
(1) Computing limits

Suppose we want to compute a limit $\lim _{x \rightarrow a} \frac{f(x)}{g(x)}$ leading to an indeterminate form $\div$.
We can use L'tlopital's Rule, but that may lead to difficult derivatives computations, especially if we must use it multiple times. Taylor series give us an alternative.

Examples: 1) $\lim _{x \rightarrow 0} \frac{e^{x^{3}}-1}{x^{2} \sin (2 x)}$
We find Maclaurin series of numerator and denominator.

$$
\begin{aligned}
e^{x}=\sum_{n=0}^{\infty} \frac{x^{n}}{n!} \Rightarrow e^{x^{3}} & =\sum_{n=0}^{\infty} \frac{\left(x^{3}\right)^{n}}{n!}=\sum_{n=0}^{\infty} \frac{x^{3 n}}{n!} \\
& =1+x^{3}+\frac{x^{6}}{2}+\frac{x^{9}}{6}+\cdots
\end{aligned}
$$

So $e^{x^{3}}-1=x^{3}+\frac{x^{6}}{2}+\frac{x^{9}}{6}+\cdots=\sum_{n=1}^{\infty} \frac{x^{3 n}}{n!}$

$$
\begin{aligned}
\sin (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{(2 n+1)!} \Rightarrow \sin (2 x) & =\sum_{n=0}^{\infty} \frac{(-1)^{n}(2 x)^{2 n+1}}{(2 n+1)!} \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n} 2^{2 n+1} x^{2 n+1}}{(2 n+1)!}
\end{aligned}
$$

So $x^{2} \sin (2 x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} 2^{2 n+1} x^{2 n+3}}{(2 n+1)!}=2 x^{3}-\frac{8 x^{5}}{6}+\frac{32 x^{7}}{120}-\cdots$
Now $\lim _{x \rightarrow 0} \frac{e^{x^{3}}-1}{x^{2} \sin (2 x)}=\lim _{x \rightarrow 0} \frac{x^{3}+\frac{x^{6}}{2}+\cdots}{2 x^{3}-\frac{8 x^{5}}{6}+\cdots} \cdot \frac{\frac{1}{x^{3}}}{\frac{1}{x^{3}}}$

$$
\begin{aligned}
& =\lim _{x \rightarrow 0} \frac{1+\frac{x^{3}}{2}+\cdots(\text { positive powers of } x) \cdots}{2-\frac{8 x^{2}}{6}+\cdots(\text { positive powers of } x) \cdots} \\
& =\frac{1}{2} .
\end{aligned}
$$

2) $\lim _{x \rightarrow 0} \frac{x^{3}}{\sin (x)-\tan ^{-1}(x)}$

We find the first few terms of the Maclaurin series of the denominator.

$$
\begin{aligned}
& \sin (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{(2 n+1)!}=x-\frac{x^{3}}{6}+\frac{x^{5}}{120} \cdots \\
& \tan ^{-1}(x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{2 n+1}=x-\frac{x^{3}}{3}+\frac{x^{5}}{5} \cdots
\end{aligned}
$$

So

$$
\begin{aligned}
\sin (x)-\tan ^{-1}(x) & =(1-1) x+\left(-\frac{1}{6}+\frac{1}{3}\right) x^{3}+\left(\frac{1}{120}-\frac{1}{5}\right) x^{5}+\cdots \\
& =\frac{x^{3}}{6}-\frac{23 x^{5}}{120}+\cdots
\end{aligned}
$$

Now

$$
\begin{aligned}
\lim _{x \rightarrow 0} \frac{x^{3}}{\sin (x)-\tan ^{-1}(x)} & =\lim _{x \rightarrow 0} \frac{x^{3}}{\frac{x^{3}}{6}-\frac{23 x^{5}}{120}+\cdots} \cdot \frac{\frac{1}{x^{3}}}{\frac{1}{x^{3}}} \\
& =\lim _{x \rightarrow 0} \frac{1}{\frac{1}{6}-\frac{23 x^{2}}{120}+\cdots \text { (positive powers of } x \text { ) }} \\
& =\frac{1}{\frac{1}{6}}=6 .
\end{aligned}
$$

