

Section 10.10 - Binomial Series

The Taylor series generated by $(1+x)^m$ for m constant is called the Binomial series: You can use the power rule to

see

$$f(x) = (1+x)^m \quad f''(x) = (m)(m-1)(1+x)^{m-2}$$
$$f'(x) = (m)(1+x)^{m-1} \quad f^{(k)}(x) = m(m-1)\dots(m-k+1)(1+x)^{m-k}$$

If m is a positive integer, the series terminates after $(m+1)$ terms
If m is not a positive integer or zero, it is an infinite series and converges for $|x| < 1$

For $-1 < x < 1$, $(1+x)^m = 1 + \sum_{n=1}^{\infty} \binom{m}{n} x^n$

where $\binom{m}{n} = \frac{m!}{n!(m-n)!}$ for $0 \leq n \leq m$

Ex) $(1+x)^{-1/2} \quad (1-\frac{1}{x})^{1/2}$
 $(1-x^2)^{1/2}$

Evaluating Integrals

Ex) Express $\int \sin(x^2) dx$ as a power series

Ex) (a) Express $\int \frac{1}{1+x^2} dx$ as a power series

(b) Plug in $x=1$, what is the result telling us?

Ex) Evaluate $\lim_{x \rightarrow 0} \frac{\sin(x) - \tan(x)}{x^3}$
 $= -\frac{1}{2}$

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

$$\tan(x) = x + \frac{x^3}{3} + \frac{2x^5}{15}$$

Ex) In one throw of two dice, the probability of getting a roll of a 7 is $p = \frac{1}{6}$. If you throw the dice repeatedly, prob. that a 7 appears for the first time on the n^{th} roll is $q^{n-1} p$, where $q = 1 - p = \frac{5}{6}$.
Exp. # of rolls until first 7 is $\sum_{n=1}^{\infty} n q^{n-1} p$. Find the sum.

Solution: Note that $S_n = \sum_{j=1}^n j \left(\frac{5}{6}\right)^{j-1}$

We know $\sum_{n=0}^{\infty} ar^{n-1} = \frac{a}{1-r} = \sum_{n=0}^{\infty} ar^n$

First, $(1-r) \sum_{j=1}^{\infty} ar^{j-1} = a + ar + ar^2 + \dots + ar^{n-1} - ar - ar^2 - \dots - ar^{n-1} - ar^n$ (ie. coin flips)
 $= a + ar^n \Rightarrow \sum_{j=1}^{\infty} ar^{j-1} = \frac{a(1-r^n)}{1-r}$

Assume $a=1$

$\frac{d}{dr} \sum_{j=0}^n r^j = \frac{d}{dr} \left(\frac{1-r^{n+1}}{1-r} \right)$ product rule

$\sum_{j=1}^n j r^{j-1} = \frac{1-r^{n+1}}{(1-r)^2} - \frac{(n+1)r^n}{1-r}$ (*)

$\Rightarrow \sum_{j=1}^n j \left(\frac{5}{6}\right)^{j-1} = \frac{1 - \left(\frac{5}{6}\right)^{n+1}}{\left(1 - \left(\frac{5}{6}\right)\right)^2} - \frac{(n+1)\left(\frac{5}{6}\right)^n}{1 - \frac{5}{6}}$

The limit of partial sums, is the sum

$\Rightarrow \lim_{n \rightarrow \infty} \sum_{j=1}^n j \left(\frac{5}{6}\right)^{j-1} = \sum_{j=1}^{\infty} j \left(\frac{5}{6}\right)^{j-1} = \lim_{n \rightarrow \infty} 36 - 36\left(\frac{5}{6}\right)^{n+1} - 6(n+1)\left(\frac{5}{6}\right)^n$
 $= 36 - 0 - 0$
 $= 36$

So $\sum_{n=1}^{\infty} n q^{n-1} p = \frac{1}{6} \sum_{n=1}^{\infty} n q^{n-1}$

$= \frac{1}{6} \cdot 36 = 6$

$E(\# \text{ rolls to first } 7) = 6$

$E(x) = \sum x_i p_i$

p until first success

$\Rightarrow q^{n-1} \cdot p$ failures + suc.

\Rightarrow result

(ie. coin flips)

$\Rightarrow \sum_{j=1}^n ar^{j-1} = \frac{a(1-r^n)}{1-r}$

$\Rightarrow \sum_{j=0}^{n-1} ar^j = \frac{a(1-r^n)}{1-r}$

$\Rightarrow \sum_{j=0}^n ar^j = \frac{a(1-r^{n+1})}{1-r}$