x \rightarrow 0$ .)

(a)  $\mathcal{O}(x^2) + \mathcal{O}(x^4) + x + x^6$

(b)  $x\mathcal{O}(x^5)$

(c)  $987x^7 + \mathcal{O}(x^6)$

(d)  $\mathcal{O}(x^2) \mathcal{o}(x^2)$

(e)  $\mathcal{O}(x^3) \mathcal{o}(x^2)$

(f)  $\mathcal{O}((x+1)^3)$

(g)  $\mathcal{O}((1+n^{-1})^2)$

(h)  $\mathcal{O}(1) + \mathcal{o}(x)$

(i)  $\mathcal{O}(x\mathcal{O}(x^5))$

(j)  $\cos x - 1 + \frac{1}{2}x^2$  (expand as appropriate)

(k)  $(x + 3x^3 + \mathcal{O}(x^5))^3$  (Note this is easy)

if you figure the smallest Big-O power first (suppose it is  $\mathcal{O}(x^b)$ ).

Then any terms that have that

power or larger ( $x^a$ , where  $a \geq b$ ) will be absorbed into it.)

3. Calculate the following limits using Big-O notation.

(a)  $\lim_{x \rightarrow 0} \frac{\sin x - x + 2x^3}{x^2}$

(b)  $\lim_{x \rightarrow 0} \frac{\log(1 + x \arctan x) - e^{x^2} + 1}{\sqrt{1 + x^4} - 1}$

(c)  $\lim_{x \rightarrow 0} \frac{24 - 24 \cos(\sin(x)) - 12x^2 + 5x^4}{\sin(1 - \cos(x)) - 1 + \cos x}$

4. Find the first 4 terms for the power series for  $e^x \sin x$  (centered at 0).

5. Find the first 4 terms for the power series for  $\frac{x}{1-x}$  (centered at 0).

6. Find the first two terms for the power series expansion of the sequence

$$x_{k+1} = 1 - \frac{2\sqrt{1-x_k}}{2-x_k}.$$

## 4 Common Taylor Series

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} \quad (\text{for all } x)$$

$$\log(1+x) = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} x^k}{k} \quad (\text{for } -1 < x \leq 1)$$

$$\log(1-x) = -\sum_{k=1}^{\infty} \frac{x^k}{k} \quad (\text{for } -1 \leq x < 1)$$

$$\log\left(\frac{1+x}{1-x}\right) = 2\sum_{k=1}^{\infty} \frac{x^{2k-1}}{2k-1} \quad (\text{for } -1 < x < 1)$$

$$\frac{1}{1+x} = \sum_{k=0}^{\infty} (-1)^k x^k \quad (\text{for } |x| < 1)$$

$$\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k \quad (\text{for } |x| < 1)$$

$$(1+x)^\alpha = \sum_{k=0}^{\infty} \binom{\alpha}{k} x^k \quad (\text{for } |x| < 1)$$

$$\sqrt{1+x} = \sum_{k=0}^{\infty} \binom{\frac{1}{2}}{k} x^k = \sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{4^k(2k-1)} \binom{2k}{k} x^k = 1 + \frac{x}{2} - \frac{x^2}{8} + \frac{x^3}{16} - \frac{5x^4}{128} + \dots$$

(for  $|x| < 1$ )

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

(for all  $x$ )

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

(for all  $x$ )

$$\tan x = \sum_{k=1}^{\infty} \frac{(-1)^{k-1} 2^{2k} (2^{2k} - 1) B_{2k}}{(2k)!} x^{2k-1} = x + \frac{1}{3}x^3 + \frac{2}{15}x^5 + \frac{17}{315}x^7 + \dots$$

( $|x| < \frac{\pi}{2}$ )

$$\csc x = \frac{1}{x} + \sum_{k=1}^{\infty} \frac{(-1)^{k-1} 2(2^{2k-1} - 1) B_{2k}}{(2k)!} x^{2k-1} = \frac{1}{x} + \frac{1}{6}x + \frac{7}{360}x^3 + \frac{31}{15120}x^5 + \dots$$

( $|x| < \frac{\pi}{2}$ )



$$\sec x = \sum_{k=1}^{\infty} \frac{(-1)^k E_{2k}}{(2k)!} x^{2k} = 1 + \frac{1}{2}x^2 + \frac{5}{24}x^4 + \frac{61}{720}x^6 + \cdots \quad (|x| < \frac{\pi}{2})$$

$$\cot x = \sum_{k=0}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} x^{2k-1} = \frac{1}{x} - \frac{1}{3}x - \frac{1}{45}x^3 - \frac{2}{945}x^5 + \cdots \quad (|x| < \frac{\pi}{2})$$

$$\arcsin x = \sum_{k=0}^{\infty} \frac{1}{4^k (2k+1)} \binom{2k}{k} x^{2k+1} \quad (|x| \leq 1)$$

$$\arccos x = \frac{\pi}{2} - \sum_{k=0}^{\infty} \frac{1}{4^k (2k+1)} \binom{2k}{k} x^{2k+1} \quad (|x| \leq 1)$$

$$\arctan x = \sum_{k=1}^{\infty} \frac{(-1)^k}{2k-1} x^{2k-1} \quad (|x| \leq 1)$$

- $B_k$  is the  $k^{\text{th}}$  Bernoulli number
- $E_k$  is the  $k^{\text{th}}$  Euler number.