3) 

$$
\begin{aligned}
& \lim _{x \rightarrow \infty} x^{8}\left(2 \cos \left(\frac{1}{x^{2}}\right)-2+\frac{1}{x^{4}}\right) \\
& \cos (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n}}{(2 n)!}=1-\frac{x^{2}}{2}+\frac{x^{4}}{24}-\frac{x^{6}}{720}+\cdots \\
& \Rightarrow \cos \left(\frac{1}{x^{2}}\right)=1-\frac{1}{2 x^{4}}+\frac{1}{24 x^{8}}-\frac{1}{720 x^{12}}+\cdots \\
& \Rightarrow 2 \cos \left(\frac{1}{x^{2}}\right)=2-\frac{1}{x^{4}}+\frac{1}{12 x^{8}}-\frac{1}{360 x^{12}}+\cdots
\end{aligned}
$$

So $2 \cos \left(\frac{1}{x^{2}}\right)-2+\frac{1}{x^{4}}=\frac{1}{12 x^{8}}-\frac{1}{360 x^{12}}+\cdots$
Now $\lim _{x \rightarrow \infty} x^{8}\left(2 \cos \left(\frac{1}{x^{2}}\right)-2+\frac{1}{x^{4}}\right)=\lim _{x \rightarrow \infty} x^{8}\left(\frac{1}{12 x^{8}}-\frac{1}{360 x^{12}}+\cdots\right)$

$$
\begin{aligned}
& =\lim _{x \rightarrow \infty} \frac{1}{12}-\frac{1}{360 x^{4}}+\cdots \text { (negative powers of } x \text { ) } \cdots \\
& =\frac{1}{12} .
\end{aligned}
$$

(2) Approximations of integrals.

Some integrals cannot be computed using elementary functions. We can use power series to express some of these integrals as sums of series using term-by-term integration.

Examples: 1) Write the integral $I=\int_{0}^{1 / 2} e^{3 x^{2}} d x$ the sum of an infinite series.

$$
\begin{aligned}
& e^{x}=\sum_{n=0}^{\infty} \frac{x^{n}}{n!} \\
\Rightarrow & e^{3 x^{2}}=\sum_{n=0}^{\infty} \frac{\left(3 x^{2}\right)^{n}}{n!}=\sum_{n=0}^{\infty} \frac{3^{n} x^{2 n}}{n!}
\end{aligned}
$$

Integrate term-by-term: $\int_{0}^{1 / 2} e^{3 x^{2}} d x=\sum_{n=0}^{\infty} \int_{0}^{1 / 2} \frac{3^{n} x^{2 n}}{n!} d x$

$$
\begin{aligned}
& =\sum_{n=0}^{\infty} \frac{3^{n}}{n!} \int_{0}^{1 / 2} x^{2 n} d x \\
& =\sum_{n=0}^{\infty} \frac{3^{n}}{n!} \cdot\left[\frac{x^{2 n+1}}{2 n+1}\right]_{0}^{1 / 2} \\
& =\sum_{n=0}^{\infty} \frac{3^{n}}{n!}\left(\frac{1}{(2 n+1) 2^{n+1}}-\infty\right)
\end{aligned}
$$

So we get $I=\sum_{n=0}^{\infty} \frac{3^{n}}{n!(2 n+1) 2^{2 n+1}}=\frac{1}{2}+\frac{3}{3 \cdot 2^{3}}+\frac{3^{2}}{2 \cdot 5 \cdot 2^{5}}+\cdots$
2) Write the integral $\int_{0}^{1} x^{3} \cos \left(x^{3}\right) d x$ as the sum of an infinite series.

$$
\begin{aligned}
& \cos (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n}}{(2 n)!} \\
& \Rightarrow \quad \cos \left(x^{3}\right)=\sum_{n=0}^{\infty} \frac{(-1)^{n}\left(x^{3}\right)^{2 n}}{(2 n)!}=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{6 n}}{(2 n)!} \\
& \Rightarrow \quad x^{3} \cos \left(x^{3}\right)=x^{3} \sum_{n=0}^{\infty} \frac{(-1)^{n} x^{6 n}}{(2 n)!}=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{6 n+3}}{(2 n)!}
\end{aligned}
$$

