

21123 (Calculus of Approximation) Lecture 2 - More Computations concerning Sequences with Free Parameters

Albert Cohen

May 17 2004

Last lecture, we were introduced to sequences, which are simply functions whose domain is the positive integers. We ended off by looking at sequences that carried a free parameter in them, and saw that their limit as $n \rightarrow \infty$ also involved the free parameter. In this lecture, we continue along this line of inquiry and consider taking derivatives of such sequences (with respect to the free parameter x .)

1 Recall.....

Let us revisit the classic example of last lecture,

$$M_n(x) = x^n = \{x, x^2, x^3, x^4, \dots\} \quad (1)$$

also known as the **Geometric Sequence** (and whose sum, the **Geometric Series**, we will discuss shortly.)

We can formally define the derivative of the Geometric Sequence as

$$\frac{d}{dx}M_n(x) = nx^{n-1} = \{1, 2x, 3x^2, 4x^3, \dots\} \quad (2)$$

In fact, we can compute the derivative of any sequence $M_n(x)$ in a similar term by term fashion:

1.1 More Examples of Sequence Derivatives

Let's compute the derivatives of the following:

$$\begin{aligned} M_n(x) &= \frac{x^n}{2^n} \\ M_n(x) &= x^n 2^n \\ M_n(x) &= e^{-nx} \\ M_n(x) &= \sin(nx) \end{aligned} \quad (3)$$

How about computing the integrals of these sequences?

How about finding the limit of a derivative? Is it the derivative of the limit?

1.2 Interchanging Limit operations with Derivative operations

Take the sequence

$$M_n(x) = \frac{\sin(nx)}{n} = \left\{ \sin(x), \frac{\sin(2x)}{2}, \frac{\sin(3x)}{3}, \frac{\sin(4x)}{4}, \dots \right\} \quad (4)$$

Then

$$M(x) = \lim_{n \rightarrow \infty} M_n(x) = 0 \text{ for all } x \quad (5)$$

and so

$$\frac{d}{dx} M(x) = \frac{d}{dx} \lim_{n \rightarrow \infty} M_n(x) = 0 \text{ for all } x \quad (6)$$

Now,

$$\frac{d}{dx} M_n(x) = \frac{d}{dx} \frac{\sin(nx)}{x} = \cos(nx) \text{ for all } x \quad (7)$$

and so

$$\lim_{n \rightarrow \infty} \frac{d}{dx} M_n(x) = \begin{cases} 0, & x = q\frac{\pi}{2}, q \text{ rational} \\ \infty, & \text{otherwise,} \end{cases}$$

What happened here? Our sequences seemed so smooth and nice? For the most part, we will be able to interchange limit and derivative operations - for sequences that have rapidly increasing oscillations, or functions that bunch up at one point, such interchanges won't be possible. Let's consider our favourite 4:

$$\begin{aligned}
M_n(x) &= \frac{x^n}{2^n} \\
M_n(x) &= x^n 2^n \\
M_n(x) &= e^{-nx} \\
M_n(x) &= \sin(nx)
\end{aligned}
\tag{8}$$

Obviously, we've discussed the last one. How about the first 3?

1.3 Shifting the parameter x

How about if we “shift” the x values? - What can we say about convergence of both $M_n(x)$ and $\frac{d}{dx}M_n(x)$?

$$\begin{aligned}
M_n(x) &= \frac{(x-4)^n}{2^n} \\
M_n(x) &= (x-4)^n 2^n \\
M_n(x) &= e^{-n(x-4)} \\
M_n(x) &= \sin(n(x-4))
\end{aligned}
\tag{9}$$

2 Homework

Find the limits of the following sequences *and* their derivatives: **Note - a is a constant in the following questions**

$$\begin{aligned}M_n(x) &= \frac{(x-a)^n}{2^n} \\M_n(x) &= \frac{x^2+nx}{e^{n^2x}} \\M_n(x) &= \arctan(nx) \\M_n(x) &= 1 - e^{-nx} \\M_n(x) &= \sin\left(\frac{e^{-nx}}{n}\right) \\M_n(x) &= \ln\left(1 + \frac{e^{-nx}}{n}\right)\end{aligned}\tag{10}$$