Integrate term-by-term:

$$
\begin{aligned}
\int_{0}^{1} x^{3} \cos \left(x^{3}\right) d x & =\sum_{n=0}^{\infty} \int_{0}^{1} \frac{(-1)^{n} x^{6 n+3}}{(2 n)!} d x \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!} \int_{0}^{1} x^{6 n+3} d x \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!}\left[\frac{x^{6 n+4}}{6 n+4}\right]_{0}^{1} \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!}\left(\frac{1}{6 n+4}-0\right) \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!(6 n+4)}
\end{aligned}
$$

2) Write $I=\int_{0}^{1} \sin \left(t^{2}\right) d t$ as the sum of an infinite series. Then estimate the value of $I$ with an error of at most $10^{-6}$.

$$
\sin (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{(2 n+1)!} \Rightarrow \sin \left(t^{2}\right)=\sum_{n=0}^{\infty} \frac{(-1)^{n}\left(t^{2}\right)^{2 n+1}}{(2 n+1)!}=\sum_{n=0}^{\infty} \frac{(-1)^{n} t^{4 n+2}}{(2 n+1)!}
$$

Integrate term-by-term:

$$
\begin{aligned}
\int_{0}^{1} \sin \left(t^{2}\right) d t & =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} \int_{0}^{1} t^{4 n+2} d t \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!}\left[\frac{t^{4 n+3}}{4 n+3}\right]_{0}^{1} \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!}\left(\frac{1}{4 n+3}-0\right)
\end{aligned}
$$

So $I=\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!(4 n+3)}$
We will estimate $I$ using a partial sum $S_{N}$. We need to find $N$ such that $\underbrace{\left|I-S_{N}\right|}_{\text {error }} \leqslant 1^{-6}$.

We can use the Alternating Series Estimation Theorem because: $a_{n}=\frac{1}{(2 n+1)!(4 n+3)} \geqslant 0$.

- $a_{n}$ is decreasing since $(2 n+1)!(4 n+3)$ is increasing.
- $\lim _{n \rightarrow \infty} \frac{1}{(2 n+1)!(4 n+3)}=0$.

ASET: $\left|I-S_{N}\right| \leqslant a_{N+1}$ so we want $a_{N+1} \leq 10^{-6}$.

|  |  | $\frac{1}{(2 N+3)!(4 N+7)} \leqslant 10^{-6}$ |
| :--- | :---: | :---: |
| $N$ | $(2 N+3)!(4 N+7)$ | $(2 N+3)!(4 N+7) \geqslant 10^{6}$ |
| 0 | $42 \times x$ |  |
| 1 | $1320 \times x$ |  |
| 2 | $75600 \times$ | $N \geqslant 3$. |

So we can estimate $I$ using $S_{3}$.

$$
I \approx S_{3}=\sum_{n=0}^{3} \frac{(-1)^{n}}{(2 n+1)!(4 n+3)}=\frac{1}{3}-\frac{1}{42}+\frac{1}{1320}-\frac{1}{75600} \approx 0.310268 \text {. }
$$

Practice:

1) Compute the following limits.
a) $\lim _{x \rightarrow 0} \frac{\tan ^{-1}\left(x^{2}\right)-x^{2}}{\cos \left(x^{3}\right)-1}$
b) $\lim _{x \rightarrow 3} \frac{x^{2}-9}{\ln (x-2)}$
2) Use Maclaurin series to write each integral as the sum of an infinite series
a) $\int_{0}^{\frac{1}{2}} \frac{d x}{x^{4}+1}$
b) $\int_{0}^{2} \frac{\sin (x)}{x} d x$.

Solutions:

$$
\begin{aligned}
& \text { 1) a) } \tan ^{-1}(x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{2 n+1}=x-\frac{x^{3}}{3}+\frac{x^{5}}{5} \\
& \Rightarrow \tan ^{-1}\left(x^{2}\right)=\sum_{n=0}^{\infty} \frac{(-1)^{n}\left(x^{2}\right)^{2 n+1}}{2 n+1}=x^{2}-\frac{x^{6}}{3}+\frac{x^{10}}{5} \cdots
\end{aligned}
$$

So $\tan ^{-1}\left(x^{2}\right)-x^{2}=-\frac{x^{6}}{3}+\frac{x^{10}}{5}-\cdots$

$$
\cos (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n}}{(2 n)!} \Rightarrow \cos \left(x^{3}\right)=\sum_{n=0}^{\infty} \frac{(-1)^{n}\left(x^{3}\right)^{2 n}}{(2 n)!}=1-\frac{x^{6}}{2}+\frac{x^{12}}{24} \cdots
$$

So $\cos \left(x^{3}\right)-1=-\frac{x^{6}}{2}+\frac{x^{12}}{24} \cdots$
Now $\lim _{x \rightarrow 0} \frac{\tan ^{-1}\left(x^{2}\right)-x^{2}}{\cos \left(x^{3}\right)-1}=\lim _{x \rightarrow 0} \frac{-\frac{x^{6}}{3}+\frac{x^{10}}{5} \cdots \cdot}{-\frac{x^{6}}{2}+\frac{x^{12}}{24} \cdots \cdot} \cdot \frac{\frac{1}{x^{6}}}{\frac{1}{x^{6}}}$

$$
=\lim _{x \rightarrow 0} \frac{-\frac{1}{3}+\frac{x^{4}}{5}-\cdots}{-\frac{1}{2}+\frac{x^{6}}{24}-\cdots}=\frac{-\frac{1}{3}}{-\frac{1}{2}}=\frac{2}{3}
$$

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

$$
\begin{aligned}
\lim _{x \rightarrow 3} \frac{x^{2}-9}{\ln (x-2)} & =\lim _{x \rightarrow 3} \frac{(x-3)(x+3)}{(x-3)-\frac{(x-3)^{2}}{2}+\cdots} \cdot \frac{\frac{1}{x-3}}{\frac{1}{x-3}} \\
& =\lim _{x \rightarrow 3} \frac{x+3}{\left.1-\frac{(x-3)^{2}}{2}+\cdots \text { (positive powers of }(x-3)\right) \cdot} \\
& =6
\end{aligned}
$$

2) a) $\frac{1}{1-x}=\sum_{n=0}^{\infty} x^{n}$ if $|x|<1$

So $\frac{1}{1+x^{4}}=\sum_{n=0}^{\infty}\left(-x^{4}\right)^{n}=\sum_{n=0}^{\infty}(-1)^{n} x^{4 n}$
Integrate term-by-term: $\int_{0}^{\frac{1}{2}} \frac{d x}{1+x^{4}}=\sum_{n=0}^{\infty}(-1)^{n} \int_{0}^{\frac{1}{2}} x^{4 n} d x$

$$
\begin{aligned}
& =\sum_{n=0}^{\infty}(-1)^{n}\left[\frac{x^{4 n+1}}{4 n+1}\right]_{0}^{\frac{1}{2}} \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(4 n+1) 2^{4 n+1}}
\end{aligned}
$$

b) $\quad \sin (x)=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n+1}}{(2 n+1)!}$ so $\frac{\sin (x)}{x}=\sum_{n=0}^{\infty} \frac{(-1)^{n} x^{2 n}}{(2 n+1)!}$

Integrate term-by-term: $\int_{0}^{2} \frac{\sin (x)}{x} d x=\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} \int_{0}^{2} x^{2 n} d x$

$$
\begin{aligned}
& =\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!}\left[\frac{x^{2 n+1}}{2 n+1}\right]_{0}^{2} \\
& =\sum_{n=0}^{\infty} \frac{(-1)^{n} 2^{2 n+1}}{(2 n+1)!(2 n+1)}
\end{aligned}
$